

BLKDIN					AAAI(S2)(mex)	
BLK Liquidez México - Corto Plazo I, S.A. de C.V. F I I D						
Corto Plazo General						
TVALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%	
CEBURES					696,633,308	0.8320%
CD	BACMEX	21X	AAA (mex)	360,435,213	0.4309%	
CD	HAER	21X	AAA (mex)	230,488,557	0.2753%	
CD	BANOB	21-4X	HR1	105,709,538	0.1263%	
Cedes					1,406,361,547	1.6797%
F	BSCITA	24006	F1+ (mex)	532,105,510	0.6355%	
F	BSCITA	24009	F1+ (mex)	531,619,696	0.6349%	
F	BSCITA	23021	F1+ (mex)	342,666,341	0.4093%	
Cet. Bursátiles Bancarios					4,139,682,795	4.9441%
94	BBVAMX	22X	AAA (mex)	866,232,439	1.1540%	
94	BBVAMX	23V	AAA (mex)	804,269,622	0.9606%	
94	BLADEX	21	AAA (mex)	354,159,503	0.4254%	
94	BANORTE	23-2	AAA (mex)	338,560,448	0.4044%	
94	BBVAMX	23-2	AAA (mex)	330,040,642	0.3942%	
94	BANORTE	24X	AAA (mex)	302,591,799	0.3614%	
94	BSMX	21	HR1	297,574,062	0.3554%	
94	BSMX	23	HR1	250,783,668	0.2995%	
94	BLADEX	22	AAA (mex)	201,127,812	0.2402%	
94	BSMX	22-3	AAA (mex)	191,433,352	0.2286%	
94	COMPART	24S	AA (mex)	100,919,447	0.1205%	
Certificado Bursatil					3,982,130,022	4.7559%
91	IMBER	22-2	AAA (mex)	402,454,832	0.4807%	
91	BIMBO	23-2L	AAA (mex)	389,751,889	0.4655%	
91	AMX	22	HR1	367,061,585	0.4384%	
91	AC	21	AAA (mex)	336,547,694	0.4019%	
91	AC	22-2	AAA (mex)	326,221,409	0.3896%	
91	KOF	21-2L	mxAAA	310,807,577	0.3712%	
91	SCRIANA	21	AAA (mex)	250,303,257	0.2889%	
91	BACHOCO	22	AAA (mex)	207,962,166	0.2484%	
91	GAP	22L	mxAAA	202,979,862	0.2424%	
91	AMX	23-3	AAA (mex)	201,732,046	0.2409%	
91	PCARFM	23	AAA (mex)	182,564,788	0.2180%	
91	KOF	23-2	AAA (mex)	181,154,229	0.2184%	
91	IM	24	mxAA	177,234,778	0.2117%	
91	SIGMA	24	AAA (mex)	150,232,719	0.1794%	
91	CEMEX	23L	AA+ (mex)	141,482,812	0.1698%	
91	ACBE	21V	AAA (mex)	68,333,748	0.0816%	
91	GAP	23L	mxAAA	45,095,169	0.0539%	
91	CETOLEM	22-3	AAA (mex)	27,725,290	0.0331%	
91	GAP	21	mxAAA	7,443,529	0.0089%	
91	OMA	21V	AAA (mex)	5,052,645	0.0060%	
Cetes					17,306,680,046	20.6720%
BI	CETES	241031	AAAmex	2,774,185,384	3.2133%	
BI	CETES	241003	AAAmex	2,689,445,774	3.2240%	
BI	CETES	241017	AAAmex	2,280,587,783	2.7237%	
BI	CETES	240905	AAAmex	2,031,126,689	2.4312%	
BI	CETES	250123	AAAmex	1,485,089,143	1.7749%	
BI	CETES	250109	AAAmex	1,223,325,697	1.4610%	
BI	CETES	240926	AAAmex	1,189,140,515	1.3903%	
