

| BLK1MAS                                                                           |                               |        |              |                |           | AAA/IS2(mex) |
|-----------------------------------------------------------------------------------|-------------------------------|--------|--------------|----------------|-----------|--------------|
| BLK Liquidez México - Corto Plazo III, S.A. de C.V. F11 D                         |                               |        |              |                |           |              |
| Corto Plazo General                                                               |                               |        |              |                |           |              |
| T.VALOR                                                                           | EMISORA                       | SERIE  | CALIF / BURS | VALOR TOTAL    | %         |              |
| CD                                                                                | CEBURES                       |        |              | 293,747,222    | 0.5319%   |              |
| CD                                                                                | BACMEX                        | 21X    | AAA (mex)    | 140,130,325    | 0.2537%   |              |
| CD                                                                                | NAFR                          | 21X    | AAA (mex)    | 90,191,174     | 0.1633%   |              |
| CD                                                                                | BANOB                         | 21-4X  | HR1          | 63,425,723     | 0.1149%   |              |
| F                                                                                 | Cedes                         |        |              | 825,685,113    | 1.4951%   |              |
| F                                                                                 | BSCTIA                        | 24006  | F1+ (mex)    | 320,267,279    | 0.5799%   |              |
| F                                                                                 | BSCTIA                        | 24009  | F1+ (mex)    | 319,974,874    | 0.5794%   |              |
| F                                                                                 | BSCTIA                        | 23021  | F1+ (mex)    | 185,442,961    | 0.3358%   |              |
|                                                                                   | Cert. Bursatiles Bancarios    |        |              | 2,175,194,270  | 3.9387%   |              |
| 94                                                                                | BBVAMX                        | 23V    | AAA (mex)    | 520,253,020    | 0.9420%   |              |
| 94                                                                                | BBVAMX                        | 22V    | AAA (mex)    | 341,933,149    | 0.6193%   |              |
| 94                                                                                | BBVAMX                        | 23-2   | AAA (mex)    | 316,959,763    | 0.5739%   |              |
| 94                                                                                | BANORTE                       | 24X    | AAA (mex)    | 209,796,981    | 0.3799%   |              |
| 94                                                                                | BSMX                          | HE1    | HE1          | 151,473,335    | 0.2743%   |              |
| 94                                                                                | BANORTE                       | 23-2   | AAA (mex)    | 142,074,474    | 0.2573%   |              |
| 94                                                                                | BLADEX                        | 21     | AAA (mex)    | 134,496,145    | 0.2435%   |              |
| 94                                                                                | BSMX                          | HE1    | HE1          | 116,616,880    | 0.2112%   |              |
| 94                                                                                | BLADEX                        | 22     | AAA (mex)    | 112,531,011    | 0.2038%   |              |
| 94                                                                                | COMPART                       | 245    | AA (mex)     | 69,634,418     | 0.1261%   |              |
| 94                                                                                | BSMX                          | 22-3   | AAA (mex)    | 58,445,094     | 0.1076%   |              |
|                                                                                   | Certificado Bursatil          |        |              | 2,954,221,626  | 4.2628%   |              |
| 91                                                                                | BIMBO                         | 23-2L  | AAA (mex)    | 240,922,072    | 0.4362%   |              |
| 91                                                                                | KIMBER                        | 22-2   | AAA (mex)    | 235,903,568    | 0.4272%   |              |
| 91                                                                                | KOF                           | 21-2L  | mvAAA        | 232,051,956    | 0.4202%   |              |
| 91                                                                                | AC                            | 24     | AAA (mex)    | 218,687,257    | 0.3978%   |              |
| 91                                                                                | AMX                           | 23-3   | AAA (mex)    | 211,203,366    | 0.3824%   |              |
| 91                                                                                | SORIANA                       | 23     | AAA (mex)    | 163,199,646    | 0.2955%   |              |
| 91                                                                                | AMX                           | HE1    | HE1          | 148,797,105    | 0.2712%   |              |
| 91                                                                                | NM                            | 24     | mvAAA+       | 126,983,167    | 0.2299%   |              |
| 91                                                                                | PCARFM                        | 23     | AAA (mex)    | 118,687,142    | 0.2149%   |              |
| 91                                                                                | AC                            | 22-2   | AAA (mex)    | 118,393,642    | 0.2144%   |              |
| 91                                                                                | GAP                           | 22L    | mvAAA        | 115,372,751    | 0.2089%   |              |
