

BLKDIN						AAAF/S2(mex)
BLK Liquidez México - Corto Plazo I, S.A. de C.V. F I I D						
Corto Plazo General						
T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%	
CD	CEBURES			335,752,902	0.4245%	
	NAFR	21X	AAA (mex)	230,324,652	0.2912%	
CD	BANOB	21-4X	HR1	105,428,250	0.1333%	
F	Cedes			919,639,076	1.1628%	
	CITIMX	26018	mxA-1+	919,639,076	1.1628%	
94	Cert. Bursátiles Bancarios			3,081,318,967	3.8959%	
	BEVAMX	23V	AAA (mex)	793,698,147	1.0035%	
	CITIMX	25	mxAAA	430,992,079	0.5449%	
	COMPART	25-3S	AA (mex)	395,382,116	0.4999%	
	BEVAMX	23-2	AAA (mex)	329,173,026	0.4162%	
	BANORTE	24X	AAA (mex)	299,975,325	0.3793%	
	B5MX	23	HR1	250,159,414	0.3163%	
	BLADEX	25	AAA (mex)	204,968,120	0.2590%	
	VVBANK	25	mxAAA	160,614,541	0.2031%	
	BLADEX	24-2	AAA (mex)	104,144,509	0.1317%	
	COMPART	24S	AA (mex)	100,303,448	0.1288%	
	BEVAMX	24	AAA (mex)	12,008,242	0.0152%	
91	Certificado Bursatil			2,491,999,044	3.1508%	
	KIMBER	22-2	AAA (mex)	402,427,523	0.5088%	
	GAP	25-2	mxAAA	345,045,280	0.4363%	
	AC	24	AAA (mex)	335,568,627	0.4243%	
	KOF	21-2L	mxAAA	310,533,956	0.3926%	
	SORIANA	23	AAA (mex)	280,209,815	0.3164%	
	GAP	22L	mxAAA	202,823,141	0.2564%	
	KOF	26-2	mxAAA	176,286,911	0.2229%	
	SIGMA	24	AAA (mex)	150,214,604	0.1899%	
	CEMEX	23L	AAA (mex)	140,978,872	0.1783%	
	PCARFM	23	AAA (mex)	91,276,431	0.1154%	
	GAP	25	mxAAA	86,643,884	0.1096%	
BI	Cetes			22,218,989,893	28.0929%	
	CETES	270121	AAA(mex)	4,913,454,507	6.2124%	
	CETES	270218	AAA(mex)	2,987,894,973	3.7525%	
	CETES	270708	AAA(mex)	2,460,293,960	3.1107%	
	CETES	270902	AAA(mex)	2,131,726,364	2.6953%	
	CETES	271223	AAA(mex)	2,061,961,887	2.6071%	
	CETES	270513	AAA(mex)	1,459,476,123	1.8453%	
	CETES	270204	AAA(mex)	1,377,475,975	1.7416%	
	CETES	270429	AAA(mex)	1,203,661,643	1.5219%	
	CETES	270107	AAA(mex)	1,043,504,319	1.3194%	
	CETES	261126	AAA(mex)	925,332,803	1.1700%	
	CETES	270304	AAA(mex)	721,017,066	0.9116%	
	CETES	270318	AAA(mex)	555,138,578	0.7019%	
	CETES	270401	AAA(mex)	202,186,547	0.2556%	
BI	Cetes			454,393,476	0.5745%	
	NRF	07926	F1+ (mex)	38,035,657	0.0481%	
	NRF	05326	F1+ (mex)	35,886,294	0.0454%	
	TOYOTA	03726	F1+ (mex)	34,906,143	0.0441%	
	NRF	06426	F1+ (mex)	32,272,580	0.0408%	
	NRF	07826	F1+ (mex)	31,412,286	0.0397%	
	NRF	08226	F1+ (mex)	29,632,250	0.0375%	
	TOYOTA	04266	F1+ (mex)	26,621,058	0.0375%	
