

BANCO CREDIT SUISSE MÉXICO, S. A.,
Institución de Banca Múltiple
Grupo Financiero Credit Suisse México

Información al 31 de marzo de 2014
(Cifras en pesos excepto cuando se indica diferente)

Análisis de Instrumentos Financieros Derivados

A continuación se presentan las integraciones de los distintos tipos de derivados al 31 de marzo de 2014:

a) Contratos adelantados de divisas (FX Forwards)

Contratos adelantados de divisas								
Fecha de inicio	Moneda 1	Moneda 2	Monto 1	Monto 2	Tipo de cambio	Utilidad (Pérdida)	Activo	Pasivo
28-May-14	MXN	EUR	15,575,583	-285,469,285.22	18.328	-4,113,129.00	0.00	4,113,129.00
28-May-14	MXN	EUR	28,519,030	-522,696,781.84	18.328	-7,531,175.00	0.00	7,531,175.00
28-May-14	MXN	EUR	37,919,387	-694,986,524.94	18.328	-10,013,580.00	0.00	10,013,580.00
12-May-14	MXN	EUR	2,284,751	-41,956,024.99	18.3635	-733,210.00	0.00	733,210.00
12-May-14	MXN	EUR	9,987,194	-183,399,837.02	18.3635	-3,205,035.00	0.00	3,205,035.00
12-May-14	MXN	EUR	6,188,070	-113,634,623.45	18.3635	-1,985,841.00	0.00	1,985,841.00
12-May-14	MXN	EUR	8,206,055	-150,691,890.99	18.3635	-2,633,442.00	0.00	2,633,442.00
28-Apr-14	USD	EUR	12,000,000	-16,414,200.00	1.3679	1,514,943.00	1,514,943.00	0.00
28-Apr-14	USD	EUR	55,000,000	-75,231,750.00	1.3679	6,943,489.00	6,943,489.00	0.00
28-Apr-14	USD	EUR	25,000,000	-34,196,250.00	1.3679	3,156,131.00	3,156,131.00	0.00
28-Apr-14	USD	EUR	8,000,000	-10,942,800.00	1.3679	1,009,962.00	1,009,962.00	0.00
07-May-14	USD	EUR	7,765,550	-10,502,518.10	1.3524	2,539,043.00	2,539,043.00	0.00
07-May-14	USD	EUR	12,931,380	-17,489,044.88	1.3524	4,228,075.00	4,228,075.00	0.00
07-May-14	USD	EUR	16,675,070	-22,552,198.42	1.3524	5,452,120.00	5,452,120.00	0.00
16-Apr-14	MXN	JPY	233,974,794	-29,700,760.35	0.1269	-68,794.00	0.00	68,794.00
16-Apr-14	MXN	JPY	4,312,976,681	-547,489,259.89	0.1269	-1,268,108.00	0.00	1,268,108.00
16-Apr-14	MXN	JPY	3,814,463,186	-484,207,956.83	0.1269	-1,121,534.00	0.00	1,121,534.00
16-Apr-14	MXN	JPY	3,884,053,339	-493,041,730.85	0.1269	-1,141,994.00	0.00	1,141,994.00
16-Apr-14	MXN	JPY	360,000,000	-45,756,000.00	0.1271	-163,374.00	0.00	163,374.00

16-Apr-14	MXN	JPY	370,000,000	-47,027,000.00	0.1271	-167,913.00	0.00	167,913.00
16-Apr-14	MXN	JPY	125,000,000	-15,887,500.00	0.1271	-56,728.00	0.00	56,728.00
18-Jun-14	JPY	USD	335,290	-34,483,235.00	102.846	19,883.00	19,883.00	0.00
18-Jun-14	JPY	USD	11,801,910	-1,213,779,235.00	102.846	699,841.00	699,841.00	0.00
18-Jun-14	JPY	USD	16,696,020	-1,717,118,872.00	102.846	990,057.00	990,057.00	0.00
18-Jun-14	JPY	USD	15,946,290	-1,640,012,141.00	102.846	945,599.00	945,599.00	0.00
15-May-18	MXN	USD	21,000,000	-333,207,000.00	15.867	-21,804,598.00	0.00	21,804,598.00
08-Feb-23	MXN	USD	25,000,000	-416,250,000.00	16.65	4,168,841.00	4,168,841.00	0.00
14-Mar-17	MXN	USD	100,000,000	-1,418,000,000.00	14.18	-388,503.00	0.00	388,503.00
18-Aug-14	MXN	USD	13,000,000	-170,755,000.00	13.135	798,209.00	798,209.00	0.00
18-Aug-14	MXN	USD	80,000,000	-1,050,800,000.00	13.135	4,912,052.00	4,912,052.00	0.00
02-Jul-14	MXN	USD	46,300,000	-621,809,000.00	13.43	-12,890,786.00	0.00	12,890,786.00
02-Jul-14	MXN	USD	62,500,000	-839,375,000.00	13.43	-17,401,169.00	0.00	17,401,169.00
18-Jul-14	MXN	USD	9,500,000	-124,763,500.00	13.133	310,204.00	310,204.00	0.00
24-Dec-14	MXN	USD	57,500,000	-766,187,500.00	13.325	432.00	432.00	0.00
24-Dec-14	MXN	USD	65,000,000	-866,125,000.00	13.325	488.00	488.00	0.00
24-Dec-14	MXN	USD	67,500,000	-899,437,500.00	13.325	507.00	507.00	0.00
24-Dec-14	MXN	USD	10,000,000	-133,250,000.00	13.325	75.00	75.00	0.00
08-Jan-15	MXN	USD	46,300,000	-623,360,050.00	13.4635	-5,542,155.00	0.00	5,542,155.00
14-Apr-14	MXN	USD	2,000,000	-26,670,000.00	13.335	-531,909.00	0.00	531,909.00
14-Apr-14	MXN	USD	2,000,000	-26,559,000.00	13.2795	-421,032.00	0.00	421,032.00
14-May-14	MXN	USD	4,249,181	-56,975,568.36	13.4086	-1,309,435.00	0.00	1,309,435.00
14-May-14	MXN	USD	35,914,614	-481,564,693.28	13.4086	-11,067,515.00	0.00	11,067,515.00
14-May-14	MXN	USD	22,087,094	-296,157,008.61	13.4086	-6,806,401.00	0.00	6,806,401.00
14-May-14	MXN	USD	3,815,111	-51,155,297.35	13.4086	-1,175,672.00	0.00	1,175,672.00
22-May-14	MXN	USD	15,389,563	-206,020,079.88	13.387	-4,289,000.00	0.00	4,289,000.00
03-Jun-14	MXN	USD	43,000,000	-575,834,500.00	13.3915	-11,654,809.00	0.00	11,654,809.00
30-Apr-14	MXN	USD	11,276,447	-150,123,338.91	13.313	-2,561,359.00	0.00	2,561,359.00
24-Mar-15	MXN	USD	4,300,000	-58,667,050.00	13.6435	-916,791.00	0.00	916,791.00
24-Mar-15	MXN	USD	16,700,000	-227,846,450.00	13.6435	-3,560,558.00	0.00	3,560,558.00
24-Mar-15	MXN	USD	27,000,000	-368,374,500.00	13.6435	-5,756,592.00	0.00	5,756,592.00
24-Mar-15	MXN	USD	32,000,000	-436,592,000.00	13.6435	-6,822,626.00	0.00	6,822,626.00
20-Jun-14	MXN	USD	75,000,000	-1,000,612,500.00	13.3415	-15,253,287.00	0.00	15,253,287.00
20-Jun-14	MXN	USD	75,000,000	-1,000,612,500.00	13.3415	-15,253,287.00	0.00	15,253,287.00
08-May-14	MXN	USD	16,119,562	-211,279,099.13	13.107	-218,266.00	0.00	218,266.00
31-Mar-15	MXN	USD	80,000,000	-1,076,800,000.00	13.46	-2,212,597.00	0.00	2,212,597.00
31-Mar-15	MXN	USD	90,000,000	-1,211,400,000.00	13.46	-2,489,172.00	0.00	2,489,172.00
18-Jun-14	MXN	USD	335,290	-4,413,254.63	13.1625	-9,282.00	0.00	9,282.00
18-Jun-14	MXN	USD	11,801,910	-155,342,640.38	13.1625	-326,729.00	0.00	326,729.00
18-Jun-14	MXN	USD	16,696,020	-219,761,363.25	13.1625	-462,220.00	0.00	462,220.00
18-Jun-14	MXN	USD	15,946,290	-209,893,042.13	13.1625	-441,464.00	0.00	441,464.00
Total Compras			14,595,530,662	-24,764,640,857		-148,081,120	37,689,951	185,771,071