| 91                                                                                | SIGMA                         | 24     | AAA (mex)    | 100,155,146    | 0.1814%   |              |
| 91                                                                                | CEMEX                         | AA+    | AA+          | 92,247,417     | 0.1670%   |              |
| 91                                                                                | BACHOCO                       | 22     | AAA (mex)    | 75,253,812     | 0.1363%   |              |
| 91                                                                                | ACBE                          | 21V    | AAA (mex)    | 53,826,901     | 0.0977%   |              |
| 91                                                                                | KOF                           | 20-2   | AAA (mex)    | 50,614,469     | 0.0917%   |              |
| 91                                                                                | GAP                           | 23L    | mvAAA        | 27,237,482     | 0.0493%   |              |
| 91                                                                                | CETELM                        | 22-3   | AAA (mex)    | 15,747,965     | 0.0285%   |              |
| 91                                                                                | GAP                           | 21     | mvAAA        | 4,325,284      | 0.0078%   |              |
| 91                                                                                | OMA                           | 21V    | AAA (mex)    | 2,531,469      | 0.0046%   |              |
|                                                                                   | Cetes                         |        |              | 3,548,809,060  | 6.4259%   |              |
| BI                                                                                | CETES                         | 241003 | AAA(mex)     | 817,348,514    | 1.4800%   |              |
| BI                                                                                | CETES                         | 241011 | AAA(mex)     | 744,912,112    | 1.3488%   |              |
| BI                                                                                | CETES                         | 241031 | AAA(mex)     | 602,041,068    | 1.0901%   |              |
| BI                                                                                | CETES                         | 240919 | AAA(mex)     | 467,099,795    | 0.8458%   |              |
| BI                                                                                | CETES                         | 250123 | AAA(mex)     | 342,818,235    | 0.6208%   |              |
| BI                                                                                | CETES                         | 250206 | AAA(mex)     | 230,738,501    | 0.4178%   |              |
| BI                                                                                | CETES                         | 250430 | AAA(mex)     | 143,861,957    | 0.2605%   |              |
| BI                                                                                | CETES                         | 241024 | AAA(mex)     | 130,639,513    | 0.2369%   |              |
| BI                                                                                | CETES                         | 240926 | AAA(mex)     | 69,159,365     | 0.1252%   |              |
|                                                                                   | Pag. Med. Pzo. a Descuento    |        |              | 531,081,730    | 0.9616%   |              |
| 93                                                                                | AMX                           | 11524  | F1+ (mex)    | 68,795,733     | 0.1246%   |              |
| 93                                                                                | AMX                           | 11224  | F1+ (mex)    | 68,020,841     | 0.1232%   |              |
| 93                                                                                | AMX                           | 08824  | F1+ (mex)    | 39,884,616     | 0.0722%   |              |
| 93                                                                                | PCARFM                        | 03224  | F1+ (mex)    | 39,879,603     | 0.0722%   |              |
| 93                                                                                | AMX                           | 08824  | F1+ (mex)    | 39,143,826     | 0.0709%   |              |
| 93                                                                                | AMX                           | 08824  | F1+ (mex)    | 36,628,341     | 0.0663%   |              |
| 93                                                                                | TOYOTA                        | 03024  | F1+ (mex)    | 31,712,576     | 0.0574%   |              |
| 93                                                                                | AMX                           | 10324  | F1+ (mex)    | 23,676,561     | 0.0429%   |              |
| 93                                                                                | AMX                           | 09224  | F1+ (mex)    | 23,128,246     | 0.0419%   |              |
| 93                                                                                | AMX                           | 09524  | F1+ (mex)    | 16,827,868     | 0.0305%   |              |
| 93                                                                                | AMX                           | 10024  | F1+ (mex)    | 15,041,088     | 0.0272%   |              |
| 93                                                                                | TOYOTA                        | 03024  | F1+ (mex)    | 12,388,932     | 0.0224%   |              |
| 93                                                                                | TOYOTA                        | 08124  | F1+ (mex)    | 12,352,739     | 0.0224%   |              |
| 93                                                                                | AMX                           | 11424  | F1+ (mex)    | 10,660,222     | 0.0193%   |              |
| 93                                                                                | AMX                           | 09224  | F1+ (mex)    | 10,466,001     | 0.0190%   |              |
| 93                                                                                | AMX                           | 09124  | F1+ (mex)    | 9,940,896      | 0.0180%   |              |
| 93                                                                                | TOYOTA                        | 09624  | F1+ (mex)    | 9,982,562      | 0.0170%   |              |
