


BNPP-80

N/A

DISCRECIONAL
MILES DE PESOS

T.Valor	Emisora	Serie	Calificación Bursatil	Valor Total	%
	Bonos Gob. Fed. Tasa fija			25,644	16.228%
M	BONOS	270603	AAA(mex)	12,668	8.017%
M	BONOS	310529	AAA(mex)	6,493	4.109%
M	BONOS	260305	AAA(mex)	4,783	3.027%
M	BONOS	231207	AAA(mex)	996	0.630%
M	BONOS	211209	AAA(mex)	414	0.262%
M	BONOS	220609	AAA(mex)	291	0.184%
	CEBURES			2,570	1.626%
CD	BACMEXT	20	AAA(mex)	1,250	0.791%
CD	KEXIM	19	Aaa.mx	645	0.408%
CD	BANOB	17-2X	AAA(mex)	351	0.222%
CD	BACMEXT	17-2	AAA(mex)	323	0.205%
	Cert. Bursatiles Bancarios			519	0.329%
94	BACOMER	19-2	AAA(mex)	266	0.169%
94	HSBC	20	AAA(mex)	253	0.160%
	Certificado Bursatil			7,108	4.498%
91	CETEM	19-2	AAA(mex)	2,134	1.350%
91	KOF	20	AAA(mex)	913	0.578%
91	SORIANA	20-2	AA+(mex)	833	0.527%
91	DAIMLER	20-2	AAA(mex)	745	0.471%
91	LIVEPOL	19	AAA(mex)	708	0.448%
91	GPH	20	AAA(mex)	595	0.376%
91	ACBE	17	AAA(mex)	359	0.227%
91	BIMBO	17	AAA(mex)	356	0.225%
91	GMFIN	19-2	AA+(mex)	183	0.116%
91	KOF	17	mxAAA	167	0.106%
91	TOYOTA	17-2	AAA(mex)	116	0.073%
	Soc. de Inv. de Renta Variable			21,902	13.860%
52	BNPP-RV	BE0	N/A	21,902	13.860%
	TRAC Tit. ref. acciones extr.			36,956	23.386%
1ISP	VT	*	Alta	20,406	12.913%
1ISP	VWO	*	Alta	10,455	6.616%
1ISP	IYR	*	Alta	2,009	1.271%
1ISP	EZU	*	Alta	1,770	1.120%
1ISP	GSG	*	Alta	1,213	0.767%
1ISP	EWZ	*	Alta	1,104	0.699%
	Udibonos UDIS			44,424	28.112%
S	UDIBONO	220609	AAA(mex)	19,100	12.087%
S	UDIBONO	251204	AAA(mex)	16,176	10.236%
S	UDIBONO	281130	AAA(mex)	9,149	5.789%
	Valores paraestatales Rendim.			634	0.401%
95	FEFA	19-4	mxAAA	634	0.401%
	Reportos			18,267	11.560%
LD	BONDES	250220	AAA(mex)	18,267	11.560%
	TOTAL CARTERA			158,025	100.000%
	ACTIVO NETO			158,002	
	VAR ESTABLECIDO \$			3,634	2.300%
	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.