28-May-14	MXN	EUR	-82,014,000	1,503,152,592.00	18.328	21,657,884.00	21,657,884.00	0.00
12-May-14	MXN	EUR	-26,666,070	489,682,376.45	18.3635	8,557,528.00	8,557,528.00	0.00
28-Apr-14	USD	EUR	-100,000,000	136,785,000.00	1.3679	-12,624,525.00	0.00	12,624,525.00
07-May-14	USD	EUR	-37,372,000	50,543,761.40	1.3524	-12,219,238.00	0.00	12,219,238.00
16-Apr-14	MXN	JPY	-12,245,468,000	1,554,439,707.92	0.1269	3,600,429.00	3,600,429.00	0.00
16-Apr-14	MXN	JPY	-855,000,000	108,670,500.00	0.1271	388,015.00	388,015.00	0.00
18-Jun-14	JPY	USD	-44,779,510	4,605,393,485.00	102.846	-2,655,380.00	0.00	2,655,380.00
18-Jan-22	MXN	USD	-25,000,000	469,375,000.00	18.775	38,985,094.00	38,985,094.00	0.00
27-Jun-16	MXN	USD	-30,000,000	432,210,000.00	14.407	13,872,051.00	13,872,051.00	0.00
02-Dec-16	MXN	USD	-90,000,000	1,290,600,000.00	14.34	21,909,995.00	21,909,995.00	0.00
18-Aug-14	MXN	USD	-93,000,000	1,221,555,000.00	13.135	-5,710,261.00	0.00	5,710,261.00
02-Jul-14	MXN	USD	-108,800,000	1,461,184,000.00	13.43	30,291,955.00	30,291,955.00	0.00
18-Jul-14	MXN	USD	-9,500,000	124,763,500.00	13.133	-310,204.00	0.00	310,204.00
24-Dec-14	MXN	USD	-200,000,000	2,665,000,000.00	13.325	-1,503.00	0.00	1,503.00
08-Jan-15	MXN	USD	-46,300,000	623,360,050.00	13.4635	5,542,155.00	5,542,155.00	0.00
14-Apr-14	MXN	USD	-2,000,000	26,670,000.00	13.335	531,909.00	531,909.00	0.00
14-Apr-14	MXN	USD	-2,000,000	26,559,000.00	13.2795	421,032.00	421,032.00	0.00
14-May-14	MXN	USD	-66,066,000	885,852,567.60	13.4086	20,359,024.00	20,359,024.00	0.00
22-May-14	MXN	USD	-15,389,563	206,020,079.88	13.387	4,289,000.00	4,289,000.00	0.00
30-Apr-14	MXN	USD	-3,380,154	44,999,990.20	13.313	767,776.00	767,776.00	0.00
30-Apr-14	MXN	USD	-5,633,592	75,000,010.30	13.313	1,279,627.00	1,279,627.00	0.00
30-Apr-14	MXN	USD	-2,262,701	30,123,338.41	13.313	513,955.00	513,955.00	0.00
24-Mar-15	MXN	USD	-80,000,000	1,091,480,000.00	13.6435	17,056,567.00	17,056,567.00	0.00
20-Jun-14	MXN	USD	-150,000,000	2,001,225,000.00	13.3415	30,506,574.00	30,506,574.00	0.00
08-May-14	MXN	USD	-12,207,219	160,000,019.43	13.107	165,291.00	165,291.00	0.00
08-May-14	MXN	USD	-3,433,279	44,999,987.85	13.107	46,488.00	46,488.00	0.00
08-May-14	MXN	USD	-479,064	6,279,091.85	13.107	6,487.00	6,487.00	0.00
31-Mar-15	MXN	USD	-170,000,000	2,288,200,000.00	13.46	4,701,769.00	4,701,769.00	0.00
18-Jun-14	MXN	USD	-44,779,510	589,410,300.38	13.1625	1,239,695.00	1,239,695.00	0.00
						-4,185,237.31	0.00	4,185,237.31
						-6,452,240.85	0.00	6,452,240.85
						-6,801,010.63	0.00	6,801,010.63
						-2,581,067.32	0.00	2,581,067.32
						-214,676.92	0.00	214,676.92
						-644,030.75	0.00	644,030.75
Total Ventas			-14,551,530,662	24,213,534,359		172,290,925	226,690,300	54,399,375
Posición neta			44,000,000	-551,106,498		24,209,805	264,380,251	240,170,446

b) Contratos adelantados de índices (Index Forwards)

Contratos adelantados de índices									
Indice	Compra (P) / Venta (S)	Monto nominal	Fecha de vencimiento	Moneda	Prima de mercado	Tipo de cambio	Prima de mercado (MXN)	Activo	Pasivo
1 ICA *	S	207,143	15-Apr-14	MXN	(54,115.20)	1	(54,115)		
1 ICA *	P	207,143	15-Apr-14	MXN	0.00	1	0	0	(54,115)
1 ICA *	S	51,430	15-Apr-14	MXN	(7,728.79)	1	(7,729)		
1 ICA *	P	51,430	15-Apr-14	MXN	3.70	1	4	0	(7,725)
1 KOF L	P	165,019	21-May-14	MXN	1,717.88	1	1,718		
1 KOF L	S	165,019	21-May-14	MXN	(14,795.29)	1	(14,795)	0	(13,077)
1 PENOLES *	S	327,226	21-May-14	MXN	(15,948.73)	1	(15,949)		
1 PENOLES *	P	327,226	21-May-14	MXN	22,701.16	1	22,701	6,752	0
1 LAB B	S	496,745	21-May-14	MXN	(36,545.87)	1	(36,546)		
1 LAB B	P	496,745	21-May-14	MXN	12,836.98	1	12,837	0	(23,709)
1 MEXCHEM *	S	1,304,730	04-Jun-14	MXN	(283,485.78)	1	(283,486)		
1 MEXCHEM *	P	1,304,730	04-Jun-14	MXN	54.24	1	54	0	(283,432)
APPLE INC.	S	223,996	13-Jun-14	USD	(14,562.61)	13.0549	(190,113)		
APPLE INC.	P	223,996	13-Jun-14	USD	4,423.48	13.0549	57,748	0	(132,365)
APPLE INC.	S	169,576	16-Jun-14	USD	(12,136.57)	13.0549	(158,442)		
APPLE INC.	P	169,576	16-Jun-14	USD	2,956.47	13.0549	38,596	0	(119,845)
1 ELEKTRA *	S	3,321,600	20-Jun-14	MXN	(478,397.46)	1	(478,397)		
1 ELEKTRA *	P	3,321,600	20-Jun-14	MXN	13,740.83	1	13,741	0	(464,657)
1 ICA *	S	308,372	26-Jun-14	MXN	(66,125.48)	1	(66,125)		
1 ICA *	P	308,372	26-Jun-14	MXN	460.82	1	461	0	(65,665)
1 ALPEK A	S	747,143	09-Jul-14	MXN	(160,433.59)	1	(160,434)		
1 ALPEK A	P	747,143	09-Jul-14	MXN	2,848.62	1	2,849	0	(157,585)
TSLA	S	73,701	30-Jul-14	USD	(6,629.14)	13.0549	(86,543)		
TSLA	P	73,701	30-Jul-14	USD	15,949.08	13.0549	208,214	121,671	0
1A YHOO *	S	72,673	31-Jul-14	USD	(6,599.69)	13.0549	(86,158)		
1A YHOO *	P	72,673	31-Jul-14	USD	5,865.46	13.0549	76,573	0	(9,585)
1 MEXCHEM *	S	530,616	05-Aug-14	MXN	(38,646.33)	1	(38,646)		
1 MEXCHEM *	P	530,616	05-Aug-14	MXN	21,104.63	1	21,105	0	(17,542)
SODA	S	86,590	11-Aug-14	USD	(10,417.19)	13.0549	(135,995)		
SODA	P	86,590	11-Aug-14	USD	12,101.49	13.0549	157,984	21,988	0
APPLE INC.	S	135,769	14-Jul-14	USD	(7,293.43)	13.0549	(95,215)		
APPLE INC.	P	135,769	14-Jul-14	USD	5,243.68	13.0549	68,456	0	(26,759)

