

**CARTERA SEMANAL**  
ST&ER-4  
15 SEPTIEMBRE 2021



| INSTRUMENTO   | CALIFICACIÓN O BURSATILIDAD |         | VALOR MERCADO      | %               |         |
|---|-----------------------------|---------|--------------------|-----------------|---------|
| <b>TITULOS RECIBIDOS EN REPORTE</b>   |                             |         | <b>63,196,168</b>  | <b>6.658%</b>   |         |
| 2U  | CBIC002                     | 300117  | mxAAA              | 63,196,168      | 6.658%  |
| <b>BONOS DE PROTECCION AL AHORRO</b>  |                             |         | <b>20,003,117</b>  | <b>2.108%</b>   |         |
| M   | BPAG28                      | 211111  | mxAAA              | 20,003,117      | 2.108%  |
| <b>OBLIGACIONES IND. COMER Y DE SERV.</b>   |                             |         | <b>0</b>           | <b>0.000%</b>   |         |
| 2   | ACERMEX                     | 86      |                    | 0               | 0.000%  |
| <b>CERTIFICADOS BURSATILES DE INDEMNIZACION CARRETERA</b>                         |                             |         | <b>11,045,485</b>  | <b>1.164%</b>   |         |
| 2U  | CBIC004                     | 310116  | mxAAA              | 11,045,485      | 1.164%  |
| <b>CERTIFICADO BURSATIL DE EMPRESAS PRIVADAS</b>                                  |                             |         | <b>37,154,568</b>  | <b>3.915%</b>   |         |
| 91  | VARIOS                      |         |                    | 37,154,568      | 3.915%  |
| <b>CERTIFICADO BURSATIL BANCARIO</b>  |                             |         | <b>6,258,916</b>   | <b>0.659%</b>   |         |
| 94  | VARIOS                      |         |                    | 6,258,916       | 0.659%  |
| <b>CERTIFICADOS DE LA TESORERIA DE LA FEDERACION (CETES)</b>                      |                             |         | <b>144,718,959</b> | <b>15.247%</b>  |         |
| BI  | CETES                       | 211118  | HR1                | 27,277,825      | 2.874%  |
| BI  | CETES                       | 220210  | HR1                | 78,397,336      | 8.260%  |
| BI  | CETES                       | 220310  | HR1                | 39,043,799      | 4.114%  |
| <b>TITULOS DE DEUDA DE ORGANISMOS FINANCIEROS MULTILATERALES</b>                  |                             |         | <b>7,052,268</b>   | <b>0.743%</b>   |         |
| J1  | CABEI                       | 1-19    | mxAAA              | 7,052,268       | 0.743%  |
| <b>BONOS</b>  |                             |         | <b>229,104,982</b> | <b>24.138%</b>  |         |
| M   | BONOS                       | 220609  | mxAAA              | 20,532,207      | 2.163%  |
| M   | BONOS                       | 231207  | mxAAA              | 21,337,675      | 2.248%  |
| M   | BONOS                       | 260305  | mxAAA              | 89,463,076      | 9.426%  |
| M   | BONOS                       | 310529  | mxAAA              | 51,543,960      | 5.431%  |
| M   | BONOS                       | 341123  | mxAAA              | 21,427,913      | 2.258%  |
| M   | VARIOS                      |         |                    | 24,800,151      | 2.613%  |
| <b>BONOS DE DESARROLLO DEL GOBIERNO FEDERAL EN UDIS</b>                           |                             |         | <b>75,682,319</b>  | <b>7.974%</b>   |         |
| S   | UDIBONO                     | 231116  | mxAAA              | 29,713,238      | 3.131%  |
| S   | UDIBONO                     | 251204  | mxAAA              | 45,969,081      | 4.843%  |
| <b>INVERSION EN DOLARES</b>   |                             |         | <b>347,503</b>     | <b>0.037%</b>   |         |
| CHD   | BSANT                       | 2945000 |                    | 347,503         | 0.037%  |
| <b>VALORES PARAESTATALES A RENDIM.</b>  |                             |         | <b>142,508,221</b> | <b>15.014%</b>  |         |
| 95  | CFE                         | 14-2    | mxAAA              | 19,704,796      | 2.076%  |
| 95  | PEMEX                       | 11-3    | A3.mx              | 30,786,088      | 3.244%  |
| 95  | PEMEX                       | 13-2    | A3.mx              | 49,625,333      | 5.228%  |
| 95  | PEMEX                       | 19      | A3.mx              | 19,068,794      | 2.009%  |
| 95  | VARIOS                      |         |                    | 23,325,211      | 2.458%  |
| <b>BONOS DE DESARROLLO DEL GOBIERNO FEDERAL BONDES D</b>                          |                             |         | <b>210,216,762</b> | <b>22.148%</b>  |         |
| LD  | BONDES D                    | 211007  | mxAAA              | 30,029,828      | 3.164%  |
| LD  | BONDES D                    | 211118  | mxAAA              | 20,053,864      | 2.113%  |
| LD  | BONDES D                    | 211202  | mxAAA              | 20,017,686      | 2.109%  |
| LD  | BONDES D                    | 220113  | mxAAA              | 40,101,854      | 4.225%  |
| LD  | BONDES D                    | 220224  | mxAAA              | 20,012,355      | 2.108%  |
| LD  | BONDES D                    | 220421  | mxAAA              | 10,004,709      | 1.054%  |
| LD  | BONDES D                    | 220616  | mxAAA              | 25,007,784      | 2.635%  |
| LD  | BONDES D                    | 230629  | mxAAA              | 25,011,252      | 2.635%  |
| LD  | BONDES D                    | 240404  | mxAAA              | 19,977,429      | 2.105%  |
| <b>OPERACIONES CON INSTRUMENTOS FINANCIEROS DERIVADOS - FUTUROS SOBRE DIVISAS</b> |                             |         | <b>-27,594</b>     | <b>-0.003%</b>  |         |
| FD  | DEUA                        | DC21    |                    | -27,594         | -0.003% |
| <b>OPERACIONES CON INSTRUMENTOS FINANCIEROS DERIVADOS - SWAPS</b>                 |                             |         | <b>-202,501</b>    | <b>-0.021%</b>  |         |
| SWP   | VARIOS                      |         |                    | -202,501        | -0.021% |
| <b>FCSP</b>   |                             |         | <b>53,095</b>      | <b>0.006%</b>   |         |
| FCSP  | VARIOS                      |         |                    | 53,095          | 0.006%  |
| <b>APORTACIONES MARGEN-OPERACIONES DERIVADOS</b>                                  |                             |         | <b>2,025,720</b>   | <b>0.213%</b>   |         |
| AM  | VARIOS                      |         |                    | 1,862,827       | 0.196%  |
| EAM   | VARIOS                      |         |                    | 162,893         | 0.017%  |
| <b>TOTAL CARTERA</b>  |                             |         | <b>949,137,989</b> | <b>100.000%</b> |         |
| <b>VALOR DEL ACTIVO NETO</b>  |                             |         | <b>944,986,701</b> |                 |         |
| <b>VAR ESTABLECIDO</b>  |                             |         |                    | <b>0.450%</b>   |         |
| <b>VAR OBSERVADO (Promedio)</b>   |                             |         |                    | <b>0.285%</b>   |         |

Cartera al 15/09/2021 Fondo SAM Deuda 3, 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.

**Categoría:** Mediano plazo  
**Calificación:**  
**Escala homogénea:** AAA,GS&P

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