


**BNPP-70**

N/A

DISCRECIONAL  
MILES DE PESOS

| T.Valor                               | Emisora | Serie  | Calificación Bursatil | Valor Total      | %               |
|---------------------------------------|---------|--------|-----------------------|------------------|-----------------|
| <b>Bonos Gob. Fed. Tasa fija</b>      |         |        |                       | <b>92,452</b>    | <b>23.579%</b>  |
| M                                     | BONOS   | 270603 | AAA(mex)              | 44,917           | 11.456%         |
| M                                     | BONOS   | 260305 | AAA(mex)              | 16,960           | 4.326%          |
| M                                     | BONOS   | 290531 | AAA(mex)              | 15,167           | 3.868%          |
| M                                     | BONOS   | 231207 | AAA(mex)              | 14,237           | 3.631%          |
| M                                     | BONOS   | 211209 | AAA(mex)              | 1,136            | 0.290%          |
| M                                     | BONOS   | 210610 | AAA(mex)              | 34               | 0.009%          |
| <b>CEBURES</b>                        |         |        |                       | <b>7,762</b>     | <b>1.980%</b>   |
| CD                                    | BACMEXT | 20     | AAA(mex)              | 4,324            | 1.103%          |
| CD                                    | KEXIM   | 19     | Aaa.mx                | 2,427            | 0.619%          |
| CD                                    | BANOB   | 17-2X  | AAA(mex)              | 689              | 0.176%          |
| CD                                    | BACMEXT | 17-2   | AAA(mex)              | 323              | 0.082%          |
| <b>Cert. Bursatiles Bancarios</b>     |         |        |                       | <b>1,916</b>     | <b>0.489%</b>   |
| 94                                    | BACOMER | 19-2   | AAA(mex)              | 1,003            | 0.256%          |
| 94                                    | HSBC    | 20     | AAA(mex)              | 913              | 0.233%          |
| <b>Certificado Bursatil</b>           |         |        |                       | <b>22,191</b>    | <b>5.660%</b>   |
| 91                                    | CETEM   | 19-2   | AAA(mex)              | 5,951            | 1.518%          |
| 91                                    | KOF     | 20     | AAA(mex)              | 3,295            | 0.840%          |
| 91                                    | SORIANA | 20-2   | AA+(mex)              | 2,894            | 0.738%          |
| 91                                    | DAIMLER | 20-2   | AAA(mex)              | 2,660            | 0.679%          |
| 91                                    | LIVEPOL | 19     | AAA(mex)              | 2,556            | 0.652%          |
| 91                                    | GPH     | 20     | AAA(mex)              | 2,062            | 0.526%          |
| 91                                    | CETEM   | 18-2   | AAA(mex)              | 1,162            | 0.296%          |
| 91                                    | GMFIN   | 19-2   | AA+                   | 579              | 0.148%          |
| 91                                    | ACBE    | 17     | AAA(mex)              | 360              | 0.092%          |
| 91                                    | BIMBO   | 17     | AAA(mex)              | 357              | 0.091%          |
| 91                                    | KOF     | 17     | mxAAA                 | 167              | 0.043%          |
| 91                                    | TOYOTA  | 17-2   | AAA(mex)              | 148              | 0.038%          |
| <b>Soc. de Inv. de Renta Variable</b> |         |        |                       | <b>35,265</b>    | <b>8.994%</b>   |
| 52                                    | BNPP-RV | BE0    | N/A                   | 35,265           | 8.994%          |
| <b>TRAC Tit. ref. acciones extr.</b>  |         |        |                       | <b>70,626</b>    | <b>18.013%</b>  |
| 1ISP                                  | VT      | *      | Alta                  | 39,020           | 9.952%          |
| 1ISP                                  | VWO     | *      | Alta                  | 17,370           | 4.430%          |
| 1ISP                                  | EZU     | *      | Alta                  | 5,016            | 1.279%          |
| 1ISP                                  | IYR     | *      | Alta                  | 4,933            | 1.258%          |
| 1ISP                                  | GSG     | *      | Alta                  | 2,589            | 0.660%          |
| 1ISP                                  | EWZ     | *      | Alta                  | 1,698            | 0.433%          |
| <b>Udibonos UDIS</b>                  |         |        |                       | <b>149,522</b>   | <b>38.134%</b>  |
| S                                     | UDIBONO | 220609 | AAA(mex)              | 90,187           | 23.001%         |
| S                                     | UDIBONO | 281130 | AAA(mex)              | 36,371           | 9.276%          |
| S                                     | UDIBONO | 251204 | AAA(mex)              | 12,921           | 3.295%          |
| S                                     | UDIBONO | 231116 | AAA(mex)              | 10,043           | 2.561%          |
| <b>Valores paraestatales Rendim.</b>  |         |        |                       | <b>2,280</b>     | <b>0.582%</b>   |
| 95                                    | FEFA    | 19-4   | mxAAA                 | 2,280            | 0.582%          |
| <b>Reportos</b>                       |         |        |                       | <b>10,079</b>    | <b>2.571%</b>   |
| LD                                    | BONDESD | 250619 | AAA(mex)              | 10,079           | 2.571%          |
| <b>TOTAL CARTERA</b>                  |         |        |                       | <b>392,095</b>   | <b>100.000%</b> |
| <b>ACTIVO NETO</b>                    |         |        |                       | <b>396,266</b>   |                 |
| <b>VAR ESTABLECIDO \$</b>             |         |        |                       | <b>6,340</b>     | <b>1.600%</b>   |
| <b>VAR OBSERVADO PROMEDIO \$</b>      |         |        |                       | <b>-</b>         | <b>0.000%</b>   |
| <b>Cartera al:</b>                    |         |        |                       | <b>31-dic-20</b> |                 |

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