1 BIMBO A	S	1,258,075	11-Aug-14	MXN	(97,072.41)	1	(97,072)		
1 BIMBO A	P	1,258,075	11-Aug-14	MXN	74,926.65	1	74,927	0	(22,146)
SODA	S	84,815	12-Aug-14	USD	(9,552.72)	13.0549	(124,710)		
SODA	P	84,815	12-Aug-14	USD	13,011.02	13.0549	169,858	45,148	0
LULU	P	122,351	13-Aug-14	USD	13,745.96	13.0549	179,452		
LULU	S	122,351	13-Aug-14	USD	(9,773.49)	13.0549	(127,592)	51,860	0
WFM	S	10,343	13-Aug-14	USD	(802.05)	13.0549	(10,471)		
WFM	P	10,343	13-Aug-14	USD	604.28	13.0549	7,889	0	(2,582)
1 PENOLES *	S	673,986	09-Jun-14	MXN	(39,589.91)	1	(39,590)		
1 PENOLES *	P	673,986	09-Jun-14	MXN	51,475.39	1	51,475	11,885	0
TEX	P	13,508	23-Apr-14	USD	9.78	13.0549	128		
TEX	S	13,508	23-Apr-14	USD	(4,223.05)	13.0549	(55,131)	0	(55,004)
UNDERARM	S	62,822	21-Aug-14	USD	(5,515.79)	13.0549	(72,008)		
UNDERARM	P	62,822	21-Aug-14	USD	5,803.76	13.0549	75,768	3,759	0
TSLA	S	8,742	05-May-14	USD	(262.61)	13.0549	(3,428)		
TSLA	P	8,742	05-May-14	USD	1,929.91	13.0549	25,195	21,766	0
SCTY	S	31,703	25-Aug-14	USD	(8,568.69)	13.0549	(111,863)		
SCTY	P	31,703	25-Aug-14	USD	1,943.43	13.0549	25,371	0	(86,492)
TSLA	P	65,615	19-Aug-14	USD	7,571.48	13.0549	98,845		
TSLA	S	65,615	19-Aug-14	USD	(12,482.29)	13.0549	(162,955)	0	(64,110)
TSLA	S	177,264	27-Aug-14	USD	(42,482.60)	13.0549	(554,606)		
TSLA	P	177,264	27-Aug-14	USD	10,404.45	13.0549	135,829	0	(418,777)
1 MEXCHEM *	S	1,925,420	04-Sep-14	MXN	(94,579.01)	1	(94,579)		
1 MEXCHEM *	P	1,925,420	04-Sep-14	MXN	179,174.89	1	179,175	84,596	0
1 ICA *	S	885,208	03-Sep-14	MXN	(76,274.28)	1	(76,274)		
1 ICA *	P	885,208	03-Sep-14	MXN	77,705.35	1	77,705	1,431	0
TAN	P	76,641	08-Sep-14	USD	4,132.65	13.0549	53,951		
TAN	S	76,641	08-Sep-14	USD	(14,379.99)	13.0549	(187,729)	0	(133,778)
FACEBOOK	S	58,130	23-Jun-14	USD	(4,431.43)	13.0549	(57,852)		
FACEBOOK	P	58,130	23-Jun-14	USD	6,590.33	13.0549	86,036	28,184	0
MELI	S	212,390	08-Sep-14	USD	(36,383.58)	13.0549	(474,984)		
MELI	P	212,390	08-Sep-14	USD	14,432.12	13.0549	188,410	0	(286,574)
NASDAQ 100 STO	S	347,985,250	20-Jun-14	USD	(17,257,838.37)	13.0549	(225,299,354)		
NASDAQ 100 STO	P	347,985,250	20-Jun-14	USD	4,160,589.41	13.0549	54,316,079	0	(170,983,275)
S&P 500 INDEX	S	428,706,516	20-Jun-14	USD	(10,244,360.30)	13.0549	(133,739,099)		
S&P 500 INDEX	P	428,706,516	20-Jun-14	USD	10,077,259.86	13.0549	131,557,620	0	(2,181,480)
GOGO	S	48,912	12-Sep-14	USD	(14,510.19)	13.0549	(189,429)		
GOGO	P	48,912	12-Sep-14	USD	6,730.28	13.0549	87,863	0	(101,566)
1 BIMBO A	S	273,429	15-Sep-14	MXN	(17,755.09)	1	(17,755)		
1 BIMBO A	P	273,429	15-Sep-14	MXN	27,646.09	1	27,646	9,891	0
TSLA	S	60,170	15-Sep-14	USD	(13,277.68)	13.0549	(173,339)		
TSLA	P	60,170	15-Sep-14	USD	4,929.39	13.0549	64,353	0	(108,986)
GOOGLE INC	S	237,076	15-Sep-14	USD	(23,412.37)	13.0549	(305,646)		

GOOGLE INC	P	237,076	15-Sep-14	USD	9,842.82	13.0549	128,497	0	(177,149)
TSLA	S	57,989	15-Sep-14	USD	(11,778.62)	13.0549	(153,769)		
TSLA	P	57,989	15-Sep-14	USD	5,608.84	13.0549	73,223	0	(80,546)
1 PINFRA *	P	1,907,767	18-Sep-14	MXN	100,271.35	1	100,271		
1 PINFRA *	S	1,907,767	18-Sep-14	MXN	(156,099.68)	1	(156,100)	0	(55,828)
GMEXICOB MM EQ	S	173,069	18-Sep-14	MXN	(8,871.73)	1	(8,872)		
GMEXICOB MM EQ	P	173,069	18-Sep-14	MXN	22,998.84	1	22,999	14,127	0
ISHARES MSCI H	S	217,847,741	20-Jun-14	USD	(5,597,975.63)	13.0549	(73,081,012)		
ISHARES MSCI H	P	217,847,741	20-Jun-14	USD	7,643,480.37	13.0549	99,784,872	26,703,860	0
GMEXICOB MM EQ	S	1,556,452	19-Sep-14	MXN	(85,207.74)	1	(85,208)		
GMEXICOB MM EQ	P	1,556,452	19-Sep-14	MXN	193,215.03	1	193,215	108,007	0
GOLDCORP INC	S	81,083	22-Sep-14	USD	(11,949.74)	13.0549	(156,003)		
GOLDCORP INC	P	81,083	22-Sep-14	USD	3,885.84	13.0549	50,729	0	(105,273)
1 ALPEK A	S	1,173,300	22-Sep-14	MXN	(98,617.87)	1	(98,618)		
1 ALPEK A	P	1,173,300	22-Sep-14	MXN	109,806.73	1	109,807	11,189	0
C EQUITY	S	196,174	19-Sep-14	USD	(14,273.11)	13.0549	(186,334)		
C EQUITY	P	196,174	19-Sep-14	USD	9,086.66	13.0549	118,625	0	(67,709)
VOLARA	S	1,519,583	22-Sep-14	MXN	(162,636.80)	1	(162,637)		
VOLARA	P	1,519,583	22-Sep-14	MXN	85,313.90	1	85,314	0	(77,323)
GOLDCORP INC	S	77,150	24-Sep-14	USD	(9,326.29)	13.0549	(121,754)		
GOLDCORP INC	P	77,150	24-Sep-14	USD	5,193.13	13.0549	67,796	0	(53,958)
TSLA	P	218,824	24-Sep-14	USD	27,846.71	13.0549	363,536		
TSLA	S	218,824	24-Sep-14	USD	(39,485.21)	13.0549	(515,475)	0	(151,939)
GOOGLE INC	S	232,258	24-Sep-14	USD	(20,665.86)	13.0549	(269,791)		
GOOGLE INC	P	232,258	24-Sep-14	USD	11,951.08	13.0549	156,020	0	(113,771)
ALSEA SAB DE C	P	1,598,426	24-Sep-14	MXN	90,126.89	1	90,127		
ALSEA SAB DE C	S	1,598,426	24-Sep-14	MXN	(178,877.58)	1	(178,878)	0	(88,751)
FACEBOOK	S	130,097	24-Sep-14	USD	(20,931.87)	13.0549	(273,263)		
FACEBOOK	P	130,097	24-Sep-14	USD	11,522.49	13.0549	150,425	0	(122,839)
TAN	S	84,309	29-Sep-14	USD	(8,671.51)	13.0549	(113,206)		
TAN	P	84,309	29-Sep-14	USD	12,881.01	13.0549	168,160	54,955	0
BOEING	P	252,125	29-Sep-14	USD	14,799.37	13.0549	193,204		
BOEING	S	252,125	29-Sep-14	USD	(17,101.61)	13.0549	(223,260)	0	(30,056)
RH	S	102,186	12-Sep-14	USD	(7,931.52)	13.0549	(103,545)		
RH	P	102,186	12-Sep-14	USD	16,489.77	13.0549	215,272	111,727	0
1 KOF L	S	662,299	05-Sep-14	MXN	(33,114.94)	1	(33,115)		
1 KOF L	P	662,299	05-Sep-14	MXN	68,345.50	1	68,346	35,231	0
NETFLIX INC	P	107,273	30-Sep-14	USD	13,021.46	13.0549	169,994		
NETFLIX INC	S	107,273	30-Sep-14	USD	(14,377.46)	13.0549	(187,696)	0	(17,702)
1 PENOLES *	S	1,325,930	22-Sep-14	MXN	(121,116.75)	1	(121,117)		
1 PENOLES *	P	1,325,930	22-Sep-14	MXN	148,065.55	1	148,066	26,949	0
1 ICA *	P	207,143	15-Apr-14	MXN	54,115.20	1	54,115		
1 ICA *	S	207,143	15-Apr-14	MXN	0.00	1	0	54,115	0

