


BNPP-60

N/A

DISCRECIONAL
MILES DE PESOS

T.Valor	Emisora	Serie	Calificación Bursatil	Valor Total	%
	Bonos Gob. Fed. Tasa fija			115,835	26.577%
M	BONOS	270603	AAA(mex)	54,325	12.464%
M	BONOS	260305	AAA(mex)	42,302	9.706%
M	BONOS	231207	AAA(mex)	13,830	3.173%
M	BONOS	220609	AAA(mex)	5,378	1.234%
	CEBURES			9,712	2.228%
CD	BACMEXT	20	AAA(mex)	5,739	1.317%
CD	KEXIM	19	Aaa.mx	3,298	0.757%
CD	BANOB	17-2X	AAA(mex)	351	0.081%
CD	BACMEXT	17-2	AAA(mex)	323	0.074%
	Cert. Bursatiles Bancarios			2,626	0.603%
94	BACOMER	19-2	AAA(mex)	1,364	0.313%
94	HSBC	20	AAA(mex)	1,262	0.290%
	Certificado Bursatil			28,863	6.622%
91	CETELEM	19-2	AAA(mex)	6,828	1.567%
91	KOF	20	AAA(mex)	4,558	1.046%
91	SORIANA	20-2	AA+(mex)	3,828	0.878%
91	DAIMLER	20-2	AAA(mex)	3,712	0.852%
91	LIVEPOL	19	AAA(mex)	3,533	0.811%
91	GPH	20	AAA(mex)	2,728	0.626%
91	CETELEM	18-2	AAA(mex)	1,577	0.362%
91	GMFIN	19-2	AA+(mex)	772	0.177%
91	ACBE	17	AAA(mex)	359	0.082%
91	BIMBO	17	AAA(mex)	356	0.082%
91	GMFIN	19	AA+(mex)	261	0.060%
91	TOYOTA	17-2	AAA(mex)	182	0.042%
91	KOF	17	mxAAA	167	0.038%
	Soc. de Inv. de Renta Variable			21,572	4.949%
52	BNPP-RV	BE0	N/A	21,572	4.949%
	TRAC Tit. ref. acciones extr.			44,814	10.282%
1ISP	VT	*	Alta	21,281	4.883%
1ISP	VWO	*	Alta	13,628	3.127%
1ISP	IYR	*	Alta	4,435	1.018%
1ISP	EZU	*	Alta	2,917	0.669%
1ISP	GSG	*	Alta	1,585	0.364%
1ISP	EWZ	*	Alta	968	0.222%
	Udibonos UDIS			188,982	43.360%
S	UDIBONO	220609	AAA(mex)	140,577	32.254%
S	UDIBONO	251204	AAA(mex)	29,077	6.671%
S	UDIBONO	281130	AAA(mex)	19,328	4.435%
	Valores paraestatales Rendim.			3,166	0.726%
95	FEFA	19-4	mxAAA	3,166	0.726%
	Reportos			20,275	4.652%
LD	BONDESD	250220	AAA(mex)	20,275	4.652%
	TOTAL CARTERA			435,844	100.000%
	ACTIVO NETO			435,778	
	VAR ESTABLECIDO \$			3,922	0.900%
	VAR OBSERVADO PROMEDIO \$			1	0.000%
	Cartera al:		14-ene-21		

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