

**VECTPRE - VECTOR FONDO PRE, S.A. de C.V.**  
**CARTERA DE VALORES AL 02 marzo, 2017**

Tipo Valor	Emisora	Serie	Calif. / Bursatilidad	Cant. Titulos	Valor Razonable	Participación Porcentual
<b>TÍTULOS PARA NEGOCIAR</b>						
<b>INVERSIÓN EN TÍTULOS DE DEUDA</b>						
<b>VALORES GUBERNAMENTALES</b>						
BI	CETES	170720	HR+1	16,000,000	156,095,184.00	0.90
IM	BPAG28	170518	mxAAA	1,500,000	150,171,942.00	0.87
IM	BPAG28	171123	mxAAA	1,500,000	150,258,100.50	0.87
IQ	BPAG91	170831	mxAAA	2,500,000	249,860,055.00	1.45
IS	BPA182	171005	mxAAA	500,000	51,124,113.00	0.30
IS	BPA182	190103	mxAAA	100,000	10,095,410.60	0.06
IS	BPA182	210909	mxAAA	550,000	56,841,865.30	0.33
LD	BONDES	170427	HR AAA	2,000,000	200,016,658.00	1.16
LD	BONDES	170824	HR AAA	1,500,000	150,523,738.50	0.87
LD	BONDES	171019	HR AAA	4,700,000	471,569,438.10	2.73
LD	BONDES	171221	HR AAA	4,000,000	400,787,268.00	2.32
LD	BONDES	180215	HR AAA	2,000,000	200,370,064.00	1.16
LD	BONDES	180614	HR AAA	3,000,000	300,015,450.00	1.74
LD	BONDES	180628	HR AAA	2,000,000	200,474,462.00	1.16
LD	BONDES	180816	HR AAA	2,000,000	199,668,208.00	1.16
LD	BONDES	180927	HR AAA	2,000,000	200,118,960.00	1.16
LD	BONDES	181011	HR AAA	4,000,000	399,263,036.00	2.31
LD	BONDES	181213	HR AAA	8,564,216	857,634,678.38	4.96
LD	BONDES	190207	HR AAA	5,000,000	500,583,185.00	2.90
LD	BONDES	190328	HR AAA	9,000,000	897,502,833.00	5.19
LD	BONDES	190606	HR AAA	993,000	99,221,462.64	0.57
LD	BONDES	190627	HR AAA	6,541,093	654,438,441.26	3.79
LD	BONDES	190808	HR AAA	1,000,000	99,796,662.00	0.58
LD	BONDES	191003	Aaa.mx	11,368,679	1,134,261,925.92	6.56
LD	BONDES	191205	HR AAA	7,927,946	789,821,255.56	4.57
LD	BONDES	200130	mxAAA	790,000	78,678,495.28	0.46
LD	BONDES	200402	HR AAA	350,000	34,976,895.45	0.20
LD	BONDES	200528	HR AAA	300,000	29,965,755.90	0.17
LD	BONDES	201126	HR AAA	5,400,000	537,534,365.40	3.11
S	UDIBONO	171214	Aaa.mx	103,736	59,914,296.33	0.35
S	UDIBONO	190613	Aaa.mx	82,607	48,663,258.90	0.28
S	UDIBONO	251204	Aaa.mx	15,942	9,978,867.16	0.06
<b>TOTAL INVERSIÓN EN TÍTULOS DE DEUDA</b>					<b>9,380,226,331.18</b>	<b>54.28</b>
<b>TOTAL TÍTULOS PARA NEGOCIAR</b>					<b>9,380,226,331.18</b>	<b>54.28</b>
<b>OPERACIONES DE REPORTO</b>						
<b>REPORTADO</b>						
BI	CETES	170525	mxA-1+	8	78.83	0.00
BI	CETES	170525	mxA-1+	2	19.71	0.00
BI	CETES	170525	mxA-1+	9	88.69	0.00
BI	CETES	170525	mxA-1+	7	68.98	0.00
BI	CETES	170525	mxA-1+	6	59.13	0.00
BI	CETES	170525	mxA-1+	1	9.85	0.00
BI	CETES	170525	mxA-1+	3	29.57	0.00
BI	CETES	170525	mxA-1+	10	98.55	0.00
BI	CETES	170622	F1+(mex)			
IS	BPA182	201022	mxAAA	20,033,390	196,441,853.65	1.14
IS	BPA182	201022	mxAAA	27,343,593	2,800,493,888.21	16.21
IS	BPA182	201022	mxAAA	27,340,632	2,800,006,673.18	16.20
LD	BONDES	180104	HR AAA	2,000,454	199,952,453.95	1.16
LD	BONDES	180104	HR AAA	1,451,510	145,083,559.25	0.84
LD	BONDES	180104	HR AAA	2,001,156	200,022,621.33	1.16
LD	BONDES	180215	HR AAA	2,081,167	208,496,034.88	1.21
LD	BONDES	180215	HR AAA	994,508	99,632,069.25	0.58
LD	BONDES	180215	HR AAA	500,000	50,091,135.14	0.29
LD	BONDES	180419	HR AAA	999,972	100,017,444.91	0.58
LD	BONDES	180628	HR AAA	1,500,620	150,411,534.74	0.87
LD	BONDES	190411	HR AAA	272,636	27,245,557.44	0.16
LD	BONDES	190627	HR AAA	415,302	41,547,609.53	0.24
LD	BONDES	190627	HR AAA	500,000	50,020,960.09	0.29
LD	BONDES	190808	HR AAA	2,232,680	222,798,063.37	1.29
LD	BONDES	190808	HR AAA	2,222,660	221,798,172.39	1.28
LD	BONDES	190808	HR AAA	2,505,710	250,043,595.75	1.45
LD	BONDES	190808	HR AAA	1,051,815	104,960,112.97	0.61
LD	BONDES	191205	HR AAA	283,537	28,245,495.31	0.16
LD	BONDES	200730	HR AAA	30,203	3,010,200.51	0.02
<b>TOTAL OPERACIONES DE REPORTO</b>					<b>7,900,319,489.16</b>	<b>45.72</b>
<b>TOTAL DE INVERSIÓN EN VALORES</b>					<b>17,280,545,820.34</b>	<b>100.00</b>

**CLASIFICACIÓN**  
CORTO PLAZO GUBERNAMENTAL

**CALIFICACIÓN**  
AAA/2 S&P

**VaR Promedio**  
0.005%

**Límite de VaR**  
0.070%

El Valor en Riesgo (VaR) es calculado con una metodología de simulación Monte Carlo con 1000 escenarios. Se utiliza para su cálculo un nivel de confianza de noventa y cinco por ciento y factores de riesgo de los últimos 255 días hábiles como período de muestra de un año. El horizonte de tiempo del VaR es un día.