1 ICA *	P	51,430	15-Apr-14	MXN	7,728.79	1	7,729		
1 ICA *	S	51,430	15-Apr-14	MXN	(3.70)	1	(4)	7,725	0
1 KOF L	S	165,019	21-May-14	MXN	(1,717.88)	1	(1,718)		
1 KOF L	P	165,019	21-May-14	MXN	14,795.29	1	14,795	13,077	0
1 PENOLES *	P	327,226	21-May-14	MXN	15,948.73	1	15,949		
1 PENOLES *	S	327,226	21-May-14	MXN	(22,701.16)	1	(22,701)	0	(6,752)
1 LAB B	S	496,745	21-May-14	MXN	(12,836.98)	1	(12,837)		
1 LAB B	P	496,745	21-May-14	MXN	36,545.87	1	36,546	23,709	0
1 MEXCHEM *	P	1,304,730	04-Jun-14	MXN	283,485.78	1	283,486		
1 MEXCHEM *	S	1,304,730	04-Jun-14	MXN	(54.24)	1	(54)	283,432	0
APPLE INC.	P	223,996	13-Jun-14	USD	14,562.61	13.0549	190,113		
APPLE INC.	S	223,996	13-Jun-14	USD	(4,423.48)	13.0549	(57,748)	132,365	0
APPLE INC.	S	169,576	16-Jun-14	USD	(2,956.47)	13.0549	(38,596)		
APPLE INC.	P	169,576	16-Jun-14	USD	12,136.57	13.0549	158,442	119,845	0
1 ELEKTRA *	P	3,321,600	20-Jun-14	MXN	478,397.46	1	478,397		
1 ELEKTRA *	S	3,321,600	20-Jun-14	MXN	(13,740.83)	1	(13,741)	464,657	0
1 ICA *	S	308,372	26-Jun-14	MXN	(460.82)	1	(461)		
1 ICA *	P	308,372	26-Jun-14	MXN	66,125.48	1	66,125	65,665	0
1 ALPEK A	P	747,143	09-Jul-14	MXN	160,433.59	1	160,434		
1 ALPEK A	S	747,143	09-Jul-14	MXN	(2,848.62)	1	(2,849)	157,585	0
TSLA	P	73,701	30-Jul-14	USD	6,629.14	13.0549	86,543		
TSLA	S	73,701	30-Jul-14	USD	(15,949.08)	13.0549	(208,214)	0	(121,671)
1A YHOO *	P	72,673	31-Jul-14	USD	6,599.69	13.0549	86,158		
1A YHOO *	S	72,673	31-Jul-14	USD	(5,865.46)	13.0549	(76,573)	9,585	0
1 MEXCHEM *	P	530,616	05-Aug-14	MXN	38,646.33	1	38,646		
1 MEXCHEM *	S	530,616	05-Aug-14	MXN	(21,104.63)	1	(21,105)	17,542	0
SODA	P	86,590	11-Aug-14	USD	10,417.19	13.0549	135,995		
SODA	S	86,590	11-Aug-14	USD	(12,101.49)	13.0549	(157,984)	0	(21,988)
APPLE INC.	P	135,769	14-Jul-14	USD	7,293.43	13.0549	95,215		
APPLE INC.	S	135,769	14-Jul-14	USD	(5,243.68)	13.0549	(68,456)	26,759	0
1 BIMBO A	P	1,258,075	11-Aug-14	MXN	97,072.41	1	97,072		
1 BIMBO A	S	1,258,075	11-Aug-14	MXN	(74,926.65)	1	(74,927)	22,146	0
SODA	P	84,815	12-Aug-14	USD	9,552.72	13.0549	124,710		
SODA	S	84,815	12-Aug-14	USD	(13,011.02)	13.0549	(169,858)	0	(45,148)
LULU	P	122,351	13-Aug-14	USD	9,773.49	13.0549	127,592		
LULU	S	122,351	13-Aug-14	USD	(13,745.96)	13.0549	(179,452)	0	(51,860)
WFM	P	10,343	13-Aug-14	USD	802.05	13.0549	10,471		
WFM	S	10,343	13-Aug-14	USD	(604.28)	13.0549	(7,889)	2,582	0
1 PENOLES *	S	673,986	09-Jun-14	MXN	(51,475.39)	1	(51,475)		
1 PENOLES *	P	673,986	09-Jun-14	MXN	39,589.91	1	39,590	0	(11,885)
TEX	P	13,508	23-Apr-14	USD	4,223.05	13.0549	55,131		
TEX	S	13,508	23-Apr-14	USD	(9.78)	13.0549	(128)	55,004	0
UNDERARM	P	62,822	21-Aug-14	USD	5,515.79	13.0549	72,008		

UNDERARM	S	62,822	21-Aug-14	USD	(5,803.76)	13.0549	(75,768)	0	(3,759)
TSLA	S	8,742	05-May-14	USD	(1,929.91)	13.0549	(25,195)		
TSLA	P	8,742	05-May-14	USD	262.61	13.0549	3,428	0	(21,766)
SCTY	P	31,703	25-Aug-14	USD	8,568.69	13.0549	111,863		
SCTY	S	31,703	25-Aug-14	USD	(1,943.43)	13.0549	(25,371)	86,492	0
TSLA	S	65,615	19-Aug-14	USD	(7,571.48)	13.0549	(98,845)		
TSLA	P	65,615	19-Aug-14	USD	12,482.29	13.0549	162,955	64,110	0
TSLA	P	177,264	27-Aug-14	USD	42,482.60	13.0549	554,606		
TSLA	S	177,264	27-Aug-14	USD	(10,404.45)	13.0549	(135,829)	418,777	0
1 MEXCHEM *	P	1,925,420	04-Sep-14	MXN	94,579.01	1	94,579		
1 MEXCHEM *	S	1,925,420	04-Sep-14	MXN	(179,174.89)	1	(179,175)	0	(84,596)
1 ICA *	P	885,208	03-Sep-14	MXN	76,274.28	1	76,274		
1 ICA *	S	885,208	03-Sep-14	MXN	(77,705.35)	1	(77,705)	0	(1,431)
TAN	P	76,641	08-Sep-14	USD	14,379.99	13.0549	187,729		
TAN	S	76,641	08-Sep-14	USD	(4,132.65)	13.0549	(53,951)	133,778	0
FACEBOOK	P	58,130	23-Jun-14	USD	4,431.43	13.0549	57,852		
FACEBOOK	S	58,130	23-Jun-14	USD	(6,590.33)	13.0549	(86,036)	0	(28,184)
MELI	P	212,390	08-Sep-14	USD	36,383.58	13.0549	474,984		
MELI	S	212,390	08-Sep-14	USD	(14,432.12)	13.0549	(188,410)	286,574	0
GOGO	P	48,912	12-Sep-14	USD	14,510.19	13.0549	189,429		
GOGO	S	48,912	12-Sep-14	USD	(6,730.28)	13.0549	(87,863)	101,566	0
1 BIMBO A	P	273,429	15-Sep-14	MXN	17,755.09	1	17,755		
1 BIMBO A	S	273,429	15-Sep-14	MXN	(27,646.09)	1	(27,646)	0	(9,891)
TSLA	P	60,170	15-Sep-14	USD	13,277.68	13.0549	173,339		
TSLA	S	60,170	15-Sep-14	USD	(4,929.39)	13.0549	(64,353)	108,986	0
GOOGLE INC	P	237,076	15-Sep-14	USD	23,412.37	13.0549	305,646		
GOOGLE INC	S	237,076	15-Sep-14	USD	(9,842.82)	13.0549	(128,497)	177,149	0
TSLA	P	57,989	15-Sep-14	USD	11,778.62	13.0549	153,769		
TSLA	S	57,989	15-Sep-14	USD	(5,608.84)	13.0549	(73,223)	80,546	0
1 PINFRA *	S	1,907,767	18-Sep-14	MXN	(100,271.35)	1	(100,271)		
1 PINFRA *	P	1,907,767	18-Sep-14	MXN	156,099.68	1	156,100	55,828	0
GMEXICOB MM EQ	P	173,069	18-Sep-14	MXN	8,871.73	1	8,872		
GMEXICOB MM EQ	S	173,069	18-Sep-14	MXN	(22,998.84)	1	(22,999)	0	(14,127)
GMEXICOB MM EQ	P	1,556,452	19-Sep-14	MXN	85,207.74	1	85,208		
GMEXICOB MM EQ	S	1,556,452	19-Sep-14	MXN	(193,215.03)	1	(193,215)	0	(108,007)
GOLDCORP INC	P	81,083	22-Sep-14	USD	11,949.74	13.0549	156,003		
GOLDCORP INC	S	81,083	22-Sep-14	USD	(3,885.84)	13.0549	(50,729)	105,273	0
1 ALPEK A	P	1,173,300	22-Sep-14	MXN	98,617.87	1	98,618		
1 ALPEK A	S	1,173,300	22-Sep-14	MXN	(109,806.73)	1	(109,807)	0	(11,189)
C EQUITY	P	196,174	19-Sep-14	USD	14,273.11	13.0549	186,334		
C EQUITY	S	196,174	19-Sep-14	USD	(9,086.66)	13.0549	(118,625)	67,709	0
VOLARA	P	1,519,583	22-Sep-14	MXN	162,636.80	1	162,637		
VOLARA	S	1,519,583	22-Sep-14	MXN	(85,313.90)	1	(85,314)	77,323	0

