

BLKMD					AAA/IS2(mex)
BLK Liquidez México - Corto Plazo IV, S.A. de C.V. F I I D					
Cartera Plazo General					
T.VALOR	EMBORA	SERIE	CALIF / BURS	VALOR TOTAL	%
CEBURES					201,560,496
CD	BACMEXT	21X	AAA (mex)	90,083,780	0.8774%
CD	NAFR	21X	AAA (mex)	59,125,325	0.5759%
CD	BANOB	21-4X	HR1	52,351,390	0.5099%
Cedes					166,791,117
F	BSCTIA	24005	FI+ (mex)	59,234,387	0.5769%
F	BSCTIA	24009	FI+ (mex)	59,180,306	0.5764%
F	BSCTIA	23021	FI+ (mex)	48,376,425	0.4712%
Cert. Bursátiles Bancarios					650,194,338
94	BBVAMX	23V	AAA (mex)	155,042,748	1.5103%
94	BBVAMX	22X	AAA (mex)	120,022,610	1.1690%
94	BLADEX	21	AAA (mex)	98,063,190	0.9551%
94	BSMX	21	HR1	84,446,779	0.8229%
94	BANCORTE	24X	AAA (mex)	48,414,688	0.4710%
94	BSMX	23	HR1	45,141,060	0.4397%
94	BLADEX	22	AAA (mex)	39,622,179	0.3859%
94	BBVAMX	23-2	AAA (mex)	23,143,094	0.2254%
94	BSMX	22-3	AAA (mex)	20,150,879	0.1963%
94	COMPART	24S	AA (mex)	16,147,112	0.1573%
Certificado Bursatil					833,133,023
91	KOF	21-2L	mvAAA	170,543,070	1.6611%
91	KIMBER	22-2	AAA (mex)	81,243,166	0.7913%
91	ACBE	21V	AAA (mex)	72,135,469	0.7026%
91	BIMBO	23-2L	AAA (mex)	65,469,541	0.6377%
91	AMX	22	HR1	54,824,686	0.5340%
91	AC	24	AAA (mex)	52,978,500	0.5160%
91	KOF	20-2	AAA (mex)	43,724,112	0.4299%
91	AC	22-2	AAA (mex)	40,563,212	0.3951%
91	SORIANA	23	AAA (mex)	40,048,881	0.3901%
91	GAP	22L	mvAAA	37,388,389	0.3642%
91	AMX	23-3	AAA (mex)	30,259,807	0.2947%
91	PCARFM	23	AAA (mex)	29,210,318	0.2845%
91	NM	24	mvAA	27,091,861	0.2639%
91	BACHOCO	22	AAA (mex)	26,232,727	0.2555%
91	SIGMA	24	AAA (mex)	23,035,684	0.2244%
91	CEMEX	23L	AA+ (mex)	22,637,470	0.2205%
91	GAP	23L	mvAA	8,117,130	0.0791%
91	CETELEM	22-3	AAA (mex)	5,101,453	0.0497%
91	GAP	22V	mvAAA	1,498,236	0.0137%
91	ONIA	21V	AAA (mex)	1,119,312	0.0109%
Cetes					1,597,468,311
BI	CETES	241003	AAA(mex)	339,747,382	3.3091%
BI	CETES	241017	AAA(mex)	272,882,145	2.6888%
BI	CETES	240905	AAA(mex)	224,620,647	2.1878%
BI	CETES	250123	AAA(mex)	189,841,476	1.8490%
BI	CETES	241031	AAA(mex)	154,291,228	1.5028%
BI	CETES	240919	AAA(mex)	153,641,292	1.4864%
BI	CETES	240926	AAA(mex)	126,697,874	1.2340%
BI	CETES	250206	AAA(mex)	52,846,346	0.5147%
BI	CETES	240430	AAA(mex)	44,746,057	0.4358%
BI	CETES	241024	AAA(mex)	38,053,864	0.3706%
Pag. Med. Pzo. a Descuento					117,340,714
93	AMX	11524	FI+ (mex)	13,759,147	0.1340%
93	AMX	11224	FI+ (mex)	13,604,149	0.1325%
93	AMX	07824	FI+ (mex)	8,610,380	0.0839%
93	PCARFM	03224	FI+ (mex)	7,975,921	0.0777%
93	AMX	08424	FI+ (mex)	7,533,769	0.0734%
93	AMX	10824	FI+ (mex)	7,393,801	0.0720%
93	AMX	10924	FI+ (mex)	7,325,687	0.0714%
93	TOYOTA	03024	FI+ (mex)	7,232,663	0.0704%
93	AMX	10024	FI+ (mex)	6,735,370	0.0661%
93	AMX	09224	FI+ (mex)	4,625,630	0.0451%
93	AMX	09924	FI+ (mex)	3,365,633	0.0328%
93	AMX	10024	FI+ (mex)	3,008,237	0.0293%
93	TOYOTA	03624	FI+ (mex)	2,797,533	0.0273%
93	TOYOTA	08124	FI+ (mex)	2,411,699	0.0235%
93	AMX	11424	FI+ (mex)	2,131,947	0.0208%
93	AMX	09924	FI+ (mex)	2,093,161	0.0204%
93	AMX	09124	FI+ (mex)	1,988,239	0.0194%
93	TOYOTA	06024	FI+ (mex)	1,950,492	0.0190%
93	TOYOTA	05424	FI+ (mex)	1,932,917	0.0188%
93	TOYOTA	05724	FI+ (mex)	1,841,813	0.0179%
