BNP PARIBAS ASSET MANAGEMENT

El inversor sostenible para un mundo en evolución

BNPP-50

AAAf/S4(mex)

MEDIANO PLAZO

MILES DE PESOS

T.Valor	Emisora	Serie	Calificación Bursatil	Valor Total	%
	Bonos Gob. Fed. Tasa fija			**31332.0**	**0.026%**
M	BONOS	270603	AAA(mex)	12785.0	0.010%
M	BONOS	260305	AAA(mex)	11040.0	0.009%
M	BONOS	240905	AAA(mex)	5428.0	0.004%
M	BONOS	230309	AAA(mex)	890.0	0.001%
M	BONOS	211209	AAA(mex)	609.0	0.000%
M	BONOS	220609	AAA(mex)	581.0	0.000%
	CEBURES			**5855.0**	**0.005%**
CD	BACMEXT	20	AAA(mex)	2339.0	0.002%
CD	KEXIM	21	Aaa.mx	1848.0	0.002%
CD	KEXIM	19	Aaa.mx	1014.0	0.001%
CD	BANOB	17-2X	AAA(mex)	335.0	0.000%
CD	BACMEXT	17-2	AAA(mex)	319.0	0.000%
	Cert. Bursatiles Bancarios			**1015.0**	**0.001%**
94	HSBC	20	AAA(mex)	583.0	0.000%
94	BACOMER	19-2	AAA(mex)	432.0	0.000%
	Certificado Bursatil			**15975.0**	**0.013%**
91	CETELEM	19-2	AAA(mex)	2174.0	0.002%
91	KOF	20	AAA(mex)	1935.0	0.002%
91	GAP	21	mxAAA	1758.0	0.001%
91	DAIMLER	20-2	AAA(mex)	1663.0	0.001%
91	NM	21	AAA(mex)	1554.0	0.001%
91	SORIANA	20-2	AA+(mex)	1477.0	0.001%
91	LIVEPOL	19	AAA(mex)	1417.0	0.001%
91	CETELEM	21-2	AAA(mex)	1380.0	0.001%
91	GPH	20	AAA(mex)	1036.0	0.001%
91	ACBE	17	AAA(mex)	338.0	0.000%
91	BIMBO	17	AAA(mex)	331.0	0.000%
91	CETELEM	18-2	AAA(mex)	270.0	0.000%
91	GMFIN	19-2	AA+(mex)	268.0	0.000%
91	TOYOTA	17-2	AAA(mex)	212.0	0.000%
91	KOF	17	mxAAA	161.0	0.000%
	Tit. Deuda de Org. Multilat.			**1104.0**	**0.001%**
JI	BIDINV	1-21G	mxAAA	1104.0	0.001%
	Udibonos UDIS			**63507.0**	**0.052%**
S	UDIBONO	220609	AAA(mex)	52293.0	0.043%
S	UDIBONO	231116	AAA(mex)	11214.0	0.009%
	Valores paraestatales Rendim.			**2723.0**	**0.002%**
95	FEFA	19-4	mxAAA	1376.0	0.001%
95	FEFA	21-2	mxAAA	1347.0	0.001%
	Reportos			**943.0**	**0.001%**
LD	BONDESD	250220	AAA(mex)	943.0	0.001%
	TOTAL CARTERA			**122455.0**	**100.00%**
	ACTIVO NETO			**122636.0**	
	VAR ESTABLECIDO $			**613.0**	**0.001%**
	VAR OBSERVADO PROMEDIO $			**-**	**0.000%**
	Cartera al:		**17-jun-21**		

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