



BNPP-50

AAAf/S4(mex)

MEDIANO PLAZO
MILES DE PESOS

T.Valor	Emisora	Serie	Calificación Bursatil	Valor Total	%
	Bonos Gob. Fed. Tasa fija			32,017	26.067%
M	BONOS	270603	AAA(mex)	13,308	10.835%
M	BONOS	260305	AAA(mex)	11,080	9.021%
M	BONOS	240905	AAA(mex)	5,439	4.428%
M	BONOS	230309	AAA(mex)	890	0.724%
M	BONOS	211209	AAA(mex)	630	0.513%
M	BONOS	220609	AAA(mex)	598	0.487%
M	BONOS	210610	AAA(mex)	72	0.059%
	CEBURES			5,865	4.775%
CD	BACMEXT	20	AAA(mex)	2,342	1.907%
CD	KEXIM	21	Aaa.mx	1,850	1.507%
CD	KEXIM	19	Aaa.mx	1,018	0.829%
CD	BANOB	17-2X	AAA(mex)	335	0.273%
CD	BACMEXT	17-2	AAA(mex)	319	0.260%
	Cert. Bursatiles Bancarios			1,015	0.827%
94	HSBC	20	AAA(mex)	581	0.473%
94	BACOMER	19-2	AAA(mex)	434	0.353%
	Certificado Bursatil			16,009	13.034%
91	CETELM	19-2	AAA(mex)	2,176	1.771%
91	KOF	20	AAA(mex)	1,944	1.583%
91	GAP	21	mxAAA	1,761	1.434%
91	DAIMLER	20-2	AAA(mex)	1,662	1.353%
91	NM	21	AAA(mex)	1,551	1.263%
91	SORIANA	20-2	AA+(mex)	1,481	1.206%
91	LIVEPOL	19	AAA(mex)	1,430	1.164%
91	CETELM	21-2	AAA(mex)	1,382	1.125%
91	GPH	20	AAA(mex)	1,041	0.847%
91	ACBE	17	AAA(mex)	340	0.277%
91	BIMBO	17	AAA(mex)	332	0.270%
91	CETELM	18-2	AAA(mex)	270	0.220%
91	GMFIN	19-2	AA+(mex)	267	0.218%
91	TOYOTA	17-2	AAA(mex)	212	0.173%
91	KOF	17	mxAAA	161	0.131%
	Tit. Deuda de Org. Multilat.			1,106	0.900%
J1	BIDINV	1-21G	mxAAA	1,106	0.900%
	Udibonos UDIS			63,555	51.743%
S	UDIBONO	220609	AAA(mex)	52,423	42.681%
S	UDIBONO	231116	AAA(mex)	11,131	9.063%
	Valores paraestatales Rendim.			2,723	2.217%
95	FEFA	19-4	mxAAA	1,379	1.123%
95	FEFA	21-2	mxAAA	1,344	1.094%
	Reportos			537	0.437%
LD	BONDESD	230105	AAA(mex)	537	0.437%
	TOTAL CARTERA			122,827	100.000%
	ACTIVO NETO			122,974	
	VAR ESTABLECIDO \$			615	0.500%
	VAR OBSERVADO PROMEDIO \$			-	0.000%
	Cartera al:			31-may-21	

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