

BLKCOR					
AAAf/S4(mex)					
BLK Deuda Corporativa México, S.A. de C.V. F I I D					
Discrecional					
T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
CD	CEBURES			101,222,576	1.1280%
CD	NAFR	21X	AAA (mex)	71,100,219	0.7923%
CD	BANOB	21-4X	HR1	30,122,357	0.3357%
F	Cedes			194,770,721	2.1704%
F	CITIMX	26018	mxA-1+	194,770,721	2.1704%
	Cert. Bursátiles Bancarios			843,012,388	9.3941%
94	BBVAMX	25-3	AAA (mex)	200,011,714	2.2288%
94	CITIMX	25	mxAAA	190,438,360	2.1222%
94	COMPART	25-3S	AA (mex)	112,103,853	1.2492%
94	BLADEX	25	AAA (mex)	68,599,332	0.7644%
94	BBVAMX	24	AAA (mex)	56,104,709	0.6252%
94	BSMX	23	HR1	54,034,433	0.6021%
94	BANORTE	24X	AAA (mex)	43,996,381	0.4903%
94	VWBANK	25	mxAAA	40,153,635	0.4475%
94	BBVAMX	23V	AAA (mex)	40,013,415	0.4459%
94	BLADEX	24-2	AAA (mex)	16,489,580	0.1838%
94	COMPART	24S	AA (mex)	15,045,517	0.1677%
94	BBVAMX	23-2	AAA (mex)	6,021,458	0.0671%
	Certificado Bursatil			551,623,551	6.1470%
91	KIMBER	22-2	AAA (mex)	102,736,433	1.1448%
91	KOF	21-2L	mxAAA	88,334,518	0.9844%
91	GAP	25-2	mxAAA	75,638,482	0.8429%
91	AC	24	AAA (mex)	63,762,613	0.7105%
91	GAP	22L	mxAAA	50,179,948	0.5592%
91	SORIANA	23	AAA (mex)	47,039,399	0.5242%
91	KOF	26-2	mxAAA	38,326,934	0.4271%
91	SIGMA	24	AAA (mex)	27,038,629	0.3013%
91	CEMEX	23L	AAA (mex)	26,503,996	0.2954%
91	PCARFM	23	AAA (mex)	17,342,531	0.1933%
91	GAP	25	mxAAA	14,720,069	0.1640%
BI	Cetes			4,793,805,619	53.4198%
BI	CETES	270902	AAA(mex)	1,238,384,495	13.7999%
BI	CETES	270513	AAA(mex)	1,209,147,757	13.4741%
BI	CETES	271223	AAA(mex)	922,464,986	10.2795%
BI	CETES	270121	AAA(mex)	435,244,505	4.8502%
BI	CETES	270708	AAA(mex)	378,868,923	4.2219%
BI	CETES	270107	AAA(mex)	227,031,868	2.5299%
BI	CETES	270304	AAA(mex)	157,873,541	1.7593%
BI	CETES	280412	AAA(mex)	97,686,015	1.0886%
BI	CETES	280217	AAA(mex)	72,395,949	0.8067%
BI	CETES	270819	AAA(mex)	53,364,551	0.5947%
BI	CETES	270204	AAA(mex)	1,342,939	0.0150%
BI	CETES	261001	AAA(mex)	90	
93	Pag. Med. Pzo. a Descuento			98,273,689	1.0951%
93	NRF	07926	F1+ (mex)	8,777,421	0.0978%
93	NRF	05326	F1+ (mex)	7,801,414	0.0869%
93	TOYOTA	03726	F1+ (mex)	7,795,659	0.0869%
93	NRF	07826	F1+ (mex)	7,249,851	0.0808%
93	NRF	06426	F1+ (mex)	7,073,499	0.0788%
93	TOYOTA	02426	F1+ (mex)	6,462,778	0.0720%
93	NRF	07226	F1+ (mex)	6,196,270	0.0691%
93	NRF	08226	F1+ (mex)	5,926,411	0.0660%
93	TOYOTA	03626	F1+ (mex)	4,641,665	0.0517%
93	TOYOTA	04326	F1+ (mex)	4,316,288	0.0481%
93	TOYOTA	03426	F1+ (mex)	3,785,684	0.0422%
93	TOYOTA	03326	F1+ (mex)	3,491,544	0.0389%
93	TOYOTA	02526	F1+ (mex)	3,489,085	0.0389%
93	TOYOTA	02126	F1+ (mex)	2,869,794	0.0320%
93	TOYOTA	02826	F1+ (mex)	2,711,523	0.0302%
93	TOYOTA	01526	F1+ (mex)	2,355,207	0.0263%
93	TOYOTA	04226	F1+ (mex)	2,350,079	0.0262%
93	TOYOTA	03126	F1+ (mex)	2,144,922	0.0239%
93	TOYOTA	03026	F1+ (mex)	2,087,717	0.0233%
93	TOYOTA	02726	F1+ (mex)	1,758,929	0.0196%
93	NRF	08126	F1+ (mex)	1,712,769	0.0191%
93	TOYOTA	04026	F1+ (mex)	1,088,068	0.0121%
93	TOYOTA	03926	F1+ (mex)	1,012,700	0.0113%
93	NRF	07526	F1+ (mex)	628,729	0.0070%
93	TOYOTA	02026	F1+ (mex)	385,956	0.0043%
93	TOYOTA	01826	F1+ (mex)	159,728	0.0018%
JI	Tit. Deuda de Org. Multilat.			218,506,336	2.4349%
JI	BIDINV	1-26S	AAA (mex)	135,127,520	1.5058%
JI	BIDINV	1-24X	AAA (mex)	62,330,322	0.6946%
JI	BIDINV	1-23S	AAA (mex)	21,048,494	0.2346%
LF	BONDES F			1,730,242,851	19.2810%
LF	BONDES F	271216	AAA(mex)	423,056,638	4.7143%
LF	BONDES F	280518	AAA(mex)	419,224,205	4.6716%
LF	BONDES F	271104	AAA(mex)	261,611,920	2.9153%
LF	BONDES F	280210	AAA(mex)	199,451,665	2.2226%
LF	BONDES F	270610	AAA(mex)	128,775,957	1.4350%
LF	BONDES F	280330	AAA(mex)	124,025,308	1.3821%
LF	BONDES F	270909	AAA(mex)	90,234,681	1.0055%
LF	BONDES F	270715	AAA(mex)	83,862,477	0.9345%
LF	Reportos			442,380,812	4.9297%
LF	BONDES F	270318	AAA(mex)	442,380,812	4.9297%
	TOTAL CARTERA			8,973,838,543	100.0000%
	ACTIVO NETO			8,987,360,920	
	Limite máximo Valor Riesgo				0.2500%
	Promedio				0.0354%
	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					