

# Actinver | ACTIMED

ACTIMED, 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>Certificados Bursatiles Corporativos</b>			<b>7,354,409,804</b>	<b>33.58%</b>
91	DINEXCB	16	AA-(mex)	397,333,230	1.81%
91	FUNO	13	AAA(mex)	1,023,127,338	4.67%
91	SORIANA	15	AA+(mex)	522,288,400	2.39%
91	INCARSO	12	AA(mex)	499,118,485	2.28%
91	INCARSO	13	AA(mex)	445,520,486	2.03%
91	MFRISCO	13	A-(mex)	394,741,346	1.80%
91	ELEKTRA	16	A(mex)	383,671,570	1.75%
91	GCARSO	12	AAA(mex)	373,168,369	1.70%
91	GICSA	15-2	mxA	251,360,255	1.15%
91	CULTIBA	13	mxAA-	245,312,271	1.12%
91	FINN	15	AA-(mex)	232,893,504	1.06%
91	VWLEASE	13	mxAAA	228,223,677	1.04%
91	AERMXCB	13	HR AA+	220,665,460	1.01%
91	FORD	14-2	Aa2.mx	200,399,908	0.92%
91	FSHOP	15	AA(mex)	200,428,840	0.92%
91	FORD	14	Aa2.mx	159,735,283	0.73%
91	KUO	12	A(mex)	139,121,014	0.64%
91	IENOVA	13-2	Aa1.mx	110,203,849	0.50%
91	TLEVISA	14	Aa1.mx	109,360,766	0.50%
91	VWLEASE	13-2	mxAAA	109,975,070	0.50%
91	SCRECB	16	AAA(mex)	107,441,071	0.49%
91	VIVACB	15	HR AA	100,318,857	0.46%
91	VWLEASE	15	mxAAA	99,396,132	0.45%
91	INVEX	13-2	A(mex)	88,598,762	0.41%
91	AMX	08	mxAAA	74,796,367	0.34%
91	FIDEPCB	14	AA(mex)	70,594,142	0.32%
91	TELMEX	08	mxAAA	70,983,623	0.32%
91	DAIMLER	14-2	AAA(mex)	62,079,385	0.28%
91	VWLEASE	14-2	mxAAA	49,738,324	0.23%
91	AXO	14	A(mex)	50,358,291	0.23%
91	DAIMLER	15	AAA(mex)	48,035,292	0.22%

91	AC	13	AAA(mex)	43,030,350	0.20%
91	CATFIN	14	mxAAA	40,123,420	0.18%
91	CADU	15	A-(mex)	40,090,097	0.18%
91	LIVEPOL	12	AAA(mex)	36,698,332	0.17%
91	AERMxCB	15	HR AA+	36,600,532	0.17%
91	KIMBER	07	AAA(mex)	30,033,867	0.14%
91	VASCONI	15	A-(mex)	29,844,814	0.14%
91	HERDEZ	14	AA-(mex)	23,232,985	0.11%
91	VINTE	14	mxA+	5,766,040	0.03%
<b>Certificados Bursatiles Referenciados a Papel Comercial</b>				<b>63,394,092</b>	<b>0.29%</b>
93	VWLEASE	08116	mxA-1+	40,000,000	0.18%
93	NAVISTS	00316	HR3	20,090,377	0.09%
93	ABREGIO	00316	F1+(mex)	3,303,715	0.02%
<b>Certificado Bursatiles Bancario</b>				<b>1,612,575,182</b>	<b>7.36%</b>
94	BINBUR	14-6	mxAAA	220,551,817	1.01%
94	BINTER	14-4	A+(mex)	201,676,360	0.92%
94	BINTER	14-3	A+(mex)	181,567,105	0.83%
94	BINBUR	14	mxAAA	157,844,269	0.72%
94	BINBUR	14-3	mxAAA	140,425,897	0.64%
94	BINTER	14-5	A+(mex)	135,647,301	0.62%
94	BINBUR	13-4	mxAAA	106,851,318	0.49%
94	COMPART	15	AA+(mex)	100,055,164	0.46%
94	BACTIN	16	HR A+	100,127,109	0.46%
94	BSANT	15	AAA(mex)	80,776,303	0.37%
94	BANAMEX	10	AAA(mex)	74,740,595	0.34%
94	COMPART	13	AA+(mex)	72,474,500	0.33%
94	BSANT	16-3	AAA(mex)	23,388,452	0.11%
94	COMPART	16	AA+(mex)	15,055,010	0.07%
94	BSANT	16-2	AAA(mex)	1,393,982	0.01%
<b>Certif.Burs.Emit. Entidades o Inst.del Gobierno Federal</b>				<b>2,675,554,118</b>	<b>12.22%</b>
95	PEMEX	12	Aa3.mx	504,558,491	2.30%
95	PEMEX	14	Aa3.mx	466,710,596	2.13%
95	CFE	13	Aa1.mx	405,811,816	1.85%
95	PEMEX	13-2	Aa3.mx	322,269,737	1.47%
95	PEMEX	16	Aa3.mx	302,018,418	1.38%
95	PEMEX	09U	Aa3.mx	181,225,829	0.83%
95	IFCOTCB	13	AAA(mex)	142,300,413	0.65%
95	PEMEX	11-2	Aa3.mx	139,921,190	0.64%
95	PEMEX	13	Aa3.mx	82,457,024	0.38%
95	FNCOT	15	AAA(mex)	48,859,852	0.22%
95	CFEHCB	07-2	Aa1.mx	28,810,105	0.13%

