

### BLK Deuda Referenciada a Inflación - Muy Largo Plazo, S.A. de C.V. F I I D

Largo Plazo Tasa Real

| T.VALOR                                                                           | EMISORA                           | SERIE       | CALIF / BURS       | VALOR TOTAL          | %                |
|-----------------------------------------------------------------------------------|-----------------------------------|-------------|--------------------|----------------------|------------------|
|                                                                                   | <b>Udibonos</b>                   | <b>UDIS</b> |                    | <b>5,466,305,687</b> | <b>99.9545%</b>  |
| S                                                                                 | UDIBONO                           | 501103      | AAA(mex)           | 660,991,291          | 12.0866%         |
| S                                                                                 | UDIBONO                           | 311127      | AAA(mex)           | 599,917,694          | 10.9698%         |
| S                                                                                 | UDIBONO                           | 351122      | AAA(mex)           | 570,669,090          | 10.4350%         |
| S                                                                                 | UDIBONO                           | 340824      | AAA(mex)           | 542,321,301          | 9.9167%          |
| S                                                                                 | UDIBONO                           | 281130      | AAA(mex)           | 513,499,179          | 9.3896%          |
| S                                                                                 | UDIBONO                           | 461108      | AAA(mex)           | 482,140,435          | 8.8162%          |
| S                                                                                 | UDIBONO                           | 401115      | AAA(mex)           | 464,886,351          | 8.5007%          |
| S                                                                                 | UDIBONO                           | 431112      | AAA(mex)           | 436,027,573          | 7.9730%          |
| S                                                                                 | UDIBONO                           | 290830      | AAA(mex)           | 402,225,058          | 7.3549%          |
| S                                                                                 | UDIBONO                           | 541029      | AAA(mex)           | 364,769,571          | 6.6700%          |
| S                                                                                 | UDIBONO                           | 261203      | AAA(mex)           | 217,245,056          | 3.9725%          |
| S                                                                                 | UDIBONO                           | 571011      | AAA(mex)           | 167,100,130          | 3.0555%          |
| S                                                                                 | UDIBONO                           | 470801      | AAA(mex)           | 39,380,007           | 0.7201%          |
| S                                                                                 | UDIBONO                           | 370423      | AAA(mex)           | 5,132,952            | 0.0939%          |
|                                                                                   | <b>Reportos</b>                   |             |                    | <b>2,491,325</b>     | <b>0.0456%</b>   |
| LF                                                                                | BONDESF                           | 270318      | AAA(mex)           | 2,491,325            | 0.0456%          |
|                                                                                   | <b>TOTAL CARTERA</b>              |             |                    | <b>5,468,797,012</b> | <b>100.0000%</b> |
|                                                                                   | <b>ACTIVO NETO</b>                |             |                    | <b>5,470,472,665</b> |                  |
|                                                                                   | <b>Limite máximo Valor Riesgo</b> |             |                    |                      | <b>1.1000%</b>   |
|                                                                                   | <b>Promedio</b>                   |             |                    |                      | <b>0.6748%</b>   |
|                                                                                   | <b>Cartera al:</b>                |             | <b>31/Ago/2026</b> |                      |                  |
| 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                  |                                   |             |                    |                      |                  |