

BLKCP

AAAf/S7(mex)

BLK Calce I, S.A. de C.V. F I I D

DISCRECIONAL

T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Udibonos	UDIS		10,634,030,274	77.4685%
S	UDIBONO	340824	AAA(mex)	2,852,534,148	20.7806%
S	UDIBONO	311127	AAA(mex)	2,849,629,487	20.7594%
S	UDIBONO	351122	AAA(mex)	2,047,025,571	14.9125%
S	UDIBONO	401115	AAA(mex)	1,572,143,136	11.4530%
S	UDIBONO	431112	AAA(mex)	1,312,697,931	9.5630%
	Udibonos Segregado Capital			2,888,880,796	21.0454%
SP	UDIBONO	401115	AAA(mex)	2,888,880,796	21.0454%
	Udibonos Segregado Cupones			204,006,236	1.4862%
SC	UDIBONO	261203	AAA(mex)	9,569,374	0.0697%
SC	UDIBONO	270603	AAA(mex)	9,441,817	0.0688%
SC	UDIBONO	271202	AAA(mex)	9,281,957	0.0676%
SC	UDIBONO	280601	AAA(mex)	9,091,723	0.0662%
SC	UDIBONO	281130	AAA(mex)	8,873,276	0.0646%
SC	UDIBONO	290531	AAA(mex)	8,640,112	0.0629%
SC	UDIBONO	291129	AAA(mex)	8,417,217	0.0613%
SC	UDIBONO	300530	AAA(mex)	8,218,359	0.0599%
SC	UDIBONO	301128	AAA(mex)	8,017,033	0.0584%
SC	UDIBONO	310529	AAA(mex)	7,813,663	0.0569%
SC	UDIBONO	311127	AAA(mex)	7,608,669	0.0554%
SC	UDIBONO	320527	AAA(mex)	7,424,556	0.0541%
SC	UDIBONO	321125	AAA(mex)	7,242,311	0.0528%
SC	UDIBONO	330526	AAA(mex)	7,061,911	0.0515%
SC	UDIBONO	331124	AAA(mex)	6,883,446	0.0502%
SC	UDIBONO	340525	AAA(mex)	6,706,998	0.0489%
SC	UDIBONO	341123	AAA(mex)	6,544,568	0.0477%
SC	UDIBONO	350524	AAA(mex)	6,397,742	0.0466%
SC	UDIBONO	351122	AAA(mex)	6,254,675	0.0456%
SC	UDIBONO	360522	AAA(mex)	6,090,774	0.0444%
SC	UDIBONO	361120	AAA(mex)	5,929,039	0.0432%
SC	UDIBONO	370521	AAA(mex)	5,772,468	0.0421%
SC	UDIBONO	371119	AAA(mex)	5,634,906	0.0411%
SC	UDIBONO	380520	AAA(mex)	5,500,442	0.0401%
SC	UDIBONO	381118	AAA(mex)	5,369,011	0.0391%
SC	UDIBONO	390519	AAA(mex)	5,240,550	0.0382%
SC	UDIBONO	391117	AAA(mex)	5,114,995	0.0373%
SC	UDIBONO	400517	AAA(mex)	4,992,285	0.0364%
SC	UDIBONO	401115	AAA(mex)	4,872,359	0.0355%
	TOTAL CARTERA			13,726,917,306	100.0000%
	ACTIVO NETO			13,729,394,510	
	Límite máximo Valor Riesgo				4.7200%
	Promedio				0.7154%
	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