GOLDCORP INC	P	77,150	24-Sep-14	USD	9,326.29	13.0549	121,754		
GOLDCORP INC	S	77,150	24-Sep-14	USD	(5,193.13)	13.0549	(67,796)	53,958	0
TSLA	P	218,824	24-Sep-14	USD	39,485.21	13.0549	515,475		
TSLA	S	218,824	24-Sep-14	USD	(27,846.71)	13.0549	(363,536)	151,939	0
GOOGLE INC	P	232,258	24-Sep-14	USD	20,665.86	13.0549	269,791		
GOOGLE INC	S	232,258	24-Sep-14	USD	(11,951.08)	13.0549	(156,020)	113,771	0
ALSEA SAB DE C	S	1,598,426	24-Sep-14	MXN	(90,126.89)	1	(90,127)		
ALSEA SAB DE C	P	1,598,426	24-Sep-14	MXN	178,877.58	1	178,878	88,751	0
FACEBOOK	P	130,097	24-Sep-14	USD	20,931.87	13.0549	273,263		
FACEBOOK	S	130,097	24-Sep-14	USD	(11,522.49)	13.0549	(150,425)	122,839	0
TAN	P	84,309	29-Sep-14	USD	8,671.51	13.0549	113,206		
TAN	S	84,309	29-Sep-14	USD	(12,881.01)	13.0549	(168,160)	0	(54,955)
BOEING	P	252,125	29-Sep-14	USD	17,101.61	13.0549	223,260		
BOEING	S	252,125	29-Sep-14	USD	(14,799.37)	13.0549	(193,204)	30,056	0
RH	S	102,186	12-Sep-14	USD	(16,489.77)	13.0549	(215,272)		
RH	P	102,186	12-Sep-14	USD	7,931.52	13.0549	103,545	0	(111,727)
1 KOF L	P	662,299	05-Sep-14	MXN	33,114.94	1	33,115		
1 KOF L	S	662,299	05-Sep-14	MXN	(68,345.50)	1	(68,346)	0	(35,231)
NETFLIX INC	P	107,273	30-Sep-14	USD	14,377.46	13.0549	187,696		
NETFLIX INC	S	107,273	30-Sep-14	USD	(13,021.46)	13.0549	(169,994)	17,702	0
1 PENOLES *	P	1,325,930	22-Sep-14	MXN	121,116.75	1	121,117		
1 PENOLES *	S	1,325,930	22-Sep-14	MXN	(148,065.55)	1	(148,066)	0	(26,949)
NASDAQ 100 STO	P	65,980,747	20-Jun-14	USD	3,272,222.24	13.0549	42,718,534		
NASDAQ 100 STO	S	65,980,747	20-Jun-14	USD	(788,880.56)	13.0549	(10,298,757)	32,419,777	0
ISHARES MSCI H	P	55,205,989	20-Jun-14	USD	1,418,613.66	13.0549	18,519,859		
ISHARES MSCI H	S	55,205,989	20-Jun-14	USD	(1,936,976.22)	13.0549	(25,287,031)	0	(6,767,171)
NASDAQ 100 STO	P	131,756,447	20-Jun-14	USD	6,534,275.40	13.0549	85,304,312		
NASDAQ 100 STO	S	131,756,447	20-Jun-14	USD	(1,575,309.52)	13.0549	(20,565,508)	64,738,804	0
ISHARES MSCI H	P	86,177,065	20-Jun-14	USD	2,214,469.20	13.0549	28,909,674		
ISHARES MSCI H	S	86,177,065	20-Jun-14	USD	(3,023,638.01)	13.0549	(39,473,292)	0	(10,563,618)
S&P 500 INDEX	P	109,054,531	20-Jun-14	USD	2,605,964.38	13.0549	34,020,604		
S&P 500 INDEX	S	109,054,531	20-Jun-14	USD	(2,563,457.30)	13.0549	(33,465,679)	554,926	0
NASDAQ 100 STO	P	150,248,056	20-Jun-14	USD	7,451,340.73	13.0549	97,276,508		
NASDAQ 100 STO	S	150,248,056	20-Jun-14	USD	(1,796,399.33)	13.0549	(23,451,814)	73,824,694	0
ISHARES MSCI H	P	76,464,686	20-Jun-14	USD	1,964,892.76	13.0549	25,651,478		
ISHARES MSCI H	S	76,464,686	20-Jun-14	USD	(2,682,866.14)	13.0549	(35,024,549)	0	(9,373,071)
S&P 500 INDEX	P	2,677,387	20-Jun-14	USD	63,978.77	13.0549	835,236		
S&P 500 INDEX	S	2,677,387	20-Jun-14	USD	(62,935.18)	13.0549	(821,612)	13,624	0
S&P 500 INDEX	P	316,974,598	20-Jun-14	USD	7,574,417.15	13.0549	98,883,258		
S&P 500 INDEX	S	316,974,598	20-Jun-14	USD	(7,450,867.37)	13.0549	(97,270,328)	1,612,930	0
Total							0	204,438,652	(204,438,652)

c) Fras

Contratos adelantados de tasa						
No. de operación	Por recibir	Por entregar	Utilidad (pérdida)	Activo	Pasivo	
Total				0	0	0

d) Swaps

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000874	225,316,163	(144,496,294)	80,819,869	80,819,869	0
9000889	1,471,419,040	(904,442,054)	566,976,986	566,976,986	0
9000891	565,381,266	(361,579,220)	203,802,046	203,802,046	0
9000932	423,685,908	(289,023,444)	134,662,465	134,662,465	0
9001224	312,082,052	(408,939,306)	(96,857,253)	0	(96,857,253)
9001784	121,585,401	(77,757,714)	43,827,688	43,827,688	0
9001785	95,580,587	(62,154,573)	33,426,014	33,426,014	0
9001786	316,429,083	(194,500,521)	121,928,562	121,928,562	0
9001787	48,454,304	(31,073,968)	17,380,335	17,380,335	0
9000894	1,366,724,912	(840,089,364)	526,635,548	526,635,548	0
9000896	525,153,370	(335,852,207)	189,301,163	189,301,163	0
9000898	209,284,511	(134,215,122)	75,069,390	75,069,390	0
9000933	393,539,890	(268,458,903)	125,080,987	125,080,987	0
9001924	48,042,174	(53,985,987)	(5,943,813)	0	(5,943,813)
9001925	9,973,048	(8,852,939)	1,120,110	1,120,110	0
9001795	228,734,056	(141,758,101)	86,975,955	86,975,955	0
9002035	328,764,564	(324,971,990)	3,792,575	3,792,575	0
9001810	55,636,860	(57,105,935)	(1,469,074)	0	(1,469,074)
9001226	3,167,563	(1,762,629)	1,404,934	1,404,934	0

9001346	155,899,065	(140,840,941)	15,058,124	15,058,124	0
9001348	233,848,597	(210,861,969)	22,986,628	22,986,628	0
9001351	141,582,455	(120,365,267)	21,217,188	21,217,188	0
9001372	312,712,507	(263,839,156)	48,873,350	48,873,350	0
9001412	155,091,912	(138,056,500)	17,035,413	17,035,413	0
9000223	41,843,814	(21,084,255)	20,759,559	20,759,559	0
9000265	21,117,569	(11,259,598)	9,857,970	9,857,970	0
9000906	409,397,275	(351,156,325)	58,240,950	58,240,950	0
9000971	251,395,757	(303,105,184)	(51,709,427)	0	(51,709,427)
9000989	405,936,814	(334,983,806)	70,953,007	70,953,007	0
9001227	1,762,629	(3,167,563)	(1,404,934)	0	(1,404,934)
9001352	5,689,418,144	(10,428,756,231)	(4,739,338,087)		(2,067,768,129)
9001353	290,254,246	(2,226,494,837)	(1,936,240,590)		
9001354	5,541,792,407	0	5,541,792,407		
9001356	2,418,505,665	0	2,418,505,665		
9001357	1,569,046,253	(116,208,737)	1,452,837,516		
9001358	0	(4,805,325,040)	(4,805,325,040)		
9001836	273,851,933	(160,321,757)	113,530,176	113,530,176	0
9001849	116,944,388	(139,376,070)	(22,431,682)	0	(22,431,682)
9001393	189,786,160	(197,537,614)	(7,751,454)	0	(7,751,454)
9001396	124,619,113	(155,491,001)	(30,871,888)	0	(30,871,888)
9001397	378,808,252	(382,883,557)	(4,075,305)	0	(4,075,305)
9001405	1,178,795,519	(1,148,858,570)	29,936,949	29,936,949	0
9001411	383,047,347	(492,227,002)	(109,179,654)	0	(109,179,654)
9001413	487,769,455	(383,047,347)	104,722,107	104,722,107	0
9001414	1,148,858,570	(1,189,951,313)	(41,092,743)	0	(41,092,743)
9001415	155,181,874	(124,619,113)	30,562,761	30,562,761	0
9001420	766,700,209	(786,446,096)	(19,745,888)	0	(19,745,888)
9001424	124,722,363	(115,048,799)	9,673,563	9,673,563	0
9001452	191,852,022	(195,060,362)	(3,208,340)	0	(3,208,340)
9001461	122,946,882	(111,562,208)	11,384,674	11,384,674	0
9001474	154,532,554	(120,286,843)	34,245,710	34,245,710	0
9001480	342,959,911	(318,588,122)	24,371,789	24,371,789	0
9001496	140,670,455	(145,301,301)	(4,630,846)	0	(4,630,846)
9001512	36,271,811	(31,363,927)	4,907,884	4,907,884	0
9001552	2,953,836	(3,753,888)	(800,052)	0	(800,052)
9001587	574,300,183	(562,307,649)	11,992,533	11,992,533	0
9001589	926,967,341	(849,991,767)	76,975,573	76,975,573	0
9001591	1,373,072,381	(1,422,470,538)	(49,398,156)	0	(49,398,156)
9001600	130,935,761	(141,657,857)	(10,722,097)	0	(10,722,097)
9001601	637,463,268	(596,377,404)	41,085,865	41,085,865	0
9001602	201,001,929	(212,487,756)	(11,485,827)	0	(11,485,827)
9001603	206,913,682	(212,489,068)	(5,575,387)	0	(5,575,387)

