

BLKCOR						AAA/f/S4(mex)
BLK Deuda Corporativa México, S.A. de C.V. F I I D						
Discrecional						
T.VALOR	EMISORA	SERIE	CALIF / BURS	VALOR TOTAL	%	
M	Bonos Gob. Fed. Tasa fija			166,622,461	2.6849%	
	BONOS	260903	AAA(mex)	166,622,461	2.6849%	
	CEBURES			211,355,845	3.4057%	
	BACMEXT	21X	AAA (mex)	110,002,305	1.7725%	
CD	NAFR	21X	AAA (mex)	71,150,815	1.1465%	
CD	BANOB	21-4X	HR1	30,202,725	0.4867%	
F	Cedes			212,866,221	3.4300%	
	BSCTIA	24006	F1+ (mex)	92,365,485	1.4883%	
	BSCTIA	24009	F1+ (mex)	92,281,155	1.4870%	
	BSCTIA	23021	F1+ (mex)	28,219,581	0.4547%	
94	Cert. Bursátiles Bancarios			665,176,069	10.7184%	
	BACOMER	20-2	HR1	115,881,564	1.8673%	
	BLADEX	21	AAA (mex)	111,455,750	1.7960%	
	BSMX	21	HR1	94,499,866	1.5227%	
	BBVAMX	22X	AAA (mex)	84,721,842	1.3652%	
	BSMX	23	HR1	54,169,272	0.8729%	
	BLADEX	22	AAA (mex)	48,974,622	0.7892%	
	BANORTE	24X	AAA (mex)	44,380,131	0.7151%	
	BBVAMX	23V	AAA (mex)	40,546,364	0.6534%	
	BSMX	22-3	AAA (mex)	26,196,143	0.4221%	
	BANORTE	23-2	AAA (mex)	23,175,269	0.3734%	
	COMPART	24S	AA (mex)	15,137,917	0.2439%	
	BBVAMX	23-2	AAA (mex)	6,037,329	0.0973%	
91	Certificado Bursatil			805,204,815	12.9748%	
	KIMBER	22-2	AAA (mex)	102,743,405	1.6556%	
	BIMBO	23-2L	AAA (mex)	83,340,216	1.3429%	
	KOF	21-2L	mxAAA	78,701,754	1.2682%	
	AMX	22	HR1	67,177,819	1.0825%	
	AC	24	AAA (mex)	63,950,555	1.0305%	
	ACBE	21V	AAA (mex)	57,728,622	0.9302%	
	AC	22-2	AAA (mex)	52,974,491	0.8536%	
	GAP	22L	mxAAA	50,218,721	0.8092%	
	SORIANA	23	AAA (mex)	47,057,530	0.7583%	
	AMX	23-3	AAA (mex)	37,320,429	0.6014%	
	PCARFM	23	AAA (mex)	34,687,328	0.5589%	
	BACHOCO	22	AAA (mex)	32,613,996	0.5255%	
	SIGMA	24	AAA (mex)	27,041,889	0.4357%	
	CEMEX	23L	AA+ (mex)	26,598,924	0.4286%	
91	NM	24	mxAA+	23,139,850	0.3729%	
	GAP	23L	mxAAA	9,740,556	0.1570%	
	CETELM	22-3	AAA (mex)	6,676,872	0.1108%	
	GAP	21	mxAAA	1,911,176	0.0308%	
	OMA	21V	AAA (mex)	1,381,682	0.0223%	
BI	Cetes			1,542,194,095	24.8503%	
	CETES	241114	AAA(mex)	1,272,140,090	20.4988%	
	CETES	250904	AAA(mex)	156,743,882	2.5257%	
	CETES	250206	AAA(mex)	102,948,637	1.6589%	
BI	CETES	250430	AAA(mex)	10,361,486	0.1670%	
93	Pag. Med. Pzo. a Descuento			166,384,126	2.6811%	
	AMX	11524	F1+ (mex)	19,109,947	0.3079%	
	AMX	11224	F1+ (mex)	18,894,641	0.3045%	
	AMX	07824	F1+ (mex)	13,246,701	0.2135%	
	AMX	06424	F1+ (mex)	11,522,269	0.1857%	
	AMX	08824	F1+ (mex)	11,308,250	0.1822%	
	PCARFM	03224	F1+ (mex)	10,966,891	0.1767%	
	AMX	10924	F1+ (mex)	10,174,587	0.1640%	
	TOYOTA	03024	F1+ (mex)	8,901,777	0.1434%	