| 93                                                                                | TOYOTA                        | 05624  | F1+ (mex)    | 9,191,331      | 0.0166%   |              |
| 93                                                                                | AMX                           | 09624  | F1+ (mex)    | 8,645,562      | 0.0157%   |              |
| 93                                                                                | AMX                           | 10824  | F1+ (mex)    | 7,784,854      | 0.0141%   |              |
| 93                                                                                | TOYOTA                        | 03024  | F1+ (mex)    | 6,797,234      | 0.0123%   |              |
| 93                                                                                | TOYOTA                        | 06924  | F1+ (mex)    | 5,581,905      | 0.0101%   |              |
| 93                                                                                | TOYOTA                        | 08724  | F1+ (mex)    | 4,803,773      | 0.0087%   |              |
| 93                                                                                | TOYOTA                        | 04824  | F1+ (mex)    | 4,552,239      | 0.0082%   |              |
| 93                                                                                | AMX                           | 11124  | F1+ (mex)    | 3,923,936      | 0.0071%   |              |
| 93                                                                                | TOYOTA                        | 08424  | F1+ (mex)    | 3,716,475      | 0.0067%   |              |
| 93                                                                                | TOYOTA                        | 07224  | F1+ (mex)    | 2,446,059      | 0.0044%   |              |
| 93                                                                                | TOYOTA                        | 09024  | F1+ (mex)    | 1,762,177      | 0.0032%   |              |
| 93                                                                                | TOYOTA                        | 01824  | F1+ (mex)    | 1,541,944      | 0.0028%   |              |
| 93                                                                                | TOYOTA                        | 06324  | F1+ (mex)    | 1,236,099      | 0.0022%   |              |
| 93                                                                                | AMX                           | 10624  | F1+ (mex)    | 1,195,493      | 0.0022%   |              |
|                                                                                   | Tit. Deuda de Org. Multilat.  |        |              | 1,120,340,249  | 2.0286%   |              |
| JI                                                                                | BIDINV                        | 1-23S  | AAA (mex)    | 492,945,013    | 0.8926%   |              |
| JI                                                                                | BIDINV                        | 1-24X  | AAA (mex)    | 399,870,586    | 0.6154%   |              |
| JI                                                                                | BIDINV                        | 1-22S  | AAA (mex)    | 287,524,650    | 0.5206%   |              |
|                                                                                   | Valores paraestatales Rendim. |        |              | 513,337,265    | 0.9295%   |              |
| 95                                                                                | FEFA                          | 23-3   | mvAAA        | 203,630,973    | 0.3687%   |              |
| 95                                                                                | FEFA                          | 23-2   | mvAAA        | 81,068,125     | 0.1468%   |              |
| 95                                                                                | FEFA                          | 23     | mvAAA        | 75,427,151     | 0.1366%   |              |
| 95                                                                                | FEFA                          | 23G    | mvAAA        | 70,697,366     | 0.1280%   |              |
| 95                                                                                | FEFA                          | 22S    | mvAAA        | 67,435,250     | 0.1221%   |              |
| 95                                                                                | FEFA                          | 23V    | mvAAA        | 15,078,401     | 0.0273%   |              |
|                                                                                   | BONDES F                      |        |              | 25,318,825,745 | 45.8455%  |              |
| LF                                                                                | BONDES F                      | 250327 | AAA(mex)     | 3,908,401,100  | 7.0773%   |              |
| LF                                                                                | BONDES F                      | 251009 | AAA(mex)     | 3,563,608,367  | 6.4527%   |              |
| LF                                                                                | BONDES F                      | 250130 | AAA(mex)     | 1,900,988,648  | 3.4422%   |              |
| LF                                                                                | BONDES F                      | 250102 | AAA(mex)     | 1,893,682,036  | 3.4289%   |              |
| LF                                                                                | BONDES F                      | 250522 | AAA(mex)     | 1,783,726,399  | 3.2288%   |              |
| LF                                                                                | BONDES F                      | 260723 | AAA(mex)     | 1,744,361,465  | 3.1586%   |              |
| LF                                                                                | BONDES F                      | 250113 | AAA(mex)     | 1,510,649,901  | 2.7564%   |              |
| LF                                                                                | BONDES F                      | 241107 | AAA(mex)     | 1,396,071,637  | 2.5279%   |              |
| LF                                                                                | BONDES F                      | 241024 | AAA(mex)     | 1,261,327,236  | 2.2839%   |              |
| LF                                                                                | BONDES F                      | 260423 | AAA(mex)     | 1,047,976,178  | 1.8976%   |              |
| LF                                                                                | BONDES F                      | 260521 | AAA(mex)     | 962,657,093    | 1.7431%   |              |
| LF                                                                                | BONDES F                      | 251002 | AAA(mex)     | 649,072,570    | 1.1753%   |              |
