



**BNP PARIBAS**  
ASSET MANAGEMENT

El inversor  
sostenible para un  
mundo en evolución

## BNPP-LP

AAAf/S6(mex)

LARGO PLAZO  
MILES DE PESOS

| T.Valor                              | Emisora | Serie  | Calificación Bursatil | Valor Total      | %               |
|--------------------------------------|---------|--------|-----------------------|------------------|-----------------|
| <b>Bonos Gob. Fed. Tasa fija</b>     |         |        |                       | <b>9,147</b>     | <b>48.776%</b>  |
| M                                    | BONOS   | 381118 | AAA(mex)              | 3,397            | 18.114%         |
| M                                    | BONOS   | 310529 | AAA(mex)              | 3,007            | 16.035%         |
| M                                    | BONOS   | 270304 | AAA(mex)              | 1,405            | 7.493%          |
| M                                    | BONOS   | 260305 | AAA(mex)              | 1,338            | 7.134%          |
| <b>CEBURES</b>                       |         |        |                       | <b>289</b>       | <b>1.540%</b>   |
| CD                                   | KEXIM   | 21     | Aaa.mx                | 236              | 1.260%          |
| CD                                   | KEXIM   | 19     | Aaa.mx                | 52               | 0.279%          |
| <b>Cert. Bursatiles Bancarios</b>    |         |        |                       | <b>121</b>       | <b>0.643%</b>   |
| 94                                   | BSMX    | 22-2   | AAA(mex)              | 99               | 0.526%          |
| 94                                   | BACOMER | 19-2   | AAA(mex)              | 22               | 0.117%          |
| <b>Certificado Bursatil</b>          |         |        |                       | <b>536</b>       | <b>2.859%</b>   |
| 91                                   | LIVEPOL | 19     | AAA(mex)              | 138              | 0.737%          |
| 91                                   | CETEM   | 21-2   | AAA(mex)              | 119              | 0.635%          |
| 91                                   | CETEM   | 19-2   | AAA(mex)              | 101              | 0.538%          |
| 91                                   | MOLYMET | 21-2   | AAA(mex)              | 91               | 0.488%          |
| 91                                   | MOLYMET | 21     | AAA(mex)              | 71               | 0.380%          |
| 91                                   | GMFIN   | 19-2   | AA+(mex)              | 15               | 0.081%          |
| <b>Tit. Deuda de Org. Multilat.</b>  |         |        |                       | <b>112</b>       | <b>0.598%</b>   |
| JI                                   | BIDINV  | 1-21G  | mxAAA                 | 112              | 0.598%          |
| <b>Udibonos UDIS</b>                 |         |        |                       | <b>5,431</b>     | <b>28.962%</b>  |
| S                                    | UDIBONO | 261203 | AAA(mex)              | 2,972            | 15.848%         |
| S                                    | UDIBONO | 251204 | AAA(mex)              | 2,459            | 13.115%         |
| <b>Valores paraestatales Rendim.</b> |         |        |                       | <b>141</b>       | <b>0.749%</b>   |
| 95                                   | FEFA    | 19-4   | mxAAA                 | 141              | 0.749%          |
| <b>Reportos</b>                      |         |        |                       | <b>2,977</b>     | <b>15.873%</b>  |
| LD                                   | BONDESD | 240822 | AAA(mex)              | 2,977            | 15.873%         |
| <b>TOTAL CARTERA</b>                 |         |        |                       | <b>18,753</b>    | <b>100.000%</b> |
| <b>ACTIVO NETO</b>                   |         |        |                       | <b>18,749</b>    |                 |
| <b>VAR ESTABLECIDO \$</b>            |         |        |                       | <b>131</b>       | <b>0.700%</b>   |
| <b>VAR OBSERVADO PROMEDIO \$</b>     |         |        |                       | <b>-</b>         | <b>0.000%</b>   |
| <b>Cartera al:</b>                   |         |        |                       | <b>19-may-22</b> |                 |

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