

ING-30E

AAA/5F

SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA

MEDIANO PLAZO

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
VALORES GUBERNAMENTALES					
90	GDFCB	10-2	mxAAA	32,000	2.037%
90	GDFCB	07-2	mxAAA	18,852	1.200%
90	CBPF	48	Aaa.mx	13,773	0.877%
BI	CETES	120823	mxA-1+	97,113	6.182%
BI	CETES	121018	mxA-1+	28,922	1.841%
M	BONOS	381118	mxAAA	38,004	2.419%
M	BONOS	131219	mxAAA	32,181	2.049%
M	BONOS	130620	mxAAA	31,848	2.027%
M	BONOS	361120	mxAAA	29,391	1.871%
M	BONOS	290531	mxAAA	22,266	1.418%
M	BONOS	150618	mxAAA	21,551	1.372%
M	BONOS	140619	mxAAA	20,966	1.335%
M	BONOS	141218	mxAAA	16,851	1.073%
M	BONOS	270603	mxAAA	16,142	1.028%
M	BONOS	151217	mxAAA	12,718	0.810%
M	BONOS	210610	mxAAA	8,024	0.511%
M	BONOS	181213	mxAAA	6,893	0.439%
M	BONOS	310529	mxAAA	4,117	0.262%
M	BONOS	161215	mxAAA	1,609	0.102%
M0	BONOS	121220	mxAAA	31,324	1.994%
S	UDIBONO	351122	mxAAA	42,382	2.698%
S	UDIBONO	401115	mxAAA	32,307	2.057%
S	UDIBONO	141218	mxAAA	30,020	1.911%
S	UDIBONO	171214	mxAAA	18,365	1.169%
S0	UDIBONO	131219	mxAAA	15,616	0.994%
S0	UDIBONO	121220	mxAAA	14,867	0.946%
S	UDIBONO	120621	mxAAA	704	0.045%
S	UDIBONO	190613	mxAAA	760	0.048%
				639,566	40.715%
VALORES PRIVADOS					
1C	UDITRAC	ISHRS	BAJB	596	0.038%
1C	M5TRAC	ISHRS	BAJB	10	0.001%
2P	SCB0001	151110	mxAAA	2,849	0.181%
2P	HSB0001	160427	mxAAA	1,639	0.104%
91	PROIN	10	mxAAA	46,382	2.953%
91	GANACB	11U	Aa3.mx	32,295	2.056%
91	TELFIM	10	mxAAA	26,301	1.674%
91	AMX	10-2	mxAAA	19,765	1.258%
91	KIMBER	09-4	mxAAA	17,618	1.122%
91	HSCCB	06	mxBB+	9,717	0.619%
91	FERROMX	11	mxAA	5,432	0.346%
91	GISSACB	09	mxBBB	3,852	0.245%
91	HSCCB	06-2	mxD	3,000	0.191%
91	METROCB	03-2	mxCCC	340	0.022%
94	BACOMER	10U	Aaa.mx	5,654	0.360%
94	BACOMER	10	Aaa.mx	5,264	0.335%
95	CFE	10	Aaa.mx	30,019	1.911%
95	PEMEX	10U	mxAAA	27,098	1.725%
95	PEMEX	10-2	mxAAA	16,975	1.081%
95	TFOVIS	11-3U	mxAAA	10,037	0.639%
95	CFECB	09	Aaa.mx	6,696	0.426%
95	CEDEVIS	10-3U	mxAAA	6,653	0.424%
95	CFECB	09U	Aaa.mx	1,897	0.121%
95	CFECB	05	mxAAA	904	0.058%
D2	TFON023	160131	A-	17,766	1.131%
D8	KEXIM	1-08	A	88,707	5.647%
D8	GECC	1-08	AA+	45,645	2.906%
D8	GS	1-10	A-	21,529	1.371%
D8	QUEBEC	1-06	A+	5,576	0.355%
D8	SANTAN	2-07	A	3,886	0.247%
				464,102	29.547%
REPORTOS					
IT	BPAT	160811	mxAAA	467,137	29.738%
				467,137	29.738%
TOTAL CARTERA				1,570,805	100.000%
ACTIVO NETO				1,574,781	
VAR ESTABLECIDO \$				15,748	1.00%
VAR OBSERVADO PROMEDIO \$				9,524	0.61%
Cartera al:				30/Dic/2011	

Metodo Historico, 7 dias con un nivel de confianza al 95% con 500 observaciones.