95	CFEHCB	07-3	Aa1.mx	17,980,573	0.08%
95	CFEHCB	07	Aa1.mx	10,764,630	0.05%
95	CFECB	10	Aa1.mx	10,974,170	0.05%
95	CFECB	07	Aa1.mx	8,725,488	0.04%
95	CFEHCB	08	Aa1.mx	2,165,786	0.01%
	<b>Cetes con Impuesto</b>			<b>481,232,100</b>	<b>2.20%</b>
BI	CETES	170720	AAA (mex)	481,232,100	2.20%
	<b>Chequera Dolares</b>			<b>1,567,793</b>	<b>0.01%</b>
CHD	40-012	3705536		1,567,793	0.01%
	<b>Chequera Euros</b>			<b>63,186</b>	<b>0.00%</b>
CHE	40-012	5500702		63,186	0.00%
	<b>Títulos Emisoras Extranjeras SIC</b>			<b>99,415,217</b>	<b>0.45%</b>
D8	MLMXN	1-07	AA-	99,415,217	0.45%
	<b>Oper.Instrum.Fin.Derivados (Excedente Aport.Inic.Mín)</b>			<b>4,340,075</b>	<b>0.02%</b>
EAIM	ACTINVE	31359		4,340,075	0.02%
	<b>Certificados de Depósito (Tipo de Cambio Fix)</b>			<b>786,126,755</b>	<b>3.59%</b>
F	BSCTIA	16017	F1+(mex)	435,956,644	1.99%
F	BMULTIV	16074	mxA-2	350,170,111	1.60%
	<b>Pagaré Rendimiento Liquidable al Vencimiento (PRLVs)</b>			<b>1,480,054,480</b>	<b>6.76%</b>
I	BACTINV	16504	HR1	538,856,280	2.46%
I	BACTINV	17074	HR1	395,040,800	1.80%
I	BACTINV	16514	HR1	348,868,800	1.59%
I	BACTINV	17084	HR1	197,288,600	0.90%
	<b>Bonos de Protección al Ahorro (BPAG91)</b>			<b>452,595,789</b>	<b>2.07%</b>
IQ	BPAG91	161229	AAA(mex)	201,472,732	0.92%
IQ	BPAG91	170420	AAA(mex)	150,490,074	0.69%
IQ	BPAG91	170629	AAA(mex)	100,632,983	0.46%
	<b>Títulos de Organismos Financieros Multilaterales</b>			<b>716,943,385</b>	<b>3.27%</b>
JI	CABEI	2-15	mxAAA	348,339,658	1.59%
JI	CABEI	1-16	mxAAA	150,224,178	0.69%
JI	CABEI	1-15	mxAAA	118,048,093	0.54%
JI	CABEI	1-14	mxAAA	100,331,456	0.46%
	<b>Bonos del Gob. Fed. Tasa Fija</b>			<b>717,797,710</b>	<b>3.28%</b>
M	BONOS	161215	AAA(mex)	717,797,710	3.28%

	<b>Obligaciones Subordinadas (Tipo de Cambio Fix)</b>			<b>346,746,119</b>	<b>1.58%</b>
Q	BAZTECA	08	BBB(mex)	200,508,530	0.92%
Q	BANORTE	08	A1.mx	99,039,053	0.45%
Q	BANORTE	08-2	Aa3.mx	47,198,536	0.22%
	<b>Udibonos</b>			<b>51,866,504</b>	<b>0.24%</b>
S	UDIBONO	190613	AAA(mex)	51,866,504	0.24%
	<b>Swaps Entregables</b>			<b>37,674,185</b>	<b>0.17%</b>
SWP	1MXPTIE	260804		21,187,600	0.10%
SWP	1MXPTIE	260605		9,132,000	0.04%
SWP	1MXPTIE	260901		6,092,385	0.03%
SWP	2TIEMXP	170516		555,000	0.00%
SWP	2TIEMXP	170809		707,200	0.00%
	<b>REPORTOS</b>			<b>5,018,051,881</b>	<b>22.91%</b>
IQ	BPAG91	190417	AAA(mex)	1,389,720,334	6.35%
IQ	BPAG91	171109	AAA(mex)	1,072,949,335	4.90%
LD	BONDESD	170223	AAA(mex)	543,898,439	2.48%
IS	BPA182	190704	AAA(mex)	450,066,215	2.06%
S	UDIBONO	190613	AAA(mex)	429,759,875	1.96%
IS	BPA182	190411	AAA(mex)	403,001,942	1.84%
LD	BONDESD	180215	AAA(mex)	354,600,195	1.62%
LD	BONDESD	200924	AAA(mex)	236,857,224	1.08%
LD	BONDESD	180628	AAA(mex)	137,198,322	0.63%
	<b>TOTAL CARTERA</b>			<b>21,900,408,375</b>	<b>100.00%</b>
	<b>ACTIVO NETO</b>			<b>21,934,503,813</b>	
	<b>Límite Máximo de VaR:</b>	<b>0.134%</b>	<b>Var Promedio:</b>	<b>0.034%</b>	
	<b>PARÁMETROS:</b>	<b>Modelo Histórico, 1 día con un nivel de confianza al 95% con 252</b>			
		Límite autorizado por CNBV %			

<b>CALIFICACIÓN:</b>	<b>CLASIFICACIÓN:</b>
<b>Escala Homogénea: AA/4HR</b>	<b>SOCIEDAD DE MEDIANO PLAZO</b>
Calificación otorgada por la empresa HR RATINGS DE MEXICO SA DE CV	