



BNP PARIBAS
ASSET MANAGEMENT

El inversor
sostenible para un
mundo en evolución

BNPP-60

N/A

DISCRECIONAL
MILES DE PESOS

T.Valor	Emisora	Serie	Calificación Bursatil	Valor Total	%
Bondes D				10,040	2.265%
LD	BONDESD	220721	AAA(mex)	10,040	2.265%
Bonos Gob. Fed. Tasa fija				119,848	27.039%
M	BONOS	270603	AAA(mex)	46,660	10.527%
M	BONOS	260305	AAA(mex)	36,224	8.173%
M	BONOS	241205	AAA(mex)	27,568	6.220%
M	BONOS	231207	AAA(mex)	9,005	2.032%
M	BONOS	220609	AAA(mex)	392	0.088%
CEBURES				14,445	3.259%
CD	BACMEXT	20	AAA(mex)	5,738	1.295%
CD	KEXIM	21	Aaa.mx	5,334	1.203%
CD	KEXIM	19	Aaa.mx	2,763	0.623%
CD	BANOB	17-2X	AAA(mex)	311	0.070%
CD	BACMEXT	17-2	AAA(mex)	299	0.067%
Cert. Bursatiles Bancarios				3,956	0.892%
94	BSMX	22-2	AAA(mex)	1,498	0.338%
94	HSBC	20	AAA(mex)	1,270	0.287%
94	BACOMER	19-2	AAA(mex)	1,187	0.268%
Certificado Bursatil				39,458	8.902%
91	CETEM	19-2	AAA(mex)	6,166	1.391%
91	GAP	21	mxAAA	5,225	1.179%
91	CETEM	21-2	AAA(mex)	3,850	0.869%
91	KOF	20	AAA(mex)	3,762	0.849%
91	DAIMLER	20-2	AAA(mex)	3,480	0.785%
91	SORIANA	20-2	AA+(mex)	3,339	0.753%
91	FUNO	21-2X	AAA(mex)	3,243	0.732%
91	LIVEPOL	19	AAA(mex)	2,842	0.641%
91	GPH	20	AAA(mex)	2,337	0.527%
91	MOLYMET	21	AAA(mex)	2,151	0.485%
91	MOLYMET	21-2	AAA(mex)	1,390	0.314%
91	GMFIN	19-2	AA+(mex)	764	0.172%
91	ACBE	17	AAA(mex)	302	0.068%
91	BIMBO	17	AAA(mex)	296	0.067%
91	TOYOTA	17-2	AAA(mex)	166	0.038%
91	KOF	17	mxAAA	144	0.033%
Soc. de Inv. de Renta Variable				23,920	5.397%
52	BNPP-RV	BE0	N/A	23,920	5.397%
TRAC Tit. ref. acciones extr.				45,800	10.333%
1ISP	VT	*	Alta	18,240	4.115%

1ISP	VWO	*	Alta	10,886	2.456%
1ISP	CXSE	*	Alta	5,253	1.185%
1ISP	IYR	*	Alta	5,041	1.137%
1ISP	GSG	*	Alta	2,967	0.669%
1ISP	EZU	*	Alta	2,582	0.582%
1ISP	EWZ	*	Alta	830	0.187%
Tit. Deuda de Org. Multilat.				3,242	0.732%
JI	BIDINV	1-21G	mxAAA	3,242	0.732%
Udibonos UDIS				158,366	35.729%
S	UDIBONO	251204	AAA(mex)	58,645	13.231%
S	UDIBONO	220609	AAA(mex)	50,973	11.500%
S	UDIBONO	231116	AAA(mex)	30,332	6.843%
S	UDIBONO	281130	AAA(mex)	18,417	4.155%
Valores paraestatales Rendim.				2,891	0.652%
95	FEFA	19-4	mxAAA	2,891	0.652%
Reportos				21,273	4.799%
LD	BONDESD	240822	AAA(mex)	21,273	4.799%
TOTAL CARTERA				443,240	100.000%
ACTIVO NETO				443,228	
VAR ESTABLECIDO \$				3,989	0.900%
VAR OBSERVADO PROMEDIO \$				-	0.000%
Cartera al:				19-may-22	

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