

ING-30E				AAA/5 F	
SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA					
MEDIANO PLAZO					
T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
<b>Cert. Bursatil Segregable</b>				<b>4,579,184</b>	<b>0.44%</b>
2P	SCB0001	151110	mxAAA	2,915,977	0.28%
2P	HSB0001	160427	mxAAA	1,663,207	0.16%
<b>CERTIFICADOS BURSATILES</b>				<b>65,364,988</b>	<b>6.21%</b>
90	GDFCB	10-2	Aaa.mx	32,914,151	3.13%
90	GDFCB	07-2	mxAAA	18,752,953	1.78%
90	CBPF	48	Aaa.mx	13,697,884	1.30%
<b>CERTIFICADOS BURSATILES</b>				<b>160,819,523</b>	<b>15.28%</b>
91	PROIN	10	mxAAA	44,490,040	4.23%
91	TELFIM	10	mxAAA	25,855,377	2.46%
91	HSCCB	06	mxA+	22,260,734	2.11%
91	AMX	10-2	mxAAA	19,430,426	1.85%
91	KIMBER	09-4	mxAAA	17,106,399	1.63%
91	DAIMLER	09	mxAAA	10,018,294	0.95%
91	HSCCB	06-2	mxD	6,534,339	0.62%
91	TELFIM	05-2	mxAAA	6,474,140	0.62%
91	NRF	09	mxAA+	5,077,845	0.48%
91	GISSACB	09	mxBB+	2,318,960	0.22%
91	METROCB	02	mxCCC	904,434	0.09%
91	METROCB	03-2	mxCCC	348,535	0.03%
<b>VALORES PARAESTATALES RENDIM.</b>				<b>62,939,275</b>	<b>5.98%</b>
95	PEMEX	10U	mxAAA	25,771,188	2.45%
95	PEMEX	10-2	mxAAA	16,574,314	1.57%
95	CFECB	03	mxAAA	10,043,303	0.95%
95	CFECB	09	Aaa.mx	7,239,213	0.69%
95	CFECB	09U	Aaa.mx	2,004,756	0.19%
95	CFECB	05	mxAAA	1,306,501	0.12%
<b>EUROBONOS MXP</b>				<b>17,196,889</b>	<b>1.63%</b>
D2	TFON023	160131	A-	17,196,889	1.63%
<b>EUROBONOS A MEDIANO PLAZO MXP</b>				<b>188,288,274</b>	<b>17.89%</b>
D8	KEXIM	1-08	A	88,324,057	8.39%
D8	SANTAN	2-07	AA-	32,791,312	3.12%
D8	GECC	1-08	AA+	31,596,220	3.00%
D8	GS	1-10	A	20,174,923	1.92%
D8	CARGILL	1-08	A	9,987,478	0.95%
D8	QUEBEC	1-06	A+	5,414,284	0.51%
<b>BONOS</b>				<b>97,292,069</b>	<b>9.24%</b>
M	BONOS	141218	mxAAA	44,219,638	4.20%
M	BONOS	361120	mxAAA	27,733,187	2.63%
M	BONOS	241205	mxAAA	6,709,134	0.64%
M	BONOS	171214	mxAAA	6,671,084	0.63%
M	BONOS	381118	mxAAA	5,807,911	0.55%
M	BONOS	131219	mxAAA	2,189,131	0.21%
M	BONOS	161215	mxAAA	1,618,404	0.15%
M	BONOS	200611	mxAAA	1,139,887	0.11%
M	BONOS	151217	mxAAA	666,155	0.06%
M	BONOS	270603	mxAAA	537,538	0.05%
<b>BONOS 10 AÑOS</b>				<b>22,555,950</b>	<b>2.14%</b>
M0	BONOS	121220	mxAAA	22,555,950	2.14%
<b>UDIBONOS UDIS</b>				<b>85,074,346</b>	<b>8.08%</b>
S	UDIBONO	351122	mxAAA	39,529,255	3.76%
S	UDIBONO	251204	mxAAA	12,903,308	1.23%
S	UDIBONO	160616	mxAAA	12,500,968	1.19%
S	UDIBONO	190613	mxAAA	10,928,832	1.04%
S	UDIBONO	171214	mxAAA	8,122,833	0.77%
S	UDIBONO	120621	mxAAA	687,926	0.07%
S	UDIBONO	141218	mxAAA	401,224	0.04%
<b>UDIBONOS BONOS DE DESARROLLO D</b>				<b>5,533,687</b>	<b>0.53%</b>
S0	UDIBONO	121220	mxAAA	4,385,248	0.42%
S0	UDIBONO	131219	mxAAA	1,148,439	0.11%
<b>REPORTOS</b>				<b>343,139,352</b>	<b>32.59%</b>
LD	BONDESD	150709		205,684,950	19.54%
IS	BPA182	140612		81,378,053	7.73%
LD	BONDESD	111208		56,076,349	5.33%
<b>TOTAL CARTERA</b>				<b>1,052,783,536</b>	<b>100.00%</b>
<b>ACTIVO NETO</b>				<b>1,052,841,380</b>	
<b>VAR ESTABLECIDO \$</b>				<b>10,528,414</b>	<b>1.00%</b>
<b>VAR OBSERVADO PROMEDIO \$</b>				<b>6,619,584</b>	<b>0.63%</b>
<b>Cartera al:</b>				<b>2/Sep/2010</b>	

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