

BLKMD					AAAF/S2(mex)	
BLK Liquidez México - Corto Plazo IV, S.A. de C.V. F I I D						
Corto Plazo General						
VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%	
CEBURES					111,295,366	0.7161%
CD NAF	21X	AAA (mex)		59,083,280	0.3804%	
CD BANOB	21-4X	HR1		52,212,086	0.3359%	
Cedes					187,742,912	1.2080%
F	CITIMX	26018	mx-A-1+	187,742,912	1.2080%	
Cert. Bursátiles Bancarios					556,333,440	3.5796%
94 BBVAMX	23V	AAA (mex)		153,004,836	0.9845%	
94 CITIMX	25	mxAAA		93,214,566	0.5998%	
94 COMPART	25-3S	AA (mex)		72,148,781	0.4642%	
94 BANORTE	24X	AAA (mex)		47,996,052	0.3088%	
94 BSMX	23	HR1		45,028,694	0.2897%	
94 BLADEX	25	AAA (mex)		38,614,656	0.2485%	
94 VVBANK	25	mxAAA		27,103,704	0.1744%	
94 BBVAMX	23-2	AAA (mex)		23,082,255	0.1485%	
94 BBVAMX	25-3	AAA (mex)		20,001,171	0.1287%	
94 COMPART	24S	AA (mex)		16,048,552	0.1033%	
94 BLADEX	24-2	AAA (mex)		13,855,914	0.0893%	
94 BBVAMX	24	AAA (mex)		6,204,258	0.0399%	
Certificado Bursatil					542,017,696	3.4874%
91 KOF	21-2L	mxAAA		170,392,932	1.0963%	
91 KIMBER	22-2	AAA (mex)		81,237,654	0.5229%	
91 GAP	25-2	mxAAA		57,900,474	0.3725%	
91 AC	24	AAA (mex)		52,622,803	0.3399%	
91 SORIANA	23	AAA (mex)		40,033,450	0.2576%	
91 GAP	22L	mxAAA		37,359,522	0.2404%	
91 KOF	26-2	mxAAA		30,338,147	0.1952%	
91 SIGMA	24	AAA (mex)		23,032,906	0.1482%	
91 CEMEX	23L	AAA (mex)		22,556,680	0.1451%	
91 PCARFM	23	AAA (mex)		14,604,205	0.0940%	
91 GAP	25	mxAAA		11,738,924	0.0755%	
Cetes					4,472,625,680	28.7778%
BI CETES	270121	AAA(mex)		971,285,911	6.2495%	
BI CETES	270218	AAA(mex)		579,136,345	3.7263%	
BI CETES	270708	AAA(mex)		497,559,500	3.2014%	
BI CETES	270602	AAA(mex)		468,010,591	3.0113%	
BI CETES	271223	AAA(mex)		415,214,297	2.6716%	
BI CETES	270429	AAA(mex)		308,883,998	1.9874%	
BI CETES	261126	AAA(mex)		302,884,892	1.9488%	
BI CETES	270204	AAA(mex)		275,075,701	1.7699%	
BI CETES	270107	AAA(mex)		206,893,219	1.3312%	
BI CETES	270813	AAA(mex)		204,839,731	1.3180%	
BI CETES	270204	AAA(mex)		126,743,947	0.8150%	
BI CETES	261001	AAA(mex)		76,884,469	0.4947%	
BI CETES	261015	AAA(mex)		19,677,439	0.1266%	
BI CETES	270722	AAA(mex)		19,535,630	0.1257%	
BI CETES	261001	AAA(mex)		109	0.0000%	
Pag. Med. Pzo. a Descuento					89,330,314	0.5748%
93 NRF	037026	F1+ (mex)		7,523,574	0.0484%	
93 TOYOTA	03726	F1+ (mex)		6,943,514	0.0447%	
93 NRF	05326	F1+ (mex)		6,761,185	0.0435%	
93 NRF	06426	F1+ (mex)		6,631,368	0.0427%	
93 NRF	07826	F1+ (mex)		6,214,201	0.0400%	
93 TOYOTA	02426	F1+ (mex)		5,924,171	0.0381%	
93 NRF	06226	F1+ (mex)		5,387,664	0.0347%	
93 NRF	07226	F1+ (mex)		5,163,658	0.0329%	
93 TOYOTA	04326	F1+ (mex)		4,316,187	0.0278%	
93 TOYOTA	03626	F1+ (mex)		4,134,210	0.0266%	
93 TOYOTA	03426	F1+ (mex)		3,533,352	0.0227%	
93 TOYOTA	03326	F1+ (mex)		3,258,694	0.0210%	
93 TOYOTA	02526	F1+ (mex)		3,198,336	0.0206%	
93 TOYOTA	02826	F1+ (mex)		2,711,623	0.0175%	
93 TOYOTA	02126	F1+ (mex)		2,500,347	0.0161%	
93 TOYOTA	04226	F1+ (mex)		2,350,079	0.0151%	
93 TOYOTA	03126	F1+ (mex)		2,144,822	0.0138%	
93 TOYOTA	01526	F1+ (mex)		2,119,666	0.0136%	
