

BLK1MAS						AAA/f/S2(mex)
BLK Liquidez México - Corto Plazo III, S.A. de C.V. F I I D						
Corto Plazo General						
T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%	
	CEBURES			153,383,988	0.2510%	
CD	NAFR	21X	AAA (mex)	90,127,038	0.1475%	
CD	BANOB	21-4X	HR1	63,256,950	0.1035%	
	Cedes			705,792,871	1.1547%	
F	CITIMX	26018	mxA-1+	705,792,871	1.1547%	
	Cert. Bursátiles Bancarios			2,617,057,221	4.2817%	
94	BBVAMX	23V	AAA (mex)	513,414,714	0.8400%	
94	CITIMX	25	mxAAA	387,892,871	0.6346%	
94	BBVAMX	23-2	AAA (mex)	316,126,535	0.5172%	
94	COMPART	25-3S	AA (mex)	311,447,835	0.5096%	
94	BBVAMX	25-3	AAA (mex)	215,012,593	0.3518%	
94	BANORTE	24X	AAA (mex)	207,982,892	0.3403%	
94	BLADEX	25	AAA (mex)	183,115,564	0.2996%	
94	BSMX	23	HR1	151,096,286	0.2472%	
94	VWBANK	25	mxAAA	123,472,428	0.2020%	
94	BLADEX	24-2	AAA (mex)	82,447,789	0.1349%	
94	COMPART	24S	AA (mex)	69,209,379	0.1132%	
94	BBVAMX	24	AAA (mex)	55,838,326	0.0914%	
	Certificado Bursatil			1,724,738,200	2.8218%	
91	GAP	25-2	mxAAA	283,285,529	0.4635%	
91	KOF	21-2L	mxAAA	246,400,843	0.4031%	
91	KIMBER	22-2	AAA (mex)	235,887,561	0.3859%	
91	AC	24	AAA (mex)	219,041,626	0.3584%	
91	SORIANA	23	AAA (mex)	163,136,766	0.2669%	
91	KOF	26-2	mxAAA	137,083,215	0.2243%	
91	GAP	22L	mxAAA	115,283,672	0.1886%	
91	SIGMA	24	AAA (mex)	100,143,069	0.1638%	
91	CEMEX	23L	AAA (mex)	91,918,196	0.1504%	
91	GAP	25	mxAAA	73,228,028	0.1198%	
91	PCARFM	23	AAA (mex)	59,329,695	0.0971%	
	Cetes			14,709,648,709	24.0662%	
BI	CETES	270121	AAA(mex)	3,469,380,428	5.6762%	
BI	CETES	271223	AAA(mex)	1,575,634,024	2.5779%	
BI	CETES	271028	AAA(mex)	1,553,966,564	2.5424%	
BI	CETES	270902	AAA(mex)	1,477,416,680	2.4172%	
BI	CETES	270308	AAA(mex)	1,369,946,491	2.2413%	
BI	CETES	270218	AAA(mex)	1,240,256,659	2.0292%	
BI	CETES	270513	AAA(mex)	1,003,742,880	1.6422%	
BI	CETES	270107	AAA(mex)	796,741,052	1.3035%	
BI	CETES	270429	AAA(mex)	779,035,807	1.2746%	
BI	CETES	270304	AAA(mex)	559,083,091	0.9147%	
BI	CETES	270318	AAA(mex)	385,296,661	0.6304%	
BI	CETES	261126	AAA(mex)	340,725,587	0.5575%	
BI	CETES	270401	AAA(mex)	77,786,138	0.1273%	
BI	CETES	270722	AAA(mex)	75,936,022	0.1242%	
BI	CETES	270204	AAA(mex)	4,700,277	0.0077%	
BI	CETES	261001	AAA(mex)	348		
	Pag. Med. Pzo. a Descuento			350,542,637	0.5735%	
93	NRF	07926	F1+ (mex)	19,258,236	0.0479%	
93	NRF	05326	F1+ (mex)	27,564,856	0.0451%	
93	TOYOTA	03726	F1+ (mex)	27,156,047	0.0444%	
93	NRF	06426	F1+ (mex)	24,757,049	0.0405%	
93	NRF	07826	F1+ (mex)	24,166,336	0.0395%	
93	TOYOTA	02426	F1+ (mex)	22,919,873	0.0370%	
93	NRF	08226	F1+ (mex)	22,089,501	0.0361%	
93	TOYOTA	04326	F1+ (mex)	21,581,438	0.0353%	
93	NRF	07226	F1+ (mex)	19,621,521	0.0321%	
93	TOYOTA	03626	F1+ (mex)	16,169,097	0.0265%	
93	TOYOTA	03426	F1+ (mex)	13,376,210	0.0219%	