	TOYOTA	04326	F1+ (mex)	25,897,725	0.0327%	
	NRF	07226	F1+ (mex)	25,817,780	0.0326%	
	TOYOTA	03626	F1+ (mex)	20,753,463	0.0263%	
	TOYOTA	03426	F1+ (mex)	17,161,994	0.0217%	
	TOYOTA	02526	F1+ (mex)	15,991,682	0.0202%	
	TOYOTA	03326	F1+ (mex)	15,828,373	0.0200%	
93	Cetes			1,226,180,649	1.5503%	
	BI	270121	AAA (mex)	693,598,001	0.8770%	
	BI	270121	AAA (mex)	477,530,696	0.6038%	
	BI	270121	AAA (mex)	55,051,952	0.0696%	
95	Valores paraestatales Rendim.			67,915,776	0.0859%	
	CFE	23-2X	AAA (mex)	67,915,776	0.0859%	
LF	BONDES F			38,341,801,730	48.4779%	
	BONDES F	280518	AAA(mex)	6,388,691,621	8.0776%	
	BONDES F	270401	AAA(mex)	5,158,009,502	6.5216%	
	BONDES F	270624	AAA(mex)	3,740,707,752	4.7296%	
	BONDES F	271216	AAA(mex)	3,554,251,517	4.4939%	
	BONDES F	270211	AAA(mex)	3,262,948,920	4.1256%	
	BONDES F	270909	AAA(mex)	2,069,382,024	2.6165%	
	BONDES F	280420	AAA(mex)	1,838,592,628	2.3247%	
	BONDES F	271014	AAA(mex)	1,837,989,476	2.3239%	
	BONDES F	261217	AAA(mex)	1,669,282,966	2.1108%	
	BONDES F	270715	AAA(mex)	1,633,124,582	2.0649%	
	BONDES F	280210	AAA(mex)	1,393,533,772	1.7619%	
	BONDES F	270318	AAA(mex)	1,271,056,786	1.6071%	
	BONDES F	280713	AAA(mex)	1,232,353,425	1.5591%	
LF	BONDES G			1,491,334,341	1.8856%	
	BONDES G	270218	AAA(mex)	1,491,334,341	1.8856%	
LF	Reportos			8,461,979,201	10.6990%	
	BONDES F	280615	AAA(mex)	2,366,074,756	2.9916%	
	BONDES F	280719	AAA(mex)	2,361,330,894	2.9855%	
	BONDES F	280127	AAA(mex)	1,072,514,095	1.3561%	
	BPA182	290927	AAA(mex)	830,333,000	1.0488%	
	M BONOS	300228	AAA(mex)	447,837,401	0.5662%	
	BPA028	290503	AAA(mex)	392,573,324	0.4949%	
	BONDES F	291101	AAA(mex)	249,554,315	0.3155%	
	BONDES F	290125	AAA(mex)	199,952,385	0.2528%	
	BPA091	280503	AAA(mex)	125,754,853	0.1580%	
	BPA091	270909	AAA(mex)	110,381,906	0.1396%	
	BONDES G	280316	AAA(mex)	103,791,664	0.1312%	
	BPA182	280412	AAA(mex)	101,868,395	0.1288%	
	BONDES F	290923	AAA(mex)	100,002,133	0.1264%	
TOTAL CARTERA				79,091,305,056	100.0000%	
ACTIVO NETO				79,019,359,714		
Limite máximo Valor Riesgo					0.0700%	
Promedio					0.0125%	
Cartera al:				31/Ago/2026		
SUPUESTOS: Nivel de Confianza: 95%, Observaciones: 500, Ventana de Tiempo: 1 días						
METODOLOGIA PARA CÁLCULO: VaR Histórico						
FECHA DE CÁLCULO DE VaR PROMEDIO: del 03-Ago-2026 al 31-Ago-2026						