

# Actinver | ACTIGOB

ACTIGOBER, 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>Cetes con Impuesto</b>                                     |   |               | <b>1,450,513,758</b>  | <b>8.15%</b>   |
| BI                    | CETES   | 170330  | AAA(mex)      | 980,504,679           | 5.51%          |
| BI                    | CETES   | 170706  | AAA(mex)      | 394,716,467           | 2.22%          |
| BI                    | CETES   | 170720  | AAA(mex)      | 75,292,612            | 0.42%          |
|                       | <b>Chequera Dolares</b>                                       |   |               | <b>44,762</b>         | <b>0.00%</b>   |
| CHD                   | 40-012  | 5500753   |               | 44,762                | 0.00%          |
|                       | <b>Bonos de Protección al Ahorro (BPAG28)</b>                 |   |               | <b>405,206,657</b>    | <b>2.28%</b>   |
| IM                    | BPAG28  | 170223  | AAA(mex)      | 301,048,947           | 1.69%          |
| IM                    | BPAG28  | 161222  | AAA(mex)      | 90,084,758            | 0.51%          |
| IM                    | BPAG28  | 171123  | AAA(mex)      | 14,072,952            | 0.08%          |
|                       | <b>Bonos de Protección al Ahorro (BPAG91)</b>                 |   |               | <b>3,982,450,470</b>  | <b>22.37%</b>  |
| IQ                    | BPAG91  | 161229  | AAA(mex)      | 1,502,002,487         | 8.44%          |
| IQ                    | BPAG91  | 170629  | AAA(mex)      | 1,187,457,727         | 6.67%          |
| IQ                    | BPAG91  | 180201  | AAA(mex)      | 616,774,524           | 3.46%          |
| IQ                    | BPAG91  | 171109  | AAA(mex)      | 364,770,393           | 2.05%          |
| IQ                    | BPAG91  | 170209  | AAA(mex)      | 180,183,920           | 1.01%          |
| IQ                    | BPAG91  | 170831  | AAA(mex)      | 131,261,419           | 0.74%          |
|                       | <b>Bonos de Protección al Ahorro Pago Sem. Int. (BPA 182)</b> |   |               | <b>100,843,141</b>    | <b>0.57%</b>   |
| IS                    | BPA182  | 180412  | AAA(mex)      | 100,843,141           | 0.57%          |
|                       | <b>Bondes D</b>   |   |               | <b>7,067,595,930</b>  | <b>39.69%</b>  |
| LD                    | BONDES D  | 170406  | AAA(mex)      | 1,791,058,391         | 10.06%         |
| LD                    | BONDES D  | 170824  | AAA(mex)      | 909,785,427           | 5.11%          |
| LD                    | BONDES D  | 171019  | AAA(mex)      | 654,123,885           | 3.67%          |
| LD                    | BONDES D  | 170622  | AAA(mex)      | 562,467,176           | 3.16%          |
| LD                    | BONDES D  | 180419  | AAA(mex)      | 500,753,565           | 2.81%          |
| LD                    | BONDES D  | 170105  | AAA(mex)      | 496,817,085           | 2.79%          |
| LD                    | BONDES D  | 161229  | AAA(mex)      | 480,841,175           | 2.70%          |
| LD                    | BONDES D  | 170427  | AAA(mex)      | 456,426,618           | 2.56%          |
| LD                    | BONDES D  | 171221  | AAA(mex)      | 422,618,389           | 2.37%          |
| LD                    | BONDES D  | 170223  | AAA(mex)      | 392,780,448           | 2.21%          |
| LD                    | BONDES D  | 180816  | AAA(mex)      | 299,995,428           | 1.69%          |
| LD                    | BONDES D  | 180628  | AAA(mex)      | 99,928,343            | 0.56%          |
|                       | <b>Bonos del Gob. Fed. Tasa Fija</b>                          |   |               | <b>1,443,297,861</b>  | <b>8.11%</b>   |
| M                     | BONOS   | 161215  | AAA(mex)      | 662,412,964           | 3.72%          |
| M                     | BONOS   | 170615  | AAA(mex)      | 610,943,130           | 3.43%          |
| M                     | BONOS   | 180614  | AAA(mex)      | 169,941,767           | 0.95%          |
|                       | <b>Udibonos</b>   |   |               | <b>952,634,273</b>    | <b>5.35%</b>   |
| S                     | UDIBONO   | 171214  | AAA(mex)      | 682,269,300           | 3.83%          |
| S                     | UDIBONO   | 190613  | AAA(mex)      | 270,364,973           | 1.52%          |
|                       | <b>REPORTOS</b>   |   |               | <b>2,403,315,428</b>  | <b>13.50%</b>  |
| IQ                    | BPAG91  | 181018  | AAA(mex)      | 1,040,648,753         | 5.84%          |
| IQ                    | BPAG91  | 170420  | AAA(mex)      | 603,913,062           | 3.39%          |
| S                     | UDIBONO   | 190613  | AAA(mex)      | 313,915,138           | 1.76%          |
| IS                    | BPA182  | 190704  | AAA(mex)      | 200,029,395           | 1.12%          |
| LD                    | BONDES D  | 211118  | AAA(mex)      | 148,544,182           | 0.83%          |
| LD                    | BONDES D  | 180628  | AAA(mex)      | 96,264,898            | 0.54%          |
|                       | <b>TOTAL CARTERA</b>  |   |               | <b>17,805,902,280</b> | <b>100.00%</b> |
|                       | <b>ACTIVO NETO</b>  |   |               | <b>17,185,772,162</b> |                |
| Límite Máximo de VaR: |   | 0.067%  | Var Promedio: | 0.018%                |                |
| PARÁMETROS:           |   | Modelo Histórico, 1 día con un nivel de confianza al 95% con 252 observaciones. |               |                       |                |
|                       |   | Limite autorizado por CNBV %  |               |                       |                |

CALIFICACIÓN:

Escala Homogénea: AAA/3HR

CLASIFICACIÓN:

SOCIEDAD DE MEDIANO PLAZO  
ESPECIALIZADA EN  
GUBERNAMENTAL

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