

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

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	BONOS			804,421,625	95.76%
M	BONOS	141218	mxAAA	240,197,164	28.59%
M	BONOS	200611	mxAAA	101,163,485	12.04%
M	BONOS	171214	mxAAA	98,669,370	11.75%
M	BONOS	181213	mxAAA	98,355,487	11.71%
M	BONOS	131219	mxAAA	95,199,945	11.33%
M	BONOS	161215	mxAAA	83,340,396	9.92%
M	BONOS	140619	mxAAA	72,356,004	8.61%
M	BONOS	151217	mxAAA	15,139,774	1.80%
	UDIBONOS	UDIS		3,543,574	0.42%
S	UDIBONO	190613	mxAAA	2,702,366	0.32%
S	UDIBONO	171214	mxAAA	529,834	0.06%
S	UDIBONO	251204	mxAAA	244,007	0.03%
S	UDIBONO	160616	mxAAA	30,970	0.00%
S	UDIBONO	351122	mxAAA	36,397	0.00%
	UDIBONOS BONOS DE DESARROLLO D			85,123	0.01%
S0	UDIBONO	121220	mxAAA	85,123	0.01%
	REPORTOS			31,976,862	3.81%
IS	BPA182	150319	mxAAA	25,353,290	3.02%
1C	M5TRAC	ISHRS		6,623,572	0.79%
	TOTAL CARTERA			840,027,183	100.00%
	ACTIVO NETO			840,794,969	
	VAR ESTABLECIDO \$			42,039,748	5.00%
	VAR OBSERVADO PROMEDIO \$			16,427,673	1.75%
	Cartera al:		31/Ago/2010		

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