93	AMX	08624	FI+ (mex)	1,729,074	0.0168%
93	AMX	10824	FI+ (mex)	1,556,990	0.0152%
93	TOYOTA	03324	FI+ (mex)	1,430,991	0.0139%
93	TOYOTA	06924	FI+ (mex)	1,014,846	0.0099%
93	TOYOTA	08724	FI+ (mex)	960,755	0.0094%
93	AMX	11124	FI+ (mex)	784,787	0.0076%
93	TOYOTA	08424	FI+ (mex)	743,215	0.0073%
93	TOYOTA	04524	FI+ (mex)	718,764	0.0070%
93	TOYOTA	08024	FI+ (mex)	574,638	0.0056%
93	TOYOTA	07224	FI+ (mex)	515,360	0.0050%
93	TOYOTA	01824	FI+ (mex)	355,764	0.0035%
93	AMX	10824	FI+ (mex)	239,079	0.0023%
93	TOYOTA	08324	FI+ (mex)	238,066	0.0023%
93	TOYOTA	09024	FI+ (mex)	160,198	0.0016%
Tit. Deuda de Oro. Multilat.					273,878,116
JI	BIDINV	1-22S	AAA (mex)	100,850,456	0.9823%
JI	BIDINV	1-23S	AAA (mex)	96,380,288	0.9387%
JI	BIDINV	1-24X	AAA (mex)	76,647,373	0.7465%
Valores paraestatales Rendim.					140,620,819
95	FEFA	23-3	mvAAA	53,164,737	0.5178%
95	FEFA	23	mvAAA	23,130,977	0.2253%
95	FEFA	22S	mvAA	22,126,011	0.2155%
95	FEFA	23-2	mvAAA	20,016,821	0.1950%
95	FEFA	23G	mvAAA	17,456,140	0.1700%
95	FEFA	23V	mvAAA	5,026,134	0.0490%
BONDES F					4,852,339,156
LF	BONDES F	251009	AAA(mex)	972,320,272	9.4702%
LF	BONDES F	250327	AAA(mex)	906,223,220	8.8264%
LF	BONDES F	250130	AAA(mex)	411,874,967	4.0116%
LF	BONDES F	241107	AAA(mex)	323,488,194	3.1507%
LF	BONDES F	250102	AAA(mex)	308,076,765	3.0066%
LF	BONDES F	250522	AAA(mex)	304,338,288	2.9642%
LF	BONDES F	251002	AAA(mex)	206,899,942	2.0152%
LF	BONDES F	260723	AAA(mex)	195,875,176	1.9078%
LF	BONDES F	250403	AAA(mex)	187,020,315	1.8219%
LF	BONDES F	260521	AAA(mex)	175,340,296	1.7078%
LF	BONDES F	260423	AAA(mex)	135,272,084	1.3179%
LF	BONDES F	241024	AAA(mex)	115,010,541	1.1202%
LF	BONDES F	241003	AAA(mex)	99,077,769	0.9650%
LF	BONDES F	260115	AAA(mex)	96,087,124	0.9359%
LF	BONDES F	241128	AAA(mex)	93,109,007	0.9069%
LF	BONDES F	260604	AAA(mex)	85,426,697	0.8273%
LF	BONDES F	250703	AAA(mex)	53,688,262	0.5229%
LF	BONDES F	250724	AAA(mex)	51,128,289	0.4980%
LF	BONDES F	250113	AAA(mex)	40,624,982	0.3957%
LF	BONDES F	250619	AAA(mex)	29,137,366	0.2838%
LF	BONDES F	250116	AAA(mex)	29,032,762	0.2828%
LF	BONDES F	260226	AAA(mex)	21,903,324	0.2133%
LF	BONDES F	250828	AAA(mex)	18,327,819	0.1785%
LF	BONDES F	251204	AAA(mex)	13,052,691	0.1271%
BONDES O					129,190,253
LG	BONDES O	250710	AAA(mex)	64,979,149	0.6329%
LG	BONDES O	260716	AAA(mex)	64,211,105	0.6254%
Reportos					1,304,354,038
LF	BONDES F	270318	AAA(mex)	383,593,864	2.7621%
LF	BONDES F	270128	AAA(mex)	239,422,467	2.3319%
LD	BONDES O	260806	AAA(mex)	192,482,903	1.8747%
LF	BONDES F	310320	AAA(mex)	183,967,007	1.5970%
M	BONOS	240905	AAA(mex)	153,986,031	1.4988%
IS	BPALR2	250306	AAA(mex)	131,471,295	1.2805%
LG	BONDES O	280316	AAA(mex)	71,288,727	0.6944%
M	BONOS	260305	AAA(mex)	68,140,754	0.6637%
TOTAL CARTERA					10,267,170,382
ACTIVO NETO					10,268,224,931
Límite máximo Valor Riesgo					0.0000%
Promedio					0.0064%
Cartera al:					30-Aug-24
SUPUESTOS: Nivel de Confianza: 95%, Observaciones: 500, Ventana de Tiempo: 1 dias					
METODOLOGÍA PARA CALCULO: Var Histórico					
FECHA DE CALCULO DE VaR PROMEDIO: del 01-Ago-2024 al 30-Ago-2024					