

# Actinver | ACTICOB

ACTICOBER, S.A. de C.V.

Sociedad de Inversión en Instrumentos de Deuda

COMPOSICIÓN DE LA CARTERA AL 30 NOVIEMBRE DE 2016  
CIFRAS EN PESOS

| T.VALOR | EMISORA                                                      | SERIE                                                                   | CALIF / BURS         | VALOR TOTAL           | %              |
|---------|--------------------------------------------------------------|-------------------------------------------------------------------------|----------------------|-----------------------|----------------|
|         | <b>Chequera Dolares</b>                                      |                                                                         |                      | <b>6,068,824,290</b>  | <b>42.85%</b>  |
| CHD     | 40-012                                                       | 5429617                                                                 |                      | 6,068,824,290         | 42.85%         |
|         | <b>Bonos Gob.Federal Colocados en el Exterior UMS (Spot)</b> |                                                                         |                      | <b>282,949,251</b>    | <b>2.00%</b>   |
| D1SP    | UMS20F                                                       | 2020F                                                                   | BBB+                 | 222,649,860           | 1.57%          |
| D1SP    | UMS19F2                                                      | 2019F                                                                   | BBB+                 | 60,299,391            | 0.43%          |
|         | <b>Eurobonos de Empresas Privadas (Tipo de Cambio Spot)</b>  |                                                                         |                      | <b>2,465,442,627</b>  | <b>17.41%</b>  |
| D2SP    | PEMEK76                                                      | 180718                                                                  | BBB+                 | 556,020,649           | 3.93%          |
| D2SP    | CSM96                                                        | 170526                                                                  | A                    | 431,040,562           | 3.04%          |
| D2SP    | FN98                                                         | 170117                                                                  | BBB                  | 290,390,135           | 2.05%          |
| D2SP    | JPMY68                                                       | 170215                                                                  | A-                   | 251,732,490           | 1.78%          |
| D2SP    | NAFIA24                                                      | 201105                                                                  | BBB+                 | 247,494,425           | 1.75%          |
| D2SP    | CSU13                                                        | 180129                                                                  |                      | 205,812,900           | 1.45%          |
| D2SP    | ELEK762                                                      | 060818                                                                  | BB-                  | 158,760,284           | 1.12%          |
| D2SP    | PEMEJ04                                                      | 180718                                                                  | BBB+                 | 119,835,009           | 0.85%          |
| D2SP    | KUOE67                                                       | 041222                                                                  | BB                   | 46,154,582            | 0.33%          |
| D2SP    | HSBCM87                                                      | 171113                                                                  | A                    | 41,033,752            | 0.29%          |
| D2SP    | PEMEX4                                                       | 010318                                                                  | BBB+                 | 28,076,278            | 0.20%          |
| D2SP    | BBVAA49                                                      | 220420                                                                  | BB+                  | 25,768,065            | 0.18%          |
| D2SP    | SIGMC38                                                      | 140418                                                                  | BBB                  | 21,534,988            | 0.15%          |
| D2SP    | BNCEB56                                                      | 260811                                                                  | BBB                  | 19,941,251            | 0.14%          |
| D2SP    | OFDMA65                                                      | 200920                                                                  | BB+                  | 17,813,801            | 0.13%          |
| D2SP    | IXEGB40                                                      | 141020                                                                  | BB                   | 3,550,807             | 0.03%          |
| D2SP    | PEMEX                                                        | 151118                                                                  | A                    | 482,649               | 0.00%          |
|         | <b>Oper.Instrum.Fin.Derivados (Excedente Aport.Inic.Min)</b> |                                                                         |                      | <b>72,393</b>         | <b>0.00%</b>   |
| EAIM    | RJOBRIE                                                      | 9510018                                                                 |                      | 72,393                | 0.00%          |
|         | <b>REPORTOS</b>                                              |                                                                         |                      | <b>5,345,591,179</b>  | <b>37.75%</b>  |
| LD      | BONDES                                                       | 191003                                                                  | AAA(mex)             | 1,523,233,109         | 10.76%         |
| LD      | BONDES                                                       | 210722                                                                  | AAA (mex)            | 1,137,671,432         | 8.03%          |
| LD      | BONDES                                                       | 200130                                                                  | AAA(mex)             | 862,622,365           | 6.09%          |
| IS      | BPA182                                                       | 170629                                                                  | AAA(mex)             | 794,061,083           | 5.61%          |
| LD      | BONDES                                                       | 180816                                                                  | AAA(mex)             | 476,749,041           | 3.37%          |
| LD      | BONDES                                                       | 210520                                                                  | AAA(mex)             | 300,627,400           | 2.12%          |
| LD      | BONDES                                                       | 200924                                                                  | AAA(mex)             | 245,153,592           | 1.73%          |
| LD      | BONDES                                                       | 180628                                                                  | AAA(mex)             | 5,473,157             | 0.04%          |
|         | <b>TOTAL CARTERA</b>                                         |                                                                         |                      | <b>14,162,879,740</b> | <b>100.00%</b> |
|         | <b>ACTIVO NETO</b>                                           |                                                                         |                      | <b>8,908,016,167</b>  |                |
|         | <b>Límite Máximo de VaR:</b>                                 | <b>2.077%</b>                                                           | <b>Var Promedio:</b> | <b>1.488%</b>         |                |
|         | <b>PARÁMETROS:</b>                                           | <b>Modelo Histórico, 1 día con un nivel de confianza al 95% con 252</b> |                      |                       |                |
|         |                                                              | <small>Límite autorizado por CNBV %</small>                             |                      |                       |                |

**CALIFICACIÓN:**

Escala Homogénea: AAA/3HR

**CLASIFICACIÓN:**

SOCIEDAD DE CORTO PLAZO  
ESPECIALIZADA EN COBERTURA

Calificación otorgada por la empresa HR RATINGS DE MEXICO SA DE CV