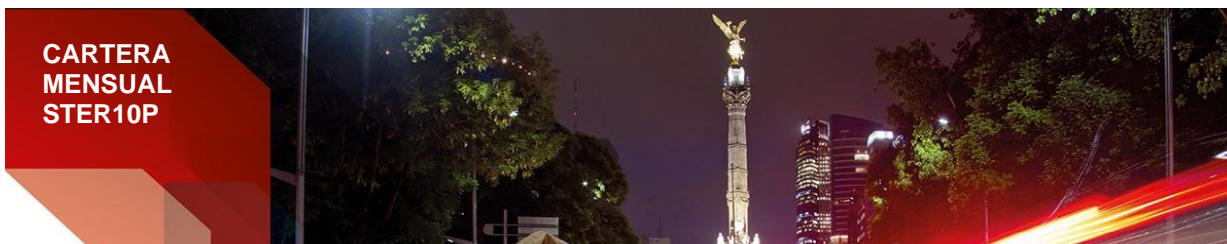


**CARTERA MENSUAL
STER10P
AGOSTO 2019**



| INSTRUMENTO | | CALIFICACIÓN O BURSATILIDAD | | VALOR MERCADO | % |
|--|---------|-----------------------------|--------|----------------------|-----------------|
| 99 | BACOMER | 3-18 | | 4,814,457 | 0.105% |
| | | | | 4,814,457 | 0.105% |
| TITULOS RECIBIDOS EN REPORTE | | | | 200,136,027 | 4.356% |
| LD | BONDESD | 230831 | mxAAA | 100,068,224 | 2.178% |
| S | UDIBONO | 401115 | mxAAA | 100,067,803 | 2.178% |
| BONOS DE PROTECCION AL AHORRO | | | | 1,712,093,314 | 37.263% |
| IM | BPAG28 | 191121 | mxAAA | 228,286,848 | 4.969% |
| IM | BPAG28 | 200220 | mxAAA | 112,030,467 | 2.438% |
| IM | BPAG28 | 200514 | mxAAA | 148,315,955 | 3.228% |
| IM | BPAG28 | 201112 | mxAAA | 199,265,749 | 4.337% |
| IM | BPAG28 | 210211 | mxAAA | 138,817,469 | 3.021% |
| IM | VARIOS | | | 242,160,859 | 5.271% |
| IQ | BPAG91 | 191219 | mxAAA | 237,943,450 | 5.179% |
| IQ | VARIOS | | | 170,398,479 | 3.709% |
| IS | BPA182 | 191010 | mxAAA | 227,714,317 | 4.956% |
| IS | VARIOS | | | 7,159,720 | 0.156% |
| CERTIFICADO BURSATIL DE EMPRESAS PRIVADAS | | | | 92,693,262 | 2.017% |
| 91 | VARIOS | | | 92,693,262 | 2.017% |
| CERTIFICADO BURSATIL DE CORTO PLAZO GUBERNAMENTAL | | | | 2,202,065 | 0.048% |
| 92 | FEFA | 01019 | mxA-1+ | 2,202,065 | 0.048% |
| CERTIFICADO BURSATIL DE CORTO PLAZO DENOMINADOS PAPEL COMERCIAL | | | | 1,890,152 | 0.041% |
| 93 | VARIOS | | | 1,890,152 | 0.041% |
| CERTIFICADO BURSATIL BANCARIO | | | | 45,199,333 | 0.984% |
| 94 | VARIOS | | | 45,199,333 | 0.984% |
| CEDES | | | | 722,523,492 | 15.726% |
| F | BANSAN | 19023 | MX-1 | 181,166,864 | 3.943% |
| F | VARIOS | | | 541,356,628 | 11.782% |
| PNLV | | | | 424,417,571 | 9.237% |
| I | VARIOS | | | 424,417,571 | 9.237% |
| TITULOS DE DEUDA DE ORGANISMOS FINANCIEROS MULTILATERALES | | | | 2,721,181 | 0.059% |
| JL | CABEI | 1-17 | mxAAA | 2,721,181 | 0.059% |
| BONOS | | | | 98,868,997 | 2.152% |
| M | VARIOS | | | 98,868,997 | 2.152% |
| VALORES PARAESTATALES A RENDIM. | | | | 118,764,873 | 2.585% |
| 95 | VARIOS | | | 118,764,873 | 2.585% |
| BONOS DE DESARROLLO DEL GOBIERNO FEDERAL BONDES D | | | | 1,162,964,059 | 25.312% |
| LD | BONDESD | 191024 | mxAAA | 167,844,749 | 3.653% |
| LD | BONDESD | 191226 | mxAAA | 146,548,405 | 3.190% |
| LD | BONDESD | 200408 | mxAAA | 184,832,524 | 4.023% |
| LD | BONDESD | 200625 | mxAAA | 249,249,378 | 5.425% |
| LD | VARIOS | | | 414,489,002 | 9.021% |
| OPERACIONES CON INSTRUMENTOS FINANCIEROS DERIVADOS - SWAPS | | | | -3,666,226 | -0.080% |
| SWP | VARIOS | | | -3,666,226 | -0.080% |
| APORTACIONES MARGEN-OPERACIONES DERIVADOS | | | | 8,974,449 | 0.195% |
| AIM | VARIOS | | | 4,823,200 | 0.105% |
| EAM | VARIOS | | | 4,151,249 | 0.090% |
| TOTAL CARTERA | | | | 4,594,597,003 | 100.000% |
| VALOR DEL ACTIVO NETO | | | | 4,611,925,805 | |
| VAR ESTABLECIDO | | | | | 0.060% |
| VAR OBSERVADO (Promedio) | | | | | 0.017% |

Cartera al 30/08/2019 Fondo SAM Deuda Corto Plazo 16 , S.A. de C.V. Fondo de Inversión en Instrumentos de Deuda

El Valor en Riesgo se estima utilizando la metodología de Simulación Histórica de 500 escenarios con un nivel de confianza del 95% a dos colas. El VaR Establecido es a un horizonte de 1 día.

Clasificación: Corto plazo

Calificación:

Escala homogénea AAA/2S&P

El Fondo de inversión NO se encuentra en una estrategia temporal de inversión