9001604	70,829,577	(67,630,352)	3,199,225	3,199,225	0
9001605	166,363,025	(181,719,549)	(15,356,524)	0	(15,356,524)
9001623	118,843,111	(130,529,240)	(11,686,128)	0	(11,686,128)
9001624	118,845,709	(131,255,481)	(12,409,772)	0	(12,409,772)
9001649	86,337,116	(96,234,457)	(9,897,341)	0	(9,897,341)
9001727	4,774,124	(5,220,644)	(446,520)	0	(446,520)
9001735	129,360,919	(141,447,508)	(12,086,590)	0	(12,086,590)
9001740	68,966,369	(64,444,447)	4,521,922	4,521,922	0
9001751	9,999,826	(9,250,946)	748,879	748,879	0
9001797	233,495,057	(228,734,056)	4,761,002	4,761,002	0
9001852	366,827,562	(362,019,477)	4,808,085	4,808,085	0
9001858	45,596,257	(53,669,535)	(8,073,278)	0	(8,073,278)
9001863	47,172,909	(54,832,333)	(7,659,424)	0	(7,659,424)
9001868	113,663,902	(131,615,558)	(17,951,656)	0	(17,951,656)
9001869	86,795,474	(100,549,937)	(13,754,462)	0	(13,754,462)
9001872	445,007,026	(378,747,365)	66,259,661	66,259,661	0
9001873	581,402,658	(630,003,626)	(48,600,968)	0	(48,600,968)
9001881	1,109,455,817	(1,203,413,524)	(93,957,707)	0	(93,957,707)
9001885	3,737,717	(4,545,295)	(807,578)	0	(807,578)
9001886	7,482,530	(7,782,589)	(300,058)	0	(300,058)
9001895	169,326,053	(141,505,562)	27,820,491	27,820,491	0
9001896	157,382,210	(146,964,547)	10,417,663	10,417,663	0
9001913	143,183,677	(175,392,299)	(32,208,622)	0	(32,208,622)
9001921	9,160,166	(10,416,811)	(1,256,645)	0	(1,256,645)
9001926	53,985,987	(48,042,174)	5,943,813	5,943,813	0
9001927	8,852,939	(9,973,048)	(1,120,110)	0	(1,120,110)
9001942	1,045,553,197	(957,769,347)	87,783,850	87,783,850	0
9001946	160,489,306	(186,465,523)	(25,976,217)	0	(25,976,217)
9001947	103,985,114	(118,372,188)	(14,387,073)	0	(14,387,073)
9001953	29,397,100	(29,530,112)	(133,012)	0	(133,012)
9001955	16,408,098	(19,354,747)	(2,946,648)	0	(2,946,648)
9001985	594,158,928	(570,781,923)	23,377,005	23,377,005	0
9001986	248,104,214	(233,319,998)	14,784,216	14,784,216	0
9001987	260,356,741	(265,404,209)	(5,047,468)	0	(5,047,468)
9001988	615,843,654	(642,702,439)	(26,858,785)	0	(26,858,785)
9001991	273,535,411	(255,348,345)	18,187,065	18,187,065	0
9001992	1,210,587,196	(1,115,599,566)	94,987,630	94,987,630	0
9001993	143,788,308	(160,555,531)	(16,767,223)	0	(16,767,223)
9001994	311,766,112	(283,238,334)	28,527,777	28,527,777	0
9001995	890,518,641	(780,919,257)	109,599,383	109,599,383	0
9001996	784,637,920	(913,528,620)	(128,890,700)	0	(128,890,700)
9001997	50,539,869	(41,835,057)	8,704,812	8,704,812	0
9001998	47,257,930	(38,116,389)	9,141,542	9,141,542	0

9002003	131,615,558	(145,571,347)	(13,955,789)	0	(13,955,789)
9002007	413,918,589	(435,194,199)	(21,275,610)	0	(21,275,610)
9002012	344,422,575	(348,155,359)	(3,732,784)	0	(3,732,784)
9002017	491,521,728	(474,487,045)	17,034,684	17,034,684	0
9002019	44,819,633	(38,640,887)	6,178,747	6,178,747	0
9002020	174,792,136	(173,944,521)	847,615	847,615	0
9002021	229,631,895	(228,583,388)	1,048,507	1,048,507	0
9002022	365,933,933	(367,824,101)	(1,890,168)	0	(1,890,168)
9002023	30,370,176	(30,653,675)	(283,499)	0	(283,499)
9002024	30,588,487	(30,370,425)	218,062	218,062	0
9002025	39,100,156	(40,776,741)	(1,676,585)	0	(1,676,585)
9002026	18,467,775	(18,547,504)	(79,729)	0	(79,729)
9002027	218,962,992	(232,623,827)	(13,660,835)	0	(13,660,835)
9002028	368,530,515	(341,324,664)	27,205,850	27,205,850	0
9002029	162,290,762	(178,441,207)	(16,150,444)	0	(16,150,444)
9002030	19,320,438	(21,905,623)	(2,585,185)	0	(2,585,185)
9002033	174,950,318	(173,192,356)	1,757,962	1,757,962	0
9002043	2,596,935,788	(2,614,321,488)	(17,385,700)	0	(17,385,700)
9002044	2,612,305,629	(2,596,935,788)	15,369,841	15,369,841	0
9002340	368,701,262	(377,235,447)	(8,534,185)	0	(8,534,185)
9000156	9,115,014	(4,169,620)	4,945,394	4,945,394	0
9000172	9,374,226	(4,310,355)	5,063,872	5,063,872	0
9000175	5,518,600	(2,597,240)	2,921,361	2,921,361	0
9000222	21,084,255	(41,843,814)	(20,759,559)	0	(20,759,559)
9000266	11,259,598	(21,117,569)	(9,857,970)	0	(9,857,970)
9001144	154,662,593	(103,550,454)	51,112,140	51,112,140	0
9001332	34,696,516	(23,638,459)	11,058,058	11,058,058	0
9001333	73,893,982	(50,086,033)	23,807,949	23,807,949	0
9001334	109,832,491	(75,349,732)	34,482,758	34,482,758	0
9000884	168,431,072	(136,115,457)	32,315,615	32,315,615	0
9000908	70,231,265	(81,879,455)	(11,648,190)	0	(11,648,190)
9000937	63,506,242	(52,308,466)	11,197,776	11,197,776	0
9000954	19,140,143	(31,524,117)	(12,383,974)	0	(12,383,974)
9000985	66,996,761	(81,187,363)	(14,190,601)	0	(14,190,601)
9001031	111,291,774	(99,951,341)	11,340,433	11,340,433	0
9001041	109,190,136	(76,524,871)	32,665,266	32,665,266	0
9001285	365,936,115	(435,862,890)	(69,926,775)	0	(69,926,775)
9001387	79,015,046	(75,914,464)	3,100,581	3,100,581	0
9001389	44,928,342	(36,495,672)	8,432,670	8,432,670	0
9001422	115,048,799	(124,722,363)	(9,673,563)	0	(9,673,563)
9001434	301,164,951	(211,068,597)	90,096,353	90,096,353	0
9001448	39,012,072	(38,370,404)	641,668	641,668	0
9001458	66,937,325	(73,768,129)	(6,830,804)	0	(6,830,804)

