

**BNPP-50**

AAAf/S4(mex)

MEDIANO PLAZO  
MILES DE PESOS

T.Valor	Emisora	Serie	Calificación Bursatil	Valor Total	%
	<b>Bonos Gob. Fed. Tasa fija</b>			<b>4,104</b>	<b>6.285%</b>
M	BONOS	290531	AAA(mex)	4,104	6.285%
	<b>CEBURES</b>			<b>2,787</b>	<b>4.268%</b>
CD	KEXIM	21	Aaa.mx	1,850	2.833%
CD	KEXIM	19	Aaa.mx	937	1.435%
	<b>Cert. Bursatiles Bancarios</b>			<b>2,322</b>	<b>3.555%</b>
94	BLADDEX	22-2	AAA(mex)	1,943	2.975%
94	BACOMER	19-2	AAA(mex)	379	0.580%
	<b>Certificado Bursatil</b>			<b>12,167</b>	<b>18.632%</b>
91	KOF	20	AAA(mex)	1,783	2.730%
91	GAP	21	mxAAA	1,768	2.708%
91	GMFIN	22	AAA(mex)	1,535	2.351%
91	SORIANA	20-2	AAA(mex)	1,493	2.287%
91	LIVEPOL	19	AAA(mex)	1,317	2.017%
91	AC	22-2	AAA(mex)	1,289	1.975%
91	FUNO	21-2X	AAA(mex)	1,103	1.689%
91	GPH	20	AAA(mex)	1,008	1.543%
91	BIMBO	17	AAA(mex)	312	0.477%
91	ACBE	17	AAA(mex)	309	0.473%
91	KOF	17	mxAAA	142	0.217%
91	ORBIA	22L	AAA(mex)	109	0.167%
	<b>Udibonos</b>	<b>UDIS</b>		<b>41,123</b>	<b>62.971%</b>
S	UDIBONO	281130	AAA(mex)	22,847	34.986%
S	UDIBONO	261203	AAA(mex)	18,275	27.985%
	<b>Valores paraestatales Rendim.</b>			<b>1,346</b>	<b>2.061%</b>
95	FEFA	21-2	mxAAA	1,346	2.061%
	<b>Reportos</b>			<b>1,455</b>	<b>2.228%</b>
LF	BONDEF	291004	AAA(mex)	1,455	2.228%
	<b>TOTAL CARTERA</b>			<b>65,304</b>	<b>100.000%</b>
	<b>ACTIVO NETO</b>			<b>65,304</b>	
	<b>VAR ESTABLECIDO \$</b>			<b>327</b>	<b>0.500%</b>
	<b>VAR OBSERVADO PROMEDIO \$</b>			<b>-</b>	<b>0.000%</b>
	<b>Cartera al:</b>				
			<b>31-dic-24</b>		

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