

BLKDIA				AAAf/S1(mex)	
BLK Fondeo Gubernamentales México I, S.A. de C.V. F I I D					
CORTO PLAZO GUBERNAMENTAL					
T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%
	Cetes			2,366,141,966	10.2175%
BI	CETES	270121	AAA(mex)	834,171,426	3.6021%
BI	CETES	270218	AAA(mex)	519,843,744	2.2448%
BI	CETES	270708	AAA(mex)	202,328,852	0.8737%
BI	CETES	270204	AAA(mex)	197,850,550	0.8544%
BI	CETES	270902	AAA(mex)	173,257,297	0.7482%
BI	CETES	270107	AAA(mex)	147,868,738	0.6385%
BI	CETES	261126	AAA(mex)	82,898,608	0.3580%
BI	CETES	270513	AAA(mex)	70,104,233	0.3027%
BI	CETES	261112	AAA(mex)	48,203,886	0.2082%
BI	CETES	270318	AAA(mex)	47,686,301	0.2059%
BI	CETES	261015	AAA(mex)	27,874,738	0.1204%
BI	CETES	270722	AAA(mex)	14,053,522	0.0607%
BI	CETES	261001	AAA(mex)	70	
	BONDES F			9,782,647,890	42.2433%
LF	BONDES F	271202	AAA(mex)	1,503,396,060	6.4920%
LF	BONDES F	270805	AAA(mex)	1,191,249,931	5.1440%
LF	BONDES F	280518	AAA(mex)	1,113,513,395	4.8084%
LF	BONDES F	270401	AAA(mex)	896,379,937	3.8707%
LF	BONDES F	271014	AAA(mex)	863,362,069	3.7282%
LF	BONDES F	270624	AAA(mex)	570,871,063	2.4651%
LF	BONDES F	270715	AAA(mex)	548,929,425	2.3704%
LF	BONDES F	270211	AAA(mex)	517,554,767	2.2349%
LF	BONDES F	280713	AAA(mex)	410,199,133	1.7713%
LF	BONDES F	280420	AAA(mex)	362,902,425	1.5671%
LF	BONDES F	270909	AAA(mex)	312,813,562	1.3508%
LF	BONDES F	261217	AAA(mex)	307,138,235	1.3263%
LF	BONDES F	261022	AAA(mex)	216,325,572	0.9341%
LF	BONDES F	270318	AAA(mex)	203,677,136	0.8795%
LF	BONDES F	270610	AAA(mex)	200,674,980	0.8666%
LF	BONDES F	280330	AAA(mex)	186,184,303	0.8040%
LF	BONDES F	271216	AAA(mex)	89,959,266	0.3885%
LF	BONDES F	261001	AAA(mex)	84,141,902	0.3633%
LF	BONDES F	270114	AAA(mex)	80,053,026	0.3457%
LF	BONDES F	270520	AAA(mex)	49,714,935	0.2147%
LF	BONDES F	261203	AAA(mex)	37,466,398	0.1618%
LF	BONDES F	270415	AAA(mex)	23,098,509	0.0997%
LF	BONDES F	261231	AAA(mex)	13,041,763	0.0563%
LF	BONDES F	261008	AAA(mex)	100	
	BONDES G			265,304,333	1.1456%
LG	BONDES G	270218	AAA(mex)	265,304,333	1.1456%
	Reportos			10,743,763,699	46.3936%
IS	BPA182	320324	AAA(mex)	2,958,141,446	12.7738%
LF	BONDES F	280224	AAA(mex)	1,082,149,566	4.6729%
S	UDIBONO	261203	AAA(mex)	849,000,039	3.6661%
M	BONOS	300228	AAA(mex)	831,816,246	3.5919%
BI	CETES	270722	AAA(mex)	601,787,179	2.5986%
M	BONOS	310529	AAA(mex)	569,468,780	2.4591%
BI	CETES	271028	AAA(mex)	568,375,323	2.4544%
M	BONOS	300228	AAA(mex)	544,429,636	2.3510%
BI	CETES	270819	AAA(mex)	532,983,648	2.3015%
IQ	BPAG91	280511	AAA(mex)	364,726,762	1.5750%
IS	BPA182	301010	AAA(mex)	306,109,070	1.3218%
BI	CETES	270318	AAA(mex)	288,948,766	1.2477%
M	BONOS	421113	AAA(mex)	258,189,703	1.1149%
IS	BPA182	320923	AAA(mex)	247,029,827	1.0667%
LG	BONDES G	280316	AAA(mex)	192,783,278	0.8325%
M	BONOS	330526	AAA(mex)	181,786,900	0.7850%
IS	BPA182	270121	AAA(mex)	167,244,531	0.7222%
M	BONOS	341123	AAA(mex)	103,403,185	0.4465%
IS	BPA182	290927	AAA(mex)	51,009,404	0.2203%
LF	BONDES F	310417	AAA(mex)	44,380,410	0.1916%
	TOTAL CARTERA			23,157,857,888	100.0000%
	ACTIVO NETO			23,133,811,887	
	Limite máximo Valor Riesgo				0.0200%
	Promedio				0.0042%
	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					