9001476	66,387,979	(71,466,617)	(5,078,638)	0	(5,078,638)
9001501	30,043,203	(35,949,802)	(5,906,599)	0	(5,906,599)
9001528	28,786,870	(30,827,443)	(2,040,573)	0	(2,040,573)
9001548	713,239	(561,229)	152,010	152,010	0
9001838	16,315,818	(15,499,181)	816,637	816,637	0
9001841	94,125,064	(95,375,166)	(1,250,102)	0	(1,250,102)
9001842	27,875,214	(23,388,878)	4,486,336	4,486,336	0
9001875	16,757,469	(17,135,904)	(378,436)	0	(378,436)
9001937	113,800,621	(130,771,065)	(16,970,443)	0	(16,970,443)
9002009	95,259,363	(78,462,699)	16,796,664	16,796,664	0
9002336	90,536,507	(88,488,303)	2,048,204	2,048,204	0
9001637	15,921,753	(17,140,734)	(1,218,981)	0	(1,218,981)
9001726	5,220,644	(4,774,124)	446,520	446,520	0
9001741	901,894	(965,178)	(63,284)	0	(63,284)
9001746	420,405	(454,438)	(34,032)	0	(34,032)
9001864	7,540,475	(6,511,994)	1,028,480	1,028,480	0
9001909	11,182,419	(9,128,906)	2,053,513	2,053,513	0
9001948	7,206,185	(7,304,871)	(98,686)	0	(98,686)
9001999	8,340,025	(7,540,475)	799,550	799,550	0
9001453	15,694,059	(16,815,700)	(1,121,641)	0	(1,121,641)
9001653	64,156,304	(57,558,077)	6,598,227	6,598,227	0
9001742	23,367,261	(25,006,890)	(1,639,628)	0	(1,639,628)
9001747	2,018,758	(2,182,179)	(163,422)	0	(163,422)
9001862	54,832,333	(47,172,909)	7,659,424	7,659,424	0
9001865	46,979,442	(40,571,698)	6,407,744	6,407,744	0
9001910	52,153,689	(42,576,310)	9,577,379	9,577,379	0
9001950	23,363,181	(23,257,947)	105,234	105,234	0
9002000	51,960,884	(46,979,442)	4,981,441	4,981,441	0
9001657	23,523,978	(21,104,628)	2,419,350	2,419,350	0
9001728	104,453,544	(95,528,063)	8,925,482	8,925,482	0
9001743	15,988,126	(17,109,977)	(1,121,851)	0	(1,121,851)
9001748	2,979,394	(3,220,581)	(241,187)	0	(241,187)
9001866	40,741,413	(35,184,503)	5,556,910	5,556,910	0
9001911	62,640,107	(51,137,027)	11,503,079	11,503,079	0
9001951	6,110,006	(6,082,484)	27,521	27,521	0
9002001	45,061,408	(40,741,413)	4,319,995	4,319,995	0
9001655	8,554,174	(7,674,410)	879,764	879,764	0
9001729	26,113,386	(23,882,016)	2,231,370	2,231,370	0
9001744	16,808,030	(17,987,412)	(1,179,382)	0	(1,179,382)
9001749	2,816,918	(3,044,952)	(228,034)	0	(228,034)
9001763	7,379,135	(7,896,912)	(517,777)	0	(517,777)
9001765	1,015,472	(1,097,676)	(82,204)	0	(82,204)
9001788	10,880,578	(9,950,840)	929,738	929,738	0

9001867	36,354,228	(31,395,706)	4,958,522	4,958,522	0
9001870	100,549,937	(86,795,474)	13,754,462	13,754,462	0
9001912	49,416,084	(40,341,433)	9,074,651	9,074,651	0
9001952	56,926	(56,669)	256	256	0
9002002	40,209,030	(36,354,228)	3,854,802	3,854,802	0
9001376	712,020	(435,218)	276,802	276,802	0
9001920	10,416,811	(9,160,166)	1,256,645	1,256,645	0
9001954	19,354,747	(16,408,098)	2,946,648	2,946,648	0
9000909	105,346,898	(122,819,183)	(17,472,285)	0	(17,472,285)
9000938	95,259,363	(78,462,699)	16,796,664	16,796,664	0
9000955	28,710,214	(47,286,176)	(18,575,961)	0	(18,575,961)
9000986	100,495,142	(121,781,044)	(21,285,902)	0	(21,285,902)
9001032	222,583,547	(199,902,682)	22,680,866	22,680,866	0
9001042	218,380,272	(153,049,741)	65,330,531	65,330,531	0
9001308	64,010,955	(57,488,353)	6,522,602	6,522,602	0
9001390	71,841,274	(58,357,274)	13,484,000	13,484,000	0
9001436	22,227,185	(18,307,963)	3,919,222	3,919,222	0
9001437	62,802,170	(44,014,305)	18,787,865	18,787,865	0
9001459	22,312,442	(24,589,376)	(2,276,935)	0	(2,276,935)
9001477	106,155,643	(114,276,482)	(8,120,839)	0	(8,120,839)
9001483	51,163,539	(59,523,126)	(8,359,587)	0	(8,359,587)
9001502	46,428,423	(55,556,414)	(9,127,991)	0	(9,127,991)
9001529	49,998,248	(53,542,401)	(3,544,153)	0	(3,544,153)
9001549	1,238,783	(974,766)	264,017	264,017	0
9001790	269,324,457	(217,651,181)	51,673,277	51,673,277	0
9001843	126,706,817	(128,389,647)	(1,682,830)	0	(1,682,830)
9001845	41,812,821	(35,083,316)	6,729,505	6,729,505	0
9001850	32,631,635	(30,998,361)	1,633,274	1,633,274	0
9001876	24,707,865	(25,265,845)	(557,980)	0	(557,980)
9001880	98,462,071	(113,871,696)	(15,409,625)	0	(15,409,625)
9001882	59,745,310	(70,985,248)	(11,239,938)	0	(11,239,938)
9001938	170,700,932	(196,156,597)	(25,455,665)	0	(25,455,665)
9002338	135,804,761	(132,732,454)	3,072,307	3,072,307	0
9001956	474,487,045	(491,521,728)	(17,034,684)	0	(17,034,684)
9002010	174,077,679	(172,211,288)	1,866,392	1,866,392	0
9000627	307,916,641	(200,233,415)	107,683,226	107,683,226	0
9000631	156,097,457	(100,106,019)	55,991,438	55,991,438	0
9000977	160,747,079	(242,560,275)	(81,813,196)	0	(81,813,196)
9001008	251,903,950	(390,569,645)	(138,665,694)	0	(138,665,694)
9001109	165,278,953	(246,983,482)	(81,704,529)	0	(81,704,529)
9002031	26,671,623	(26,942,349)	(270,726)	0	(270,726)
9002039	17,630,208	(17,124,655)	505,553	505,553	0
9000868	922,982,091	(567,332,483)	355,649,607	355,649,607	0

9000870	354,648,667	(226,809,051)	127,839,616	127,839,616	0
9000878	278,796,040	(181,296,739)	97,499,300	97,499,300	0
9000880	141,334,850	(90,638,690)	50,696,159	50,696,159	0
9000975	40,186,770	(60,640,069)	(20,453,299)	0	(20,453,299)
9002032	146,520,733	(148,007,969)	(1,487,236)	0	(1,487,236)
9002040	52,890,624	(51,373,966)	1,516,658	1,516,658	0
9000951	19,051,873	(15,692,540)	3,359,333	3,359,333	0
9001030	22,549,314	(20,251,579)	2,297,735	2,297,735	0
9001040	22,123,489	(15,505,039)	6,618,450	6,618,450	0
9001447	5,851,811	(5,755,561)	96,250	96,250	0
9001547	112,617	(88,615)	24,002	24,002	0
9001717	5,742,043	(6,113,427)	(371,384)	0	(371,384)
9001837	3,305,819	(3,140,357)	165,462	165,462	0
9001839	25,341,363	(25,677,929)	(336,566)	0	(336,566)
9001840	8,362,564	(7,016,663)	1,345,901	1,345,901	0
9001874	10,083,786	(10,311,509)	(227,723)	0	(227,723)
9001878	21,069,380	(17,629,548)	3,439,832	3,439,832	0
9001879	20,099,028	(16,778,100)	3,320,928	3,320,928	0
9001883	4,545,295	(3,737,717)	807,578	807,578	0
9001884	7,782,589	(7,482,530)	300,058	300,058	0
9001914	152,308,039	(131,011,918)	21,296,121	21,296,121	0
9001936	34,140,186	(39,231,319)	(5,091,133)	0	(5,091,133)
9002335	7,544,709	(7,374,025)	170,684	170,684	0
9000910	129,927,840	(151,476,992)	(21,549,152)	0	(21,549,152)
9000987	123,944,008	(150,196,621)	(26,252,613)	0	(26,252,613)
9001033	306,961,624	(275,682,783)	31,278,841	31,278,841	0
9001391	84,725,730	(68,823,427)	15,902,303	15,902,303	0
9001450	66,320,523	(65,229,687)	1,090,836	1,090,836	0
9001460	22,312,442	(24,589,376)	(2,276,935)	0	(2,276,935)
9001478	125,194,249	(134,771,530)	(9,577,280)	0	(9,577,280)
9001482	111,724,463	(129,979,071)	(18,254,608)	0	(18,254,608)
9001503	55,276,438	(66,143,980)	(10,867,542)	0	(10,867,542)
9001530	60,603,937	(64,899,880)	(4,295,943)	0	(4,295,943)
9001550	1,501,555	(1,181,534)	320,021	320,021	0
9001757	45,942,770	(53,449,337)	(7,506,568)	0	(7,506,568)
9001759	9,757,498	(11,675,857)	(1,918,358)	0	(1,918,358)
9001762	24,580,943	(28,657,809)	(4,076,867)	0	(4,076,867)
9001766	52,898,572	(42,749,317)	10,149,255	10,149,255	0
9001773	23,448,866	(28,415,577)	(4,966,711)	0	(4,966,711)
9001775	14,110,495	(11,462,074)	2,648,421	2,648,421	0
9001777	11,703,622	(11,511,121)	192,500	192,500	0
9001780	20,850,251	(22,445,282)	(1,595,031)	0	(1,595,031)
9001781	187,694	(147,692)	40,003	40,003	0