93	TOYOTA	03326	F1+ (mex)	12,336,829	0.0202%	
93	TOYOTA	02526	F1+ (mex)	12,211,748	0.0200%	
93	TOYOTA	04226	F1+ (mex)	11,750,294	0.0192%	
93	TOYOTA	02826	F1+ (mex)	10,265,179	0.0168%	
93	TOYOTA	02126	F1+ (mex)	10,081,264	0.0165%	
93	TOYOTA	01526	F1+ (mex)	8,243,123	0.0135%	
93	TOYOTA	03126	F1+ (mex)	8,119,755	0.0133%	
93	TOYOTA	03026	F1+ (mex)	7,903,614	0.0129%	
93	TOYOTA	02726	F1+ (mex)	6,659,053	0.0109%	
93	NRF	08126	F1+ (mex)	6,383,956	0.0104%	
93	TOYOTA	04026	F1+ (mex)	2,176,336	0.0036%	
93	NRF	07526	F1+ (mex)	2,106,313	0.0035%	
93	TOYOTA	03926	F1+ (mex)	2,025,400	0.0033%	
93	TOYOTA	02026	F1+ (mex)	1,355,651	0.0022%	
93	TOYOTA	01826	F1+ (mex)	564,159	0.0009%	
	Tit. Deuda de Org. Multilat.			933,025,652	1.5265%	
JI	BIDINV	1-23S	AAA (mex)	492,133,842	0.8052%	
JI	BIDINV	1-24X	AAA (mex)	338,795,462	0.5543%	
JI	BIDINV	1-25S	AAA (mex)	102,096,348	0.1670%	
	Valores paraestatales Rendim.			49,868,265	0.0816%	
95	CFE	23-2X	AAA (mex)	49,868,265	0.0816%	
	BONDES F			25,041,502,068	40.9699%	
LF	BONDES F	280518	AAA(mex)	4,889,494,160	7.9996%	
LF	BONDES F	270401	AAA(mex)	4,665,304,367	7.6328%	
LF	BONDES F	271216	AAA(mex)	2,572,665,584	4.2091%	
LF	BONDES F	270211	AAA(mex)	2,159,107,881	3.5325%	
LF	BONDES F	270715	AAA(mex)	1,651,175,698	2.7015%	
LF	BONDES F	280210	AAA(mex)	1,444,168,805	2.3628%	
LF	BONDES F	280330	AAA(mex)	1,079,307,119	1.7658%	
LF	BONDES F	280420	AAA(mex)	1,039,265,592	1.7003%	
LF	BONDES F	271014	AAA(mex)	1,038,924,644	1.6998%	
LF	BONDES F	270624	AAA(mex)	865,320,348	1.4157%	
LF	BONDES F	270909	AAA(mex)	694,807,046	1.1368%	
LF	BONDES F	270114	AAA(mex)	680,450,718	1.1133%	
LF	BONDES F	271104	AAA(mex)	547,280,108	0.8954%	
LF	BONDES F	261217	AAA(mex)	487,777,576	0.7980%	
LF	BONDES F	280713	AAA(mex)	468,407,240	0.7664%	
LF	BONDES F	270610	AAA(mex)	391,541,088	0.6406%	
LF	BONDES F	270415	AAA(mex)	131,591,506	0.2153%	
LF	BONDES F	270318	AAA(mex)	99,857,491	0.1634%	
LF	BONDES F	261231	AAA(mex)	71,729,698	0.1174%	
LF	BONDES F	261022	AAA(mex)	63,324,995	0.1036%	
LF	BONDES F	261008	AAA(mex)	401		
	BONDES G			832,607,907	1.3622%	
LG	BONDES G	270218	AAA(mex)	832,607,907	1.3622%	
	Reportos			14,003,466,130	22.9108%	
2U	CBIC002	300117	AAA(mex)	9,280,536,527	15.1837%	
2U	CBIC002	300117	AAA(mex)	2,300,972,017	3.7646%	
2U	CBIC004	310116	AAA(mex)	1,435,260,943	2.3452%	
S	UDIBONO	261203		586,630,716	0.9598%	
2U	CBIC004	310116	AAA(mex)	400,065,928	0.6545%	
	TOTAL CARTERA			61,121,633,646	100.0000%	
	ACTIVO NETO			60,991,318,609		
	Limite máximo Valor Riesgo				0.1000%	
	Promedio				0.0132%	
	Cartera al:	31/Ago/2026				
SUPUESTOS: Nivel de Confianza: 95%, Observaciones: 500, Ventana de Tiempo: 1 días						
METODOLOGÍA PARA CÁLCULO: VaR Histórico						
FECHA DE CÁLCULO DE VaR PROMEDIO: del 03-Ago-2026 al 31-Ago-2026						