



**BNP PARIBAS**  
**ASSET MANAGEMENT**

El inversor  
sostenible para un  
mundo en evolución

BNPP-LP  
LARGO PLAZO  
MILES DE PESOS

AAAf/S5(mex)

| T.Valor                              | Emisora | Serie  | Calificación Bursatil | Valor Total      | %               |
|--------------------------------------|---------|--------|-----------------------|------------------|-----------------|
| <b>Bonos Gob. Fed. Tasa fija</b>     |         |        |                       | <b>55,665</b>    | <b>73.078%</b>  |
| M                                    | BONOS   | 330526 | AAA(mex)              | 18,393           | 24.146%         |
| M                                    | BONOS   | 290301 | AAA(mex)              | 15,383           | 20.195%         |
| M                                    | BONOS   | 310529 | AAA(mex)              | 6,775            | 8.894%          |
| M                                    | BONOS   | 341123 | AAA(mex)              | 5,288            | 6.942%          |
| M                                    | BONOS   | 381118 | AAA(mex)              | 4,044            | 5.309%          |
| M                                    | BONOS   | 290531 | AAA(mex)              | 2,932            | 3.849%          |
| M                                    | BONOS   | 270603 | AAA(mex)              | 1,449            | 1.902%          |
| M                                    | BONOS   | 270304 | AAA(mex)              | 1,403            | 1.842%          |
| <b>CEBURES</b>                       |         |        |                       | <b>289</b>       | <b>0.379%</b>   |
| CD                                   | KEXIM   | 21     | Aaa.mx                | 237              | 0.311%          |
| CD                                   | KEXIM   | 19     | Aaa.mx                | 52               | 0.068%          |
| <b>Cert. Bursatiles Bancarios</b>    |         |        |                       | <b>417</b>       | <b>0.548%</b>   |
| 94                                   | BLADEX  | 22-2   | AAA(mex)              | 297              | 0.390%          |
| 94                                   | BSMX    | 22-2   | AAA(mex)              | 98               | 0.129%          |
| 94                                   | BACOMER | 19-2   | AAA(mex)              | 22               | 0.028%          |
| <b>Certificado Bursatil</b>          |         |        |                       | <b>819</b>       | <b>1.076%</b>   |
| 91                                   | CETEM   | 22-4   | AAA(mex)              | 217              | 0.285%          |
| 91                                   | GMFIN   | 22     | AAA(mex)              | 179              | 0.235%          |
| 91                                   | LIVEPOL | 19     | AAA(mex)              | 143              | 0.187%          |
| 91                                   | KOF     | 22X    | mxAAA                 | 105              | 0.137%          |
| 91                                   | MOLYMET | 21-2   | AAA(mex)              | 92               | 0.121%          |
| 91                                   | GAP     | 22L    | mxAAA                 | 83               | 0.109%          |
| <b>Udibonos UDIS</b>                 |         |        |                       | <b>9,258</b>     | <b>12.154%</b>  |
| S                                    | UDIBONO | 311127 | AAA(mex)              | 6,305            | 8.278%          |
| S                                    | UDIBONO | 261203 | AAA(mex)              | 2,953            | 3.876%          |
| <b>Valores paraestatales Rendim.</b> |         |        |                       | <b>143</b>       | <b>0.188%</b>   |
| 95                                   | FEFA    | 19-4   | mxAAA                 | 143              | 0.188%          |
| <b>Reportos</b>                      |         |        |                       | <b>9,581</b>     | <b>12.578%</b>  |
| LF                                   | BONDEF  | 261231 | AAA(mex)              | 9,581            | 12.578%         |
| <b>TOTAL CARTERA</b>                 |         |        |                       | <b>76,172</b>    | <b>100.000%</b> |
| <b>ACTIVO NETO</b>                   |         |        |                       | <b>76,386</b>    |                 |
| <b>VAR ESTABLECIDO \$</b>            |         |        |                       | <b>535</b>       | <b>0.700%</b>   |
| <b>VAR OBSERVADO PROMEDIO \$</b>     |         |        |                       | <b>-</b>         | <b>0.000%</b>   |
| <b>Cartera al:</b>                   |         |        |                       | <b>30-ago-24</b> |                 |

**Método Histórico, 1 día con un nivel de confianza al 95% con 500 observaciones.**