

ING-30E				AAA/5 F	
SOCIEDAD DE INVERSION EN INSTRUMENTOS DE DEUDA					
MEDIANO PLAZO					
T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	UDIBONOS	UDIS		167,254,673	10.39%
S	UDIBONO	351122	mxAAA	44,140,928	2.74%
S	UDIBONO	401115	mxAAA	33,843,488	2.10%
S	UDIBONO	141218	mxAAA	30,712,241	1.91%
S	UDIBONO	171214	mxAAA	19,009,926	1.18%
S0	UDIBONO	131219	mxAAA	15,862,279	0.99%
S0	UDIBONO	121220	mxAAA	15,004,134	0.93%
S	UDIBONO	190613	mxAAA	6,949,969	0.43%
S	UDIBONO	160616	mxAAA	1,023,578	0.06%
S	UDIBONO	120621	mxAAA	708,130	0.04%
	TRACS DEUDA CORPORATIVA			620,569	0.04%
1C	UDITRAC	ISHRS	BAJB	610,544	0.04%
1C	MSTRAC	ISHRS	BAJB	10,025	0.00%
	Cert. Bursatil Segregable			4,564,612	0.28%
2P	SCB0001	151110	mxAAA	2,892,470	0.18%
2P	HSB0001	160427	mxAAA	1,672,142	0.10%
	CERTIFICADOS BURSATILES			65,719,819	4.08%
90	GDFCB	10-2	mxAAA	33,146,699	2.06%
90	GDFCB	07-2	mxAAA	18,796,103	1.17%
90	CBPF	48	Aaa.mx	13,777,017	0.86%
	CERTIFICADOS BURSATILES			165,972,506	10.30%
91	PROIN	10	mxAAA	48,094,959	2.99%
91	GANACB	11U	Aa3.mx	33,458,196	2.08%
91	TELFIM	10	mxAAA	26,198,987	1.63%
91	AMX	10-2	mxAAA	20,299,561	1.26%
91	KIMBER	09-4	mxAAA	18,230,985	1.13%
91	HSCCB	06	mxBB+	7,823,496	0.49%
91	FERROMX	11	mxAA	5,625,300	0.35%
91	GISSACB	09	mxBBB	3,901,292	0.24%
91	HSCCB	06-2	mxD	2,000,000	0.12%
91	METROCB	03-2	mxCCC	339,730	0.02%
	CERT. BURSATILES BANCARIOS			11,280,765	0.70%
94	BACOMER	10U	Aaa.mx	5,828,852	0.36%
94	BACOMER	10	Aaa.mx	5,451,913	0.34%
	VALORES PARAESTATALES RENDIM			102,101,213	6.34%
95	CFE	10	Aaa.mx	29,977,475	1.86%
95	PEMEX	10U	mxAAA	28,258,446	1.75%
95	PEMEX	10-2	mxAAA	17,541,207	1.09%
95	TFOVIS	11-3U	mxAAA	9,904,511	0.62%
95	CFECB	09	Aaa.mx	6,796,137	0.42%
95	CEDEVIS	10-3U	mxAAA	6,766,763	0.42%
95	CFECB	09U	Aaa.mx	1,948,766	0.12%
95	CFECB	05	mxAAA	907,908	0.06%
	CETES CERTIFICADOS DE LA TESOR			126,578,612	7.86%
BI	CETES	120823	mxA-1+	97,522,910	6.06%
BI	CETES	121018	mxA-1+	29,055,702	1.80%
	EUROBONOS MXP			17,408,682	1.08%
D2	TFON023	160131	A-	17,408,682	1.08%
	EUROBONOS A MEDIANO PLAZO MXP			167,809,981	10.42%
D8	KEXIM	1-08	A	88,747,543	5.51%
D8	GECC	1-08	AA+	47,254,594	2.93%
D8	GS	1-10	A-	22,442,276	1.39%
D8	QUEBEC	1-06	A+	5,475,259	0.34%
D8	SANTAN	2-07	A	3,890,309	0.24%
	BONOS			280,149,644	17.39%
M	BONOS	381118	mxAAA	39,740,905	2.47%
M	BONOS	131219	mxAAA	32,478,053	2.02%
M	BONOS	130620	mxAAA	32,077,167	1.99%
M	BONOS	361120	mxAAA	30,664,043	1.90%
M	BONOS	290531	mxAAA	23,538,926	1.46%
M	BONOS	150618	mxAAA	21,879,792	1.36%
M	BONOS	140619	mxAAA	21,188,274	1.32%
M	BONOS	200611	mxAAA	17,300,256	1.07%
M	BONOS	141218	mxAAA	17,058,100	1.06%
M	BONOS	270603	mxAAA	16,866,483	1.05%
M	BONOS	151217	mxAAA	12,960,143	0.81%
M	BONOS	210610	mxAAA	8,326,211	0.52%
M	BONOS	310529	mxAAA	4,332,940	0.27%
M	BONOS	181213	mxAAA	1,186,759	0.07%
M	BONOS	161215	mxAAA	551,592	0.03%
	BONOS 10 AÑOS			31,476,167	1.95%
M0	BONOS	121220	mxAAA	31,476,167	1.95%
	REPORTOS			469,741,407	29.16%
LD	BONDESD	130725	mxAAA	469,741,407	29.16%
	TOTAL CARTERA			1,610,678,649	100.00%
	ACTIVO NETO			1,593,254,112	
	VAR ESTABLECIDO \$			15,932,541	1.00%
	VAR OBSERVADO PROMEDIO \$			9,880,867	0.62%
	Cartera al:		2/Feb/2012		

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