BNP PARIBAS ASSET MANAGEMENT

La gestora para un mundo en evolución

# BNPP-80

N/A

DISCRECIONAL

MILES DE PESOS

| T.Valor | Emisora | Serie | Calificación Bursatil | Valor Total | % |
|---|---|---|---|---|---|
| | **Bonos Gob. Fed. Tasa fija** | | | **23252.0** | **0.014%** |
| M | BONOS | 270603 | AAA(mex) | 12107.0 | 0.007% |
| M | BONOS | 310529 | AAA(mex) | 6059.0 | 0.004% |
| M | BONOS | 260305 | AAA(mex) | 4484.0 | 0.003% |
| M | BONOS | 211209 | AAA(mex) | 417.0 | 0.000% |
| M | BONOS | 231207 | AAA(mex) | 186.0 | 0.000% |
| | **CEBURES** | | | **3877.0** | **0.002%** |
| CD | KEXIM | 21 | Aaa.mx | 1377.0 | 0.001% |
| CD | BACMEXT | 20 | AAA(mex) | 1250.0 | 0.001% |
| CD | KEXIM | 19 | Aaa.mx | 600.0 | 0.000% |
| CD | BANOB | 17-2X | AAA(mex) | 332.0 | 0.000% |
| CD | BACMEXT | 17-2 | AAA(mex) | 317.0 | 0.000% |
| | **Cert. Bursatiles Bancarios** | | | **510.0** | **0.000%** |
| 94 | BACOMER | 19-2 | AAA(mex) | 255.0 | 0.000% |
| 94 | HSBC | 20 | AAA(mex) | 254.0 | 0.000% |
| | **Certificado Bursatil** | | | **7798.0** | **0.005%** |
| 91 | CETELEM | 19-2 | AAA(mex) | 2043.0 | 0.001% |
| 91 | NM | 21 | AAA(mex) | 1068.0 | 0.001% |
| 91 | KOF | 20 | AAA(mex) | 842.0 | 0.001% |
| 91 | SORIANA | 20-2 | AA+(mex) | 809.0 | 0.000% |
| 91 | DAIMLER | 20-2 | AAA(mex) | 720.0 | 0.000% |
| 91 | LIVEPOL | 19 | AAA(mex) | 638.0 | 0.000% |
| 91 | GPH | 20 | AAA(mex) | 550.0 | 0.000% |
| 91 | BIMBO | 17 | AAA(mex) | 342.0 | 0.000% |
| 91 | ACBE | 17 | AAA(mex) | 331.0 | 0.000% |
| 91 | GMFIN | 19-2 | AA+(mex) | 185.0 | 0.000% |
| 91 | KOF | 17 | mxAAA | 160.0 | 0.000% |
| 91 | TOYOTA | 17-2 | AAA(mex) | 110.0 | 0.000% |
| | **Soc. de Inv. de Renta Variable** | | | **22485.0** | **0.013%** |
| 52 | BNPP-RV | BE0 | N/A | 22485.0 | 0.013% |
| | **TRAC Tit. ref. acciones extr.** | | | **38719.0** | **0.023%** |
| 1ISP | VT | * | Alta | 21599.0 | 0.013% |
| 1ISP | VWO | * | Alta | 10620.0 | 0.006% |
| 1ISP | IYR | * | Alta | 2289.0 | 0.001% |
| 1ISP | EZU | * | Alta | 1881.0 | 0.001% |
| 1ISP | GSG | * | Alta | 1339.0 | 0.001% |
| 1ISP | EWZ | * | Alta | 991.0 | 0.001% |
| | **Tit. Deuda de Org. Multilat.** | | | **762.0** | **0.000%** |
| JI | BIDINV | 1-21G | mxAAA | 762.0 | 0.000% |
| | **Udibonos UDIS** | | | **64057.0** | **0.038%** |
| S | UDIBONO | 220609 | AAA(mex) | 24272.0 | 0.015% |
| S | UDIBONO | 251204 | AAA(mex) | 20942.0 | 0.013% |
| S | UDIBONO | 281130 | AAA(mex) | 13873.0 | 0.008% |
| S | UDIBONO | 231116 | AAA(mex) | 4970.0 | 0.003% |
| | **Valores paraestatales Rendim.** | | | **620.0** | **0.000%** |
| 95 | FEFA | 19-4 | mxAAA | 620.0 | 0.000% |
| | **Reportos** | | | **5196.0** | **0.003%** |
| LD | BONDESD | 250416 | AAA(mex) | 5196.0 | 0.003% |
| | **TOTAL CARTERA** | | | **167276.0** | **100.00%** |
| | **ACTIVO NETO** | | | **167276.0** | |
| | **VAR ESTABLECIDO $** | | | **3847.0** | **0.002%** |
| | **VAR OBSERVADO PROMEDIO $** | | | **1.0** | **0.000%** |
| | **Cartera al:** | | **31/Mzo/2021** | | |

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