

BNPP-60

N/A

DISCRECIONAL

MILES DE PESOS

T.Valor	Emisora	Serie	Calificación Bursatil	Valor Total	%
	Bonos Gob. Fed. Tasa fija			139,467	27.353%
M	BONOS	290301	AAA(mex)	74,443	14.600%
M	BONOS	270304	AAA(mex)	26,566	5.210%
M	BONOS	270603	AAA(mex)	25,819	5.064%
M	BONOS	260903	AAA(mex)	9,414	1.846%
M	BONOS	250306	AAA(mex)	3,226	0.633%
	CEBURES			8,156	1.600%
CD	KEXIM	21	Aaa.mx	5,312	1.042%
CD	KEXIM	19	Aaa.mx	2,844	0.558%
	Cert. Bursatiles Bancarios			3,024	0.593%
94	BSMX	22-2	AAA(mex)	1,465	0.287%
94	BACOMER	19-2	AAA(mex)	1,150	0.226%
94	BLADEX	22-2	AAA(mex)	409	0.080%
	Certificado Bursatil			53,559	10.504%
91	VWLEASE	22-2	mxAAA	5,625	1.103%
91	FEMSA	22L	AAA(mex)	5,593	1.097%
91	AMX	22-2	AAA(mex)	5,508	1.080%
91	GAP	21	mxAAA	5,192	1.018%
91	GMFIN	22	AAA(mex)	4,350	0.853%
91	LAB	23-2	AA+(mex)	4,190	0.822%
91	KOF	20	AAA(mex)	3,890	0.763%
91	SORIANA	20-2	AAA(mex)	3,658	0.718%
91	AC	22-2	AAA(mex)	3,652	0.716%
91	FUNO	21-2X	AAA(mex)	3,238	0.635%
91	LIVEPOL	19	AAA(mex)	2,875	0.564%
91	GPH	20	AAA(mex)	2,470	0.484%
91	MOLYMET	21-2	AAA(mex)	1,375	0.270%
91	KOF	22X	mxAAA	1,181	0.232%
91	BIMBO	17	AAA(mex)	312	0.061%
91	ACBE	17	AAA(mex)	309	0.061%
91	KOF	17	mxAAA	142	0.028%
	Soc. de Inv. de Renta Variable			6,133	1.203%
52	BNPP-RV	BE0	N/A	6,133	1.203%
	TRAC Tit. ref. acciones extr.			12,211	2.395%
1ISP	IVV	*	Alta	5,335	1.046%
1ISP	IYR	*	Media	2,144	0.420%
1ISP	VGK	*	Alta	1,833	0.360%
1ISP	VWO	*	Alta	1,460	0.286%
1ISP	VJPA	N	Alta	808	0.158%
1ISP	VAPU	N	Media	632	0.124%
	Udibonos	UDIS		237,152	46.511%

S	UDIBONO	281130	AAA(mex)	111,070	21.783%
S	UDIBONO	261203	AAA(mex)	85,765	16.820%
S	UDIBONO	311127	AAA(mex)	15,411	3.023%
S	UDIBONO	340824	AAA(mex)	15,033	2.948%
S	UDIBONO	251204	AAA(mex)	9,872	1.936%
	Reportos			50,185	9.842%
LF	BONDEF	291004	AAA(mex)	50,185	9.842%
	TOTAL CARTERA			509,888	100.000%
	ACTIVO NETO			509,713	
	VAR ESTABLECIDO \$			4,587	0.900%
	VAR OBSERVADO PROMEDIO \$			-	0.000%
	Cartera al:		31-dic-24		

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