	AMX	10324	F1+ (mex)	6,576,812	0.1060%	
	AMX	09224	F1+ (mex)	6,424,555	0.1035%	
	AMX	09524	F1+ (mex)	4,674,419	0.0753%	
	AMX	10024	F1+ (mex)	4,178,043	0.0673%	
	TOYOTA	03624	F1+ (mex)	3,996,433	0.0644%	
	TOYOTA	08124	F1+ (mex)	3,430,409	0.0553%	
	AMX	11424	F1+ (mex)	2,961,151	0.0477%	
	AMX	09924	F1+ (mex)	2,907,234	0.0469%	
	TOYOTA	05424	F1+ (mex)	2,899,325	0.0467%	
	TOYOTA	05724	F1+ (mex)	2,762,870	0.0445%	
	AMX	09124	F1+ (mex)	2,761,354	0.0445%	
	TOYOTA	06624	F1+ (mex)	2,730,789	0.0440%	
	AMX	09624	F1+ (mex)	2,401,593	0.0387%	
	AMX	10624	F1+ (mex)	2,162,399	0.0348%	
	TOYOTA	03324	F1+ (mex)	2,146,537	0.0346%	
	TOYOTA	06924	F1+ (mex)	1,522,319	0.0245%	
	TOYOTA	04524	F1+ (mex)	1,437,628	0.0232%	
	TOYOTA	08724	F1+ (mex)	1,200,968	0.0194%	
	AMX	11124	F1+ (mex)	1,089,939	0.0176%	
	TOYOTA	08424	F1+ (mex)	929,144	0.0150%	
	TOYOTA	06024	F1+ (mex)	861,957	0.0139%	
	TOYOTA	07224	F1+ (mex)	644,300	0.0104%	
	TOYOTA	01824	F1+ (mex)	474,452	0.0077%	
	TOYOTA	09024	F1+ (mex)	400,495	0.0065%	
	TOYOTA	06324	F1+ (mex)	351,881	0.0057%	
	AMX	10624	F1+ (mex)	332,055	0.0054%	
JI	Tit. Deuda de Org. Multilat.			199,589,332	3.2161%	
	BIDINV	1-22S	AAA (mex)	115,978,024	1.8688%	
	BIDINV	1-24X	AAA (mex)	62,528,120	1.0076%	
JI	BIDINV	1-23S	AAA (mex)	21,083,188	0.3397%	
95	Valores paraestatales Rendim.			165,957,412	2.6742%	
	FEFA	23-3	mxAAA	59,183,386	0.9537%	
	FEFA	22S	mxAAA	29,224,459	0.4709%	
	FEFA	23	mxAAA	27,153,790	0.4376%	
	FEFA	23-2	mxAAA	24,020,185	0.3871%	
	FEFA	23G	mxAAA	20,947,368	0.3375%	
95	FEFA	23V	mxAAA	5,428,224	0.0875%	
LF	BONDES F			1,466,947,122	23.6378%	
	BONDES F	260423	AAA(mex)	382,832,899	6.1688%	
	BONDES F	260115	AAA(mex)	303,896,023	4.8969%	
	BONDES F	250403	AAA(mex)	243,592,993	3.9252%	
	BONDES F	260521	AAA(mex)	231,314,720	3.7273%	
	BONDES F	260116	AAA(mex)	116,131,246	1.8713%	
	BONDES F	260604	AAA(mex)	85,907,694	1.3843%	
	BONDES F	260226	AAA(mex)	60,097,260	0.9684%	
LF	BONDES F	251204	AAA(mex)	43,174,287	0.6957%	
LG	BONDES G			379,248,260	6.1111%	
	BONDES G	260319	AAA(mex)	301,732,377	4.8620%	
LG	BONDES G	250710	AAA(mex)	77,515,883	1.2491%	
LF	Reportos			224,387,652	3.6157%	
	BONDES F	270318	AAA(mex)	224,387,652	3.6157%	
TOTAL CARTERA				6,205,933,411	100.0000%	
ACTIVO NETO				6,203,468,870		
Límite máximo Valor Riesgo					0.2500%	
Promedio					0.0148%	
Cartera al:				30-Aug-24		
SUPUESTOS: Nivel de Confianza: 95%, Observaciones: 500, Ventana de Tiempo: 1 días						
METODOLOGÍA PARA CÁLCULO: VaR Histórico						
FECHA DE CÁLCULO DE VaR PROMEDIO: del 01-Ago-2024 al 30-Ago-2024						