


BNPP-70

N/A

DISCRECIONAL
MILES DE PESOS

T.Valor	Emisora	Serie	Calificación Bursatil	Valor Total	%
Bonos Gob. Fed. Tasa fija				77,135	21.553%
M	BONOS	270603	AAA(mex)	44,671	12.482%
M	BONOS	290531	AAA(mex)	14,993	4.189%
M	BONOS	231207	AAA(mex)	9,557	2.670%
M	BONOS	260305	AAA(mex)	6,716	1.877%
M	BONOS	211209	AAA(mex)	1,164	0.325%
M	BONOS	210610	AAA(mex)	35	0.010%
CEBURES				3,340	0.933%
CD	KEXIM	19	Aaa.mx	2,343	0.655%
CD	BANOB	17-2X	AAA(mex)	671	0.187%
CD	BACMEXT	17-2	AAA(mex)	326	0.091%
Cert. Bursatiles Bancarios				1,913	0.535%
94	BACOMER	19-2	AAA(mex)	1,000	0.280%
94	HSBC	20	AAA(mex)	913	0.255%
Certificado Bursatil				17,701	4.946%
91	CETELM	19-2	AAA(mex)	5,837	1.631%
91	KOF	20	AAA(mex)	3,157	0.882%
91	DAIMLER	20-2	AAA(mex)	2,617	0.731%
91	LIVEPOL	19	AAA(mex)	2,521	0.705%
91	GPH	20	AAA(mex)	1,975	0.552%
91	GMFIN	19-2	AA+	595	0.166%
91	ACBE	17	AAA(mex)	345	0.096%
91	BIMBO	17	AAA(mex)	342	0.096%
91	KOF	17	mxAAA	167	0.047%
91	TOYOTA	17-2	AAA(mex)	145	0.041%
Soc. de Inv. de Renta Variable				30,483	8.518%
52	BNPP-RV	BE0	N/A	30,483	8.518%
TRAC Tit. ref. acciones extr.				68,233	19.066%
1ISP	VT	*	Alta	37,691	10.532%
1ISP	VWO	*	Alta	16,627	4.646%
1ISP	IYR	*	Alta	5,208	1.455%
1ISP	EZU	*	Alta	4,805	1.343%
1ISP	GSG	*	Alta	2,486	0.695%
1ISP	EWZ	*	Alta	1,416	0.396%
Udibonos UDIS				138,243	38.628%
S	UDIBONO	220609	AAA(mex)	100,069	27.961%
S	UDIBONO	251204	AAA(mex)	13,030	3.641%
S	UDIBONO	281130	AAA(mex)	10,963	3.063%
S	UDIBONO	231116	AAA(mex)	10,128	2.830%
S	UDIBONO	201210	AAA(mex)	4,053	1.132%
Valores paraestatales Rendim.				2,305	0.644%
95	FEFA	19-4	mxAAA	2,305	0.644%
Reportos				18,529	5.177%
LD	BONDESD	230629	AAA(mex)	18,529	5.177%
TOTAL CARTERA				357,883	100.000%
ACTIVO NETO				369,537	
VAR ESTABLECIDO \$				5,913	1.600%
VAR OBSERVADO PROMEDIO \$				-	0.000%
Cartera al:				8/Oct/2020	

Metodo Historico, 1 dia con un nivel de confianza al 95% con 1000 observaciones.