



BNPP-90

N/A

DISCRECIONAL
MILES DE PESOS

T.Valor	Emisora	Serie	Calificación Bursatil	Valor Total	%
	Bonos Gob. Fed. Tasa fija			1,314	3.066%
M	BONOS	270603	AAA(mex)	1,224	2.856%
M	BONOS	310529	AAA(mex)	90	0.210%
	CEBURES			1,168	2.725%
CD	BANOB	17-2X	AAA(mex)	336	0.785%
CD	BACMEXT	17-2	AAA(mex)	320	0.747%
CD	KEXIM	21	Aaa.mx	269	0.626%
CD	BACMEXT	20	AAA(mex)	176	0.410%
CD	KEXIM	19	Aaa.mx	67	0.157%
	Cert. Bursatiles Bancarios			69	0.161%
94	HSBC	20	AAA(mex)	41	0.096%
94	BACOMER	19-2	AAA(mex)	28	0.065%
	Certificado Bursatil			1,973	4.602%
91	ACBE	17	AAA(mex)	339	0.790%
91	BIMBO	17	AAA(mex)	335	0.783%
91	CETELM	19-2	AAA(mex)	302	0.703%
91	NM	21	AAA(mex)	179	0.418%
91	KOF	17	mxAAA	163	0.381%
91	KOF	20	AAA(mex)	138	0.323%
91	SORIANA	20-2	AA+(mex)	116	0.269%
91	DAIMLER	20-2	AAA(mex)	114	0.265%
91	LIVEPOL	19	AAA(mex)	106	0.247%
91	TOYOTA	17-2	AAA(mex)	79	0.185%
91	GPH	20	AAA(mex)	79	0.184%
91	GMFIN	19-2	AA+(mex)	23	0.055%
	Soc. de Inv. de Renta Variable			7,330	17.097%
52	BNPP-RV	BE0	N/A	7,330	17.097%
	TRAC Tit. ref. acciones extr.			16,239	37.878%
1ISP	VT	*	Alta	9,672	22.561%
1ISP	VWO	*	Alta	4,241	9.892%
1ISP	EZU	*	Alta	1,004	2.342%
1ISP	IYR	*	Alta	572	1.335%
1ISP	EWZ	*	Alta	379	0.884%
1ISP	GSG	*	Alta	370	0.863%
	Tit. Deuda de Org. Multilat.			128	0.298%
JI	BIDINV	1-21G	mxAAA	128	0.298%
	Udibonos UDIS			12,206	28.472%
S	UDIBONO	251204	AAA(mex)	5,199	12.128%
S	UDIBONO	281130	AAA(mex)	2,750	6.414%
S	UDIBONO	220609	AAA(mex)	2,260	5.271%
S	UDIBONO	231116	AAA(mex)	1,997	4.659%
	Valores paraestatales Rendim.			102	0.237%
95	FEFA	19-4	mxAAA	102	0.237%
	Reportos			2,342	5.464%
LD	BONDESD	250416	AAA(mex)	2,342	5.464%
	TOTAL CARTERA			42,871	100.000%
	ACTIVO NETO			42,860	
	VAR ESTABLECIDO \$			1,329	3.100%
	VAR OBSERVADO PROMEDIO \$			-	0.001%
	Cartera al:		8/Abr/2021		

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