



BNPP-60
DISCRECIONAL
MILES DE PESOS

N/A

T.Valor	Emisora	Serie	Calificación Bursatil	Valor Total	%
	Bonos Gov. Fed. Tasa fija			88,058	20.436%
M	BONOS	290301	AAA(mex)	49,031	11.379%
M	BONOS	270603	AAA(mex)	25,313	5.875%
M	BONOS	260903	AAA(mex)	9,173	2.129%
M	BONOS	250306	AAA(mex)	3,138	0.728%
M	BONOS	241205	AAA(mex)	1,403	0.326%
	CEBURES			8,447	1.960%
CD	KEXIM	21	Aaa.mx	5,349	1.241%
CD	KEXIM	19	Aaa.mx	2,771	0.643%
CD	BANOB	17-2X	AAA(mex)	327	0.076%
	Cert. Bursatiles Bancarios			3,006	0.698%
94	BSMX	22-2	AAA(mex)	1,477	0.343%
94	BACOMER	19-2	AAA(mex)	1,126	0.261%
94	BLADEX	22-2	AAA(mex)	403	0.093%
	Certificado Bursatil			53,123	12.329%
91	VWLEASE	22-2	mxAAA	5,597	1.299%
91	FEMSA	22L	AAA(mex)	5,566	1.292%
91	AMX	22-2	AAA(mex)	5,529	1.283%
91	GAP	21	mxAAA	5,175	1.201%
91	GMFIN	22	AAA(mex)	4,339	1.007%
91	LAB	23-2	AA+(mex)	4,167	0.967%
91	KOF	20	AAA(mex)	3,791	0.880%
91	AC	22-2	AAA(mex)	3,668	0.851%
91	SORIANA	20-2	AAA(mex)	3,536	0.821%
91	FUNO	21-2X	AAA(mex)	3,222	0.748%
91	LIVEPOL	19	AAA(mex)	2,845	0.660%
91	GPH	20	AAA(mex)	2,401	0.557%
91	MOLYMET	21-2	AAA(mex)	1,356	0.315%
91	KOF	22X	mxAAA	1,185	0.275%
91	BIMBO	17	AAA(mex)	305	0.071%
91	ACBE	17	AAA(mex)	302	0.070%
91	KOF	17	mxAAA	139	0.032%
	Notas Estruc. Int. a descuento			7,546	1.751%
D2	GS861	240905	A	7,546	1.751%
	Soc. de Inv. de Renta Variable			10,952	2.542%
52	BNPP-RV	BE0	N/A	10,952	2.542%
	TRAC Tit. ref. acciones extr.			27,391	6.357%
1ISP	IVV	*	Alta	12,498	2.901%
1ISP	IYR	*	Media	4,314	1.001%

1ISP	VGK	*	Alta	4,071	0.945%
1ISP	VWO	*	Alta	3,371	0.782%
1ISP	VJPA	N	Alta	1,719	0.399%
1ISP	VAPU	N	Media	1,417	0.329%
	Udibonos	UDIS		213,001	49.432%
S	UDIBONO	281130	AAA(mex)	106,712	24.765%
S	UDIBONO	261203	AAA(mex)	81,811	18.986%
S	UDIBONO	311127	AAA(mex)	14,999	3.481%
S	UDIBONO	251204	AAA(mex)	9,478	2.200%
	Valores paraestatales Rendim.			2,885	0.670%
95	FEFA	19-4	mxAAA	2,885	0.670%
	Reportos			16,484	3.826%
LF	BONDESF	260226	AAA(mex)	16,484	3.826%
	TOTAL CARTERA			430,893	100.000%
	ACTIVO NETO			416,313	
	VAR ESTABLECIDO \$			3,747	0.900%
	VAR OBSERVADO PROMEDIO \$			-	0.000%
	Cartera al:		28-jun-24		

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