BI	CETES	240919	AAAmex	1,101,891,675	1.3160%	
BI	CETES	241010	AAAmex	1,020,056,479	1.2183%	
BI	CETES	250206	AAAmex	669,603,584	0.7897%	
BI	CETES	241024	AAAmex	355,639,189	0.4247%	
BI	CETES	250430	AAAmex	242,689,096	0.2899%	
BI	CETES	241114	AAAmex	62,855,029	0.0750%	
Pao. Med. Pzo. a Descuento					869,133,769	1.0419%
93	AMX	11524	F1+ (mex)	101,664,826	0.1214%	
93	AMX	11224	F1+ (mex)	100,519,631	0.1201%	
93	AMX	07824	F1+ (mex)	78,276,105	0.0935%	
93	PCARFM	03224	F1+ (mex)	61,813,364	0.0738%	
93	AMX	08424	F1+ (mex)	58,940,695	0.0704%	
93	AMX	08824	F1+ (mex)	57,845,977	0.0691%	
93	AMX	10924	F1+ (mex)	54,128,520	0.0647%	
93	TOYOTA	03024	F1+ (mex)	47,290,611	0.0565%	
93	AMX	03024	F1+ (mex)	34,988,743	0.0419%	
93	AMX	08224	F1+ (mex)	34,178,432	0.0408%	
93	AMX	06524	F1+ (mex)	24,867,520	0.0297%	
93	AMX	02024	F1+ (mex)	22,227,367	0.0266%	
93	TOYOTA	03624	F1+ (mex)	18,783,165	0.0224%	
93	TOYOTA	06124	F1+ (mex)	16,194,948	0.0217%	
93	TOYOTA	06724	F1+ (mex)	17,497,976	0.0209%	
93	AMX	11424	F1+ (mex)	15,753,417	0.0188%	
93	AMX	09924	F1+ (mex)	15,466,494	0.0185%	
93	AMX	09124	F1+ (mex)	14,690,489	0.0176%	
93	TOYOTA	06624	F1+ (mex)	14,433,941	0.0172%	
93	TOYOTA	0424	F1+ (mex)	13,530,419	0.0162%	
93	AMX	09624	F1+ (mex)	12,776,228	0.0153%	
93	AMX	10824	F1+ (mex)	11,504,342	0.0137%	
93	TOYOTA	03324	F1+ (mex)	10,014,940	0.0120%	
93	TOYOTA	06924	F1+ (mex)	7,949,912	0.0095%	
93	TOYOTA	06724	F1+ (mex)	6,726,282	0.0080%	
93	TOYOTA	04524	F1+ (mex)	5,708,631	0.0069%	
93	AMX	11124	F1+ (mex)	5,798,662	0.0069%	
93	TOYOTA	06024	F1+ (mex)	5,459,062	0.0065%	
93	TOYOTA	08424	F1+ (mex)	5,203,005	0.0062%	
93	TOYOTA	07224	F1+ (mex)	3,736,559	0.0045%	
93	TOYOTA	06924	F1+ (mex)	2,242,771	0.0027%	
93	TOYOTA	01824	F1+ (mex)	2,134,983	0.0026%	
93	TOYOTA	06324	F1+ (mex)	2,017,944	0.0024%	
93	AMX	09624	F1+ (mex)	1,766,627	0.0021%	
Tit. Deuda de Org. Multilat.					1,652,726,134	1.9739%
JI	BIDINV	1-23S	AAA (mex)	694,741,240	0.8297%	
JI	BIDINV	1-24X	AAA (mex)	479,046,079	0.5721%	
JI	BIDINV	1-22S	AAA (mex)	478,938,816	0.5720%	
Valores araestables Rendim.					851,808,217	1.0197%
95	FEFA	23-3	mxAAA	285,985,948	0.3414%	
95	FEFA	22S	mxAAA	183,275,869	0.2189%	
95	FEFA	23	mxAAA	125,711,918	0.1501%	
95	FEFA	23-2	mxAAA	125,105,131	0.1494%	
95	FEFA	23S	mxAAA	109,100,874	0.1303%	
