


BNPP-60

N/A

DISCRECIONAL
MILES DE PESOS

T.Valor	Emisora	Serie	Calificación Bursatil	Valor Total	%
	Bonos Gob. Fed. Tasa fija			115,994	26.733%
M	BONOS	270603	AAA(mex)	54,431	12.544%
M	BONOS	260305	AAA(mex)	42,401	9.772%
M	BONOS	231207	AAA(mex)	13,796	3.179%
M	BONOS	220609	AAA(mex)	5,366	1.237%
	CEBURES			9,710	2.238%
CD	BACMEXT	20	AAA(mex)	5,731	1.321%
CD	KEXIM	19	Aaa.mx	3,305	0.762%
CD	BANOB	17-2X	AAA(mex)	351	0.081%
CD	BACMEXT	17-2	AAA(mex)	323	0.074%
	Cert. Bursátiles Bancarios			2,631	0.606%
94	BACOMER	19-2	AAA(mex)	1,366	0.315%
94	HSBC	20	AAA(mex)	1,265	0.292%
	Certificado Bursatil			28,880	6.656%
91	CETELM	19-2	AAA(mex)	6,837	1.576%
91	KOF	20	AAA(mex)	4,566	1.052%
91	SORIANA	20-2	AA+(mex)	3,834	0.884%
91	DAIMLER	20-2	AAA(mex)	3,699	0.853%
91	LIVEPOL	19	AAA(mex)	3,539	0.816%
91	GPH	20	AAA(mex)	2,732	0.630%
91	CETELM	18-2	AAA(mex)	1,575	0.363%
91	GMFIN	19-2	AA+	770	0.178%
91	ACBE	17	AAA(mex)	360	0.083%
91	BIMBO	17	AAA(mex)	357	0.082%
91	GMFIN	19	AA+	262	0.060%
91	TOYOTA	17-2	AAA(mex)	181	0.042%
91	KOF	17	mxAAA	167	0.039%
	Soc. de Inv. de Renta Variable			20,632	4.755%
52	BNPP-RV	BE0	N/A	20,632	4.755%
	TRAC Tit. ref. acciones extr.			43,742	10.081%
1ISP	VT	*	Alta	20,872	4.810%
1ISP	VVO	*	Alta	12,978	2.991%
1ISP	IYR	*	Alta	4,584	1.056%
1ISP	EZU	*	Alta	2,866	0.661%
1ISP	GSG	*	Alta	1,505	0.347%
1ISP	EWZ	*	Alta	938	0.216%
	Udibonos	UDIS		188,502	43.443%
S	UDIBONO	220609	AAA(mex)	140,361	32.348%
S	UDIBONO	251204	AAA(mex)	28,952	6.673%
S	UDIBONO	281130	AAA(mex)	19,189	4.422%
	Valores paraestatales Rendim.			3,159	0.728%
95	FEFA	19-4	mxAAA	3,159	0.728%
	Reportos			20,654	4.760%
LD	BONDESD	250619	AAA(mex)	20,654	4.760%
	TOTAL CARTERA			433,905	100.000%
	ACTIVO NETO			436,313	
	VAR ESTABLECIDO \$			3,927	0.900%
	VAR OBSERVADO PROMEDIO \$			1	0.000%
	Cartera al:		31-dic-20		

Método Histórico, 1 día con un nivel de confianza al 95% con 1000 observaciones.