9001783	7,575,492	(8,112,485)	(536,993)	0	(536,993)
9001789	317,626,773	(256,686,091)	60,940,682	60,940,682	0
9001832	42,108,314	(41,364,145)	744,169	744,169	0
9001847	61,325,471	(51,455,531)	9,869,940	9,869,940	0
9001848	115,846,233	(117,384,820)	(1,538,587)	0	(1,538,587)
9001851	54,386,059	(51,663,935)	2,722,123	2,722,123	0
9001877	35,494,591	(36,296,169)	(801,578)	0	(801,578)
9001935	250,361,367	(287,696,342)	(37,334,975)	0	(37,334,975)
9002008	22,227,185	(18,307,963)	3,919,222	3,919,222	0
9002337	143,349,470	(140,106,480)	3,242,990	3,242,990	0
9001369	74,528,451	(57,695,925)	16,832,526	16,832,526	0
9001378	31,363,927	(36,271,811)	(4,907,884)	0	(4,907,884)
9001939	957,769,347	(1,045,553,197)	(87,783,850)	0	(87,783,850)
9002005	217,597,099	(206,959,294)	10,637,805	10,637,805	0
9002006	217,597,099	(206,959,294)	10,637,805	10,637,805	0
9002011	174,077,679	(172,211,288)	1,866,392	1,866,392	0
Total			1,193,160,542	5,280,287,192	(4,087,126,650)

e) Opciones

Opciones										
Indice accionario	Compra (P) / Venta (S)	Monto	Fecha de vencimiento	Moneda	Monto de la prima	Valor de mercado de la prima	Tipo de cambio	Valor de mercado de la prima (MXN)	Activos	Pasivos
IPC MEXBOL	S	9,500,000	19-Jun-14	MXN	555,000	120,415	1	(120,415)	0	120,415
IPC MEXBOL	S	6,300,000	19-Jun-14	MXN	660,000	104,946	1	(104,946)	0	104,946
IPC MEXBOL	P	6,300,000	19-Jun-14	MXN	660,000	104,946	1	104,946	104,946	0
IPC MEXBOL	P	9,500,000	19-Jun-14	MXN	555,000	120,415	1	120,415	120,415	0
IPC MEXBOL	P	10,200,000	19-Jun-14	MXN	725,000	345,943	1	345,943	345,943	0
IPC MEXBOL	S	10,200,000	19-Jun-14	MXN	725,000	345,943	1	(345,943)	0	345,943
IPC MEXBOL	P	9,702,000	19-Jun-14	MXN	1,230,537	161,616	1	161,616	161,616	0
IPC MEXBOL	S	9,702,000	19-Jun-14	MXN	1,230,537	161,616	1	(161,616)	0	161,616
IPC MEXBOL	P	20,015,953	22-Oct-14	MXN	2,031,619	537,736	1	537,736	537,736	0

IPC MEXBOL	S	20,015,953	22-Oct-14	MXN	2,031,619	537,736	1	(537,736)	0	537,736
IPC MEXBOL	S	17,176,500	22-Oct-14	MXN	404,255	39,272	1	(39,272)	0	39,272
IPC MEXBOL	P	17,176,500	22-Oct-14	MXN	404,255	39,272	1	39,272	39,272	0
IPC MEXBOL	S	15,007,750	22-Oct-14	MXN	1,408,820	400,685	1	(400,685)	0	400,685
IPC MEXBOL	P	15,007,750	22-Oct-14	MXN	1,408,820	400,685	1	400,685	400,685	0
IPC MEXBOL	P	4,410,000	26-Dec-14	MXN	131,040	96,913	1	96,913	96,913	0
IPC MEXBOL	S	4,410,000	26-Dec-14	MXN	131,040	96,913	1	(96,913)	0	96,913
IPC MEXBOL	S	5,544,000	26-Dec-14	MXN	231,040	160,223	1	(160,223)	0	160,223
IPC MEXBOL	P	5,544,000	26-Dec-14	MXN	231,040	160,223	1	160,223	160,223	0
IPC MEXBOL	S	16,035,800	17-Dec-14	MXN	1,338,989	1,050,192	1	(1,050,192)	0	1,050,192
IPC MEXBOL	P	17,799,738	17-Dec-14	MXN	481,074	344,710	1	344,710	344,710	0
IPC MEXBOL	P	16,035,800	17-Dec-14	MXN	1,338,989	1,050,192	1	1,050,192	1,050,192	0
IPC MEXBOL	S	17,799,738	17-Dec-14	MXN	481,074	344,710	1	(344,710)	0	344,710
ISHARE MSCI JA	P	107,850,433	15-Jul-14	USD	1,391,304	722,869	13.0549	9,436,982	9,436,982	0
ISHARE MSCI JA	S	107,850,433	15-Jul-14	USD	1,391,304	722,869	13.0549	(9,436,982)	0	9,436,982
ISHARE MSCI JA	P	95,499,998	15-Jul-14	USD	2,521,739	2,855,709	13.0549	37,281,000	37,281,000	0
ISHARE MSCI JA	S	99,999,998	15-Jul-14	USD	3,913,043	2,637,656	13.0549	(34,434,338)	0	34,434,338
ISHARE MSCI JA	S	95,499,998	15-Jul-14	USD	2,521,739	2,855,709	13.0549	(37,281,000)	0	37,281,000
ISHARE MSCI JA	P	99,999,998	15-Jul-14	USD	3,913,043	2,637,656	13.0549	34,434,338	34,434,338	0
EURO STOXX 50	S	68,385,345	17-Jun-14	EUR	1,821,281	864,047	17.98443	(15,539,397)	0	15,539,397
EURO STOXX 50	P	18,804,308	17-Jun-14	EUR	500,808	237,592	17.98443	4,272,956	4,272,956	0
EURO STOXX 50	P	26,497,767	17-Jun-14	EUR	705,705	334,799	17.98443	6,021,163	6,021,163	0
EURO STOXX 50	P	23,083,271	17-Jun-14	EUR	614,768	291,657	17.98443	5,245,277	5,245,277	0
EURO STOXX	S	24,303,296	17-Jun-14	EUR	614,768	1,018,780	17.98443	(18,322,184)	0	18,322,184

50										
EURO STOXX										
50	S	27,898,260	17-Jun-14	EUR	705,705	1,169,479	17.98443	(21,032,417)	0	21,032,417
EURO STOXX										
50	S	19,798,176	17-Jun-14	EUR	500,808	829,928	17.98443	(14,925,787)	0	14,925,787
EURO STOXX										
50	P	71,999,732	17-Jun-14	EUR	1,821,281	3,018,188	17.98443	54,280,388	54,280,388	0
IPC MEXBOL	S	10,004,860	26-Sep-14	MXN	615,299	656,984	1	(656,984)	0	656,984
IPC MEXBOL	P	10,004,860	26-Sep-14	MXN	615,299	656,984	1	656,984	656,984	0
EURO STOXX										
50	P	80,575,703	27-May-14	EUR	1,440,965	940,403	17.98443	16,912,611	16,912,611	0
EURO STOXX										
50	S	84,593,913	27-May-14	EUR	1,440,965	2,199,173	17.98443	(39,550,873)	0	39,550,873
EURO STOXX										
50	P	68,585,746	27-May-14	EUR	1,226,544	800,468	17.98443	14,395,953	14,395,953	0
EURO STOXX										
50	S	72,006,031	27-May-14	EUR	1,226,544	1,871,928	17.98443	(33,665,559)	0	33,665,559
EURO STOXX										
50	P	18,860,342	27-May-14	EUR	337,286	220,120	17.98443	3,958,732	3,958,732	0
EURO STOXX										
50	S	19,800,884	27-May-14	EUR	337,286	514,760	17.98443	(9,257,666)	0	9,257,666
EURO STOXX										
50	P	3,427,811	27-May-14	EUR	61,301	40,006	17.98443	719,488	719,488	0
EURO STOXX										
50	S	171,449,602	27-May-14	EUR	3,066,096	2,000,997	17.98443	(35,986,784)	0	35,986,784
EURO STOXX										
50	S	3,598,752	27-May-14	EUR	61,301	93,556	17.98443	(1,682,553)	0	1,682,553
EURO STOXX										
50	P	179,999,579	27-May-14	EUR	3,066,096	4,679,417	17.98443	84,156,651	84,156,651	0
IPC MEXBOL	S	13,021,600	23-Mar-15	MXN	1,178,455	1,281,793	1	(1,281,793)	0	1,281,793
IPC MEXBOL	P	13,021,600	23-Mar-15	MXN	1,178,455	1,281,793	1	1,281,793	1,281,793	0
ARCA	P	17,000,000	09-Oct-14	MXN	156,700	308,841	1	308,841	308,841	0
ARCA	S	17,000,000	09-Oct-14	MXN	156,700	308,841	1	(308,841)	0	308,841
								(0)	276,725,810	276,725,810