95	FEFA	23V	mxAAA	24,728,577	0.0295%	
BONDES F					44,036,229,193	52.9931%
LF	BONDES F	250327	AAAmex	6,976,952,262	8.3551%	
LF	BONDES F	251009	AAAmex	6,242,601,561	7.4556%	
LF	BONDES F	250102	AAAmex	4,394,501,456	5.2484%	
LF	BONDES F	240821	AAAmex	3,902,933,356	4.6449%	
LF	BONDES F	250130	AAAmex	3,534,106,575	4.2208%	
LF	BONDES F	241107	AAAmex	2,514,083,908	3.0026%	
LF	BONDES F	241024	AAAmex	2,441,500,240	2.9159%	
LF	BONDES F	250522	AAAmex	2,316,103,134	2.7662%	
LF	BONDES F	260723	AAAmex	1,725,132,401	2.0604%	
LF	BONDES F	250403	AAAmex	1,608,031,788	1.9205%	
LF	BONDES F	251002	AAAmex	1,533,572,906	1.8316%	
LF	BONDES F	260423	AAAmex	1,423,913,529	1.7006%	
LF	BONDES F	250113	AAAmex	918,930,420	1.0975%	
LF	BONDES F	260604	AAAmex	821,896,918	0.9816%	
LF	BONDES F	250115	AAAmex	693,772,628	0.8289%	
LF	BONDES F	241128	AAAmex	554,022,812	0.6617%	
LF	BONDES F	250703	AAAmex	499,848,452	0.5970%	
LF	BONDES F	241003	AAAmex	493,712,058	0.5897%	
LF	BONDES F	260226	AAAmex	400,955,470	0.4789%	
LF	BONDES F	250724	AAAmex	310,529,170	0.3709%	
LF	BONDES F	250116	AAAmex	290,328,116	0.3467%	
LF	BONDES F	250619	AAAmex	172,814,723	0.2064%	
LF	BONDES F	250828	AAAmex	158,593,186	0.1894%	
LF	BONDES F	251204	AAAmex	102,411,425	0.1223%	
BONDES O					946,634,622	1.1330%
LG	BONDES O	260716	AAAmex	560,843,867	0.6698%	
LG	BONDES O	250710	AAAmex	387,780,755	0.4631%	
Reportos					7,816,062,100	9.3348%
LF	BONDES F	261203	AAAmex	2,123,278,802	2.5399%	
LF	BONDES F	261001	AAAmex	1,290,853,531	1.5417%	
IS	BPA182	25030	AAAmex	1,059,693,568	1.2544%	
LF	BONDES F	270819	AAAmex	884,027,525	1.0558%	
M	BONOS	240905	AAAmex	830,224,495	0.9916%	
LF	BONDES F	260806	AAAmex	786,181,473	0.9371%	
LF	BONDES F	260806	AAAmex	467,898,427	0.5588%	
IO	BPAC19	270909	AAAmex	384,382,472	0.4591%	
O	BONOS	240905	AAAmex	328,209,703	0.3931%	
LF	BONDES F	251023	AAAmex	69,977,469	0.0836%	
LF	BONDES O	250919	AAAmex	50,160,115	0.0599%	
TOTAL CARTERA					82,730,121,753	100.0000%
Activo Neto					83,653,886,303	
Límite máximo Valor Riesgo					0.0700%	
Promedio					0.0059%	
Carta a:					30-Aun-24	
SUSPECTOS: Nivel de Confianza: 95%. Observaciones: 500. Ventana de Tiempo: 3 días						
METODOLOGIA PARA CALIFICAR: VEH Histórico						
FECHA DE CALIFICACIÓN DE VALOR PROMEDIO: 01-01-2024 al 30-Ago-2024						