

**INGBONO****AAA/6 F****SOCIEDAD DE INVERSION EN INSTRUMENTOS  
DE DEUDA****LARGO PLAZO ESPECIALIZADA EN GUBERNAMENTAL**

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
<b>VALORES GUBERNAMENTALES</b>					
S	UDIBONO	351122	mxAAA	952	0.183%
S	UDIBONO	251204	mxAAA	289	0.056%
S	UDIBONO	160616	mxAAA	185	0.036%
S	UDIBONO	141218	mxAAA	98	0.019%
S0	UDIBONO	121220	mxAAA	44	0.008%
S0	UDIBONO	131219	mxAAA	34	0.006%
S	UDIBONO	401115	mxAAA	72	0.014%
90	GDFCB	10-2	mxAAA	36,129	6.958%
M	BONOS	150618	mxAAA	65,681	12.649%
M	BONOS	151217	mxAAA	57,668	11.105%
M	BONOS	160616	mxAAA	56,739	10.927%
M	BONOS	161215	mxAAA	54,209	10.440%
M	BONOS	241205	mxAAA	46,598	8.974%
M	BONOS	171214	mxAAA	46,354	8.927%
M	BONOS	181213	mxAAA	33,794	6.508%
M	BONOS	200611	mxAAA	33,135	6.381%
M	BONOS	210610	mxAAA	32,095	6.181%
M	BONOS	290531	mxAAA	16,700	3.216%
M	BONOS	361120	mxAAA	2,501	0.481%
				<b>483,278</b>	<b>93.069%</b>
<b>VALORES PRIVADOS</b>					
95	PEMEX	10-2	mxAAA	16,975	3.269%
				<b>16,975</b>	<b>3.269%</b>
<b>VALORES EN REPORTO</b>					
IT	BPAT	160811	mxAAA	8,456	1.628%
1C	M5TRAC	ISHRS	BAJB	10,242	1.972%
1C	M10TRAC	ISHRS	MINB	171	0.033%
1C	UDITRAC	ISHRS	BAJB	149	0.029%
				<b>19,018</b>	<b>3.662%</b>
<b>TOTAL CARTERA</b>				<b>519,271</b>	<b>100.000%</b>
<b>ACTIVO NETO</b>				<b>533,436</b>	
<b>VAR ESTABLECIDO \$</b>				<b>26,672</b>	<b>5.00%</b>
<b>VAR OBSERVADO PROMEDIO \$</b>				<b>10,170</b>	<b>1.83%</b>
<b>Cartera al:</b>			<b>30/Dic/2011</b>		

Metodo Historico, 28 días con un nivel de confianza al 95% con 500 observaciones.