93 TOYOTA	03026	F1+ (mex)		2,087,717	0.0134%	
93 TOYOTA	02726	F1+ (mex)		1,759,029	0.0113%	
93 NRF	08126	F1+ (mex)		1,587,062	0.0100%	
93 TOYOTA	04026	F1+ (mex)		1,088,168	0.0070%	
93 TOYOTA	03926	F1+ (mex)		1,012,700	0.0065%	
93 NRF	07526	F1+ (mex)		534,490	0.0034%	
93 TOYOTA	02026	F1+ (mex)		336,210	0.0022%	
93 TOYOTA	01826	F1+ (mex)		138,384	0.0009%	
Tit. Deuda de Org. Multilat.					230,681,386	1.4843%
JI BIDINV	1-23S	AAA (mex)		96,221,688	0.6191%	
JI BIDINV	1-24X	AAA (mex)		76,404,911	0.4916%	
JI BIDINV	1-25S	AAA (mex)		58,054,786	0.3735%	
Valores paraestatales Rendim. CFE					11,398,449	0.0733%
95	23-2X	AAA (mex)		11,398,449	0.0733%	
BONDES F					7,032,998,810	45.2518%
LF BONDES F	260518	AAA(mex)		1,253,956,545	8.0622%	
LF BONDES F	270401	AAA(mex)		623,061,682	3.9268%	
LF BONDES F	270909	AAA(mex)		655,705,351	4.2189%	
LF BONDES F	271216	AAA(mex)		615,221,525	3.9585%	
LF BONDES F	270624	AAA(mex)		496,757,977	3.1962%	
LF BONDES F	270715	AAA(mex)		431,095,750	2.7738%	
LF BONDES F	270211	AAA(mex)		372,380,499	2.3960%	
LF BONDES F	280713	AAA(mex)		336,261,650	2.1363%	
LF BONDES F	280210	AAA(mex)		335,564,670	2.1591%	
LF BONDES F	280330	AAA(mex)		271,050,326	1.7440%	
LF BONDES F	280420	AAA(mex)		267,430,260	1.7207%	
LF BONDES F	271014	AAA(mex)		267,342,466	1.7201%	
LF BONDES F	261217	AAA(mex)		245,023,404	1.5765%	
LF BONDES F	270318	AAA(mex)		149,558,707	0.9623%	
LF BONDES F	261022	AAA(mex)		122,570,680	0.7886%	
LF BONDES F	270930	AAA(mex)		92,337,341	0.5941%	
LF BONDES F	270610	AAA(mex)		85,669,521	0.5512%	
LF BONDES F	270114	AAA(mex)		80,053,026	0.5151%	
LF BONDES F	261001	AAA(mex)		46,902,695	0.3018%	
LF BONDES F	270520	AAA(mex)		41,925,965	0.2698%	
LF BONDES F	270415	AAA(mex)		33,597,831	0.2162%	
LF BONDES F	261231	AAA(mex)		9,530,519	0.0613%	
LF BONDES F	261008	AAA(mex)		100	0.0000%	
BONDES G					252,992,784	1.6278%
LG BONDESG	270218	AAA(mex)		252,992,784	1.6278%	
Reportes					2,054,521,904	13.2192%
M BONOS	300228	AAA(mex)		890,397,190	5.7290%	
LF BONDES F	270318	AAA(mex)		540,341,087	3.4767%	
LF BONDES F	260127	AAA(mex)		179,141,395	1.1526%	
IS BPA162	310327	AAA(mex)		138,690,099	0.8924%	
M BONOS	300228	AAA(mex)		74,801,967	0.4813%	
LF BONDES F	320415	AAA(mex)		49,666,029	0.3196%	
IM BPAG28	270204	AAA(mex)		40,668,085	0.2617%	
IQ BPAG91	300516	AAA(mex)		39,801,631	0.2561%	
M BONOS	270603	AAA(mex)		30,400,281	0.1956%	
LF BONDES F	261001	AAA(mex)		23,163,176	0.1492%	
LG BONDESG	280316	AAA(mex)		17,336,262	0.1116%	
IQ BPAG91	270107	AAA(mex)		17,259,515	0.1111%	
M BONOS	361120	AAA(mex)		3,516,639	0.0226%	
M BONOS	421113	AAA(mex)		3,017,556	0.0194%	
M BONOS	550429	AAA(mex)		2,040,467	0.0131%	
M BONOS	270304	AAA(mex)		1,604,838	0.0103%	
M BONOS	330526	AAA(mex)		1,580,694	0.0102%	
M BONOS	471107	AAA(mex)		1,046,353	0.0067%	
M BONOS	260903	AAA(mex)		24,841	0.0002%	
TOTAL CARTERA					15,541,938,740	100.0000%
Activo Neto					15,542,275,034	
Límite máximo Valor Riesgo						0.0900%
Promedio						0.0125%
Cartera at:					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						