



BNPP-70

N/A

DISCRECIONAL
MILES DE PESOS

T.Valor	Emisora	Serie	Calificación Bursatil	Valor Total	%
Bonos Gob. Fed. Tasa fija				80,327	19.038%
M	BONOS	270603	AAA(mex)	43,202	10.239%
M	BONOS	260305	AAA(mex)	15,949	3.780%
M	BONOS	290531	AAA(mex)	14,526	3.443%
M	BONOS	231207	AAA(mex)	6,509	1.543%
M	BONOS	211209	AAA(mex)	105	0.025%
M	BONOS	210610	AAA(mex)	35	0.008%
CEBURES				11,661	2.764%
CD	BACMEXT	20	AAA(mex)	4,332	1.027%
CD	KEXIM	21	Aaa.mx	4,085	0.968%
CD	KEXIM	19	Aaa.mx	2,268	0.538%
CD	BANOB	17-2X	AAA(mex)	658	0.156%
CD	BACMEXT	17-2	AAA(mex)	319	0.076%
Cert. Bursatiles Bancarios				1,884	0.446%
94	BACOMER	19-2	AAA(mex)	968	0.229%
94	HSBC	20	AAA(mex)	916	0.217%
Certificado Bursatil				27,557	6.531%
91	CETEM	19-2	AAA(mex)	5,758	1.365%
91	NM	21	AAA(mex)	3,440	0.815%
91	CETEM	21-2	AAA(mex)	3,065	0.726%
91	KOF	20	AAA(mex)	3,062	0.726%
91	SORIANA	20-2	AA+(mex)	2,738	0.649%
91	DAIMLER	20-2	AAA(mex)	2,607	0.618%
91	LIVEPOL	19	AAA(mex)	2,254	0.534%
91	GPH	20	AAA(mex)	1,925	0.456%
91	CETEM	18-2	AAA(mex)	1,166	0.276%
91	GMFIN	19-2	AA+(mex)	566	0.134%
91	ACBE	17	AAA(mex)	340	0.081%
91	BIMBO	17	AAA(mex)	332	0.079%
91	KOF	17	mxAAA	161	0.038%
91	TOYOTA	17-2	AAA(mex)	143	0.034%
Soc. de Inv. de Renta Variable				41,162	9.756%
52	BNPP-RV	BE0	N/A	41,162	9.756%
TRAC Tit. ref. acciones extr.				78,793	18.674%
1ISP	VT	*	Alta	43,469	10.302%
1ISP	VWO	*	Alta	18,717	4.436%
1ISP	EZU	*	Alta	5,784	1.371%
1ISP	IYR	*	Alta	5,783	1.371%
1ISP	GSG	*	Alta	3,253	0.771%
1ISP	EWZ	*	Alta	1,786	0.423%
Tit. Deuda de Org. Multilat.				2,453	0.581%
JI	BIDINV	1-21G	mxAAA	2,453	0.581%
Udibonos UDIS				170,320	40.366%
S	UDIBONO	220609	AAA(mex)	105,303	24.957%
S	UDIBONO	281130	AAA(mex)	36,696	8.697%
S	UDIBONO	231116	AAA(mex)	15,160	3.593%
S	UDIBONO	251204	AAA(mex)	13,160	3.119%
Valores paraestatales Rendim.				2,173	0.515%
95	FEFA	19-4	mxAAA	2,173	0.515%
Reportos				5,604	1.328%
LD	BONDES	230105	AAA(mex)	5,604	1.328%
TOTAL CARTERA				421,933	100.000%
ACTIVO NETO				423,394	
VAR ESTABLECIDO \$				6,774	1.600%
VAR OBSERVADO PROMEDIO \$				-	0.000%
Cartera al:				31-may-21	
Método Histórico, 1 día con un nivel de confianza al 95% con 1000 observaciones.					