



BNP PARIBAS
ASSET MANAGEMENT

El inversor
sostenible para un
mundo en evolución

BNPP-60
DISCRECIONAL
MILES DE PESOS

N/A

T.Valor	Emisora	Serie	Calificación Bursatil	Valor Total	%
	Bonos Gob. Fed. Tasa fija			142,282	29.639%
M	BONOS	290301	AAA(mex)	61,613	12.835%
M	BONOS	270603	AAA(mex)	45,832	9.547%
M	BONOS	260305	AAA(mex)	30,291	6.310%
M	BONOS	250306	AAA(mex)	3,123	0.651%
M	BONOS	241205	AAA(mex)	1,423	0.296%
	CEBURES			8,663	1.805%
CD	KEXIM	21	Aaa.mx	5,335	1.111%
CD	KEXIM	19	Aaa.mx	2,712	0.565%
CD	BANOB	17-2X	AAA(mex)	315	0.066%
CD	BACMEXT	17-2	AAA(mex)	301	0.063%
	Cert. Bursatiles Bancarios			3,052	0.636%
94	BSMX	22-2	AAA(mex)	1,504	0.313%
94	BACOMER	19-2	AAA(mex)	1,157	0.241%
94	BLADEX	22-2	AAA(mex)	391	0.081%
	Certificado Bursatil			58,829	12.255%
91	VWLEASE	22-2	mxAAA	5,628	1.172%
91	FEMSA	22L	AAA(mex)	5,600	1.167%
91	AMX	22-2	AAA(mex)	5,512	1.148%
91	GAP	21	mxAAA	5,212	1.086%
91	GMFIN	22	AAA(mex)	4,356	0.907%
91	LAB	23-2	AA+(mex)	4,185	0.872%
91	KOF	20	AAA(mex)	3,740	0.779%
91	AC	22-2	AAA(mex)	3,657	0.762%
91	SORIANA	20-2	AAA(mex)	3,546	0.739%
91	FUNO	21-2X	AAA(mex)	3,249	0.677%
91	CETEM	19-2	AAA(mex)	3,181	0.663%
91	LIVEPOL	19	AAA(mex)	2,959	0.616%
91	GPH	20	AAA(mex)	2,463	0.513%
91	MOLYMET	21	AAA(mex)	2,161	0.450%
91	MOLYMET	21-2	AAA(mex)	1,348	0.281%
91	KOF	22X	mxAAA	1,182	0.246%
91	BIMBO	17	AAA(mex)	313	0.065%
91	ACBE	17	AAA(mex)	310	0.065%
91	KOF	17	mxAAA	142	0.030%
91	TOYOTA	17-2	AAA(mex)	86	0.018%
	Notas Estruc. Int. a descuento			7,523	1.567%
D2	GS861	240905	A	7,523	1.567%

	Soc. de Inv. de Renta Variable			28,063	5.846%
52	BNPP-RV	BE0	N/A	28,063	5.846%
	TRAC Tit. ref. acciones extr.			38,625	8.046%
1ISP	VT	*	Alta	18,852	3.927%
1ISP	VWO	*	Alta	9,103	1.896%
1ISP	IYR	*	Media	4,063	0.846%
1ISP	CXSE	*	Alta	3,158	0.658%
1ISP	EZU	*	Alta	2,733	0.569%
1ISP	EWZ	*	Alta	716	0.149%
	Tit. Deuda de Org. Multilat.			3,251	0.677%
JI	BIDINV	1-21G	mxAAA	3,251	0.677%
	Udibonos	UDIS		176,038	36.670%
S	UDIBONO	261203	AAA(mex)	97,217	20.251%
S	UDIBONO	251204	AAA(mex)	59,152	12.322%
S	UDIBONO	281130	AAA(mex)	19,669	4.097%
	Valores paraestatales Rendim.			2,889	0.602%
95	FEFA	19-4	mxAAA	2,889	0.602%
	Reportos			10,840	2.258%
LF	BONDESF	261231	AAA(mex)	10,840	2.258%
	TOTAL CARTERA			480,055	100.000%
	ACTIVO NETO			480,420	
	VAR ESTABLECIDO \$			4,324	0.900%
	VAR OBSERVADO PROMEDIO \$			-	0.000%
	Cartera al:			29-feb-24	

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