| LF                                                                                | BONDES F                      | 260604 | AAA(mex)     | 602,862,245    | 1.0916%   |              |
| LF                                                                                | BONDES F                      | 260115 | AAA(mex)     | 573,193,883    | 1.0379%   |              |
| LF                                                                                | BONDES F                      | 250703 | AAA(mex)     | 479,460,769    | 0.8882%   |              |
| LF                                                                                | BONDES F                      | 250403 | AAA(mex)     | 460,718,515    | 0.8342%   |              |
| LF                                                                                | BONDES F                      | 241128 | AAA(mex)     | 325,701,112    | 0.5898%   |              |
| LF                                                                                | BONDES F                      | 241003 | AAA(mex)     | 284,965,821    | 0.4798%   |              |
| LF                                                                                | BONDES F                      | 260226 | AAA(mex)     | 257,113,658    | 0.4656%   |              |
| LF                                                                                | BONDES F                      | 250116 | AAA(mex)     | 232,262,493    | 0.4206%   |              |
| LF                                                                                | BONDES F                      | 250628 | AAA(mex)     | 161,343,745    | 0.2922%   |              |
| LF                                                                                | BONDES F                      | 250724 | AAA(mex)     | 160,903,735    | 0.2914%   |              |
| LF                                                                                | BONDES F                      | 250619 | AAA(mex)     | 102,483,150    | 0.1856%   |              |
| LF                                                                                | BONDES F                      | 251204 | AAA(mex)     | 75,303,989     | 0.1364%   |              |
|                                                                                   | BONDES G                      |        |              | 867,467,398    | 1.5708%   |              |
| LG                                                                                | BONDES G                      | 260716 | AAA(mex)     | 569,873,554    | 1.0319%   |              |
| LG                                                                                | BONDES G                      | 250710 | AAA(mex)     | 297,593,844    | 0.5389%   |              |
|                                                                                   | Reportos                      |        |              | 17,677,671,412 | 32.0095%  |              |
| ZU                                                                                | CBIC002                       | 300117 | AAA(mex)     | 10,008,857,580 | 18.1233%  |              |
| ZU                                                                                | CBIC002                       | 300117 | AAA(mex)     | 4,732,989,476  | 8.5702%   |              |
| LG                                                                                | BONDES G                      | 270506 | AAA(mex)     | 1,212,171,556  | 2.1833%   |              |
| ZU                                                                                | CBIC004                       | 310116 | AAA(mex)     | 375,085,353    | 0.6792%   |              |
| LF                                                                                | BONDES F                      | 261203 | AAA(mex)     | 225,442,062    | 0.4082%   |              |
| LF                                                                                | BONDES F                      | 270128 | AAA(mex)     | 213,055,617    | 0.3858%   |              |
| M                                                                                 | BONOS                         | 260305 | AAA(mex)     | 177,629,440    | 0.3216%   |              |
| M                                                                                 | BONOS                         | 260903 | AAA(mex)     | 174,541,718    | 0.3161%   |              |
| LD                                                                                | BONDES D                      | 260906 | AAA(mex)     | 171,285,336    | 0.3102%   |              |
| LF                                                                                | BONDES F                      | 310320 | AAA(mex)     | 145,809,854    | 0.2642%   |              |
| M                                                                                 | BONOS                         | 240905 | AAA(mex)     | 137,028,013    | 0.2481%   |              |
| IO                                                                                | BPAGL                         | 260511 | AAA(mex)     | 63,438,788     | 0.1149%   |              |
| LF                                                                                | BONDES F                      | 260604 | AAA(mex)     | 40,036,618     | 0.0725%   |              |
|                                                                                   | TOTAL CARTERA                 |        |              | 55,226,381,089 | 100.0000% |              |
|                                                                                   | ACTIVO NETO                   |        |              | 55,115,095,397 |           |              |
|                                                                                   | Limite máximo Valor Riesgo    |        |              |                | 0.1000%   |              |
|                                                                                   | Promedio                      |        |              |                | 0.0043%   |              |
|                                                                                   | Cartera al:                   |        | 30-Aug-24    |                |           |              |
| SUPUESTOS: Nivel de Confianza: 95%, Observaciones: 500, Ventana de Tiempo: 1 días |                               |        |              |                |           |              |
| METODOLOGIA PARA CALCULO: VaR Histórico                                           |                               |        |              |                |           |              |
| FECHA DE CALCULO DE VaR PROMEDIO: del 01-Ago-2024 al 30-Ago-2024                  |                               |        |              |                |           |              |