

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

Información al 30 de junio de 2013
(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 30 de junio de 2013:

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
17-Jul-13	USD	EUR	3,275,400	-4,286,712.50	1.3088	-318,742.00	0.00	318,742.00
17-Jul-13	USD	EUR	4,920,700	-6,440,015.33	1.3088	-478,852.00	0.00	478,852.00
17-Jul-13	USD	EUR	10,299,098	-13,479,047.50	1.3088	-1,002,244.00	0.00	1,002,244.00
17-Jul-13	USD	EUR	10,350,500	-13,546,320.38	1.3088	-1,007,246.00	0.00	1,007,246.00
22-Jul-13	MXN	JPY	373,350,480	-47,128,031.09	0.1262	1,981,830.00	1,981,830.00	0.00
22-Jul-13	MXN	JPY	47,000,000	-5,805,440.00	0.1235	376,567.00	376,567.00	0.00
22-Jul-13	MXN	JPY	1,325,000,000	-163,664,000.00	0.1235	10,615,999.00	10,615,999.00	0.00
22-Jul-13	MXN	JPY	1,148,400,000	-141,850,368.00	0.1235	9,201,066.00	9,201,066.00	0.00
22-Jul-13	MXN	JPY	1,236,000,000	-152,670,720.00	0.1235	9,902,924.00	9,902,924.00	0.00
16-Jul-13	MXN	JPY	96,587,740	-12,691,629.04	0.1314	7,876.00	7,876.00	0.00
16-Jul-13	MXN	JPY	12,026,581,403	-1,580,292,796.35	0.1314	980,689.00	980,689.00	0.00
16-Jul-13	MXN	JPY	6,889,338,250	-905,259,046.05	0.1314	561,781.00	561,781.00	0.00
16-Jul-13	MXN	JPY	14,073,734,344	-1,849,288,692.80	0.1314	1,147,620.00	1,147,620.00	0.00
22-Jul-13	MXN	JPY	2,415,165,188	-330,141,005.37	0.1367	-12,397,039.00	0.00	12,397,039.00
22-Jul-13	MXN	JPY	2,592,306,792	-354,355,376.93	0.1367	-13,306,306.00	0.00	13,306,306.00
22-Jul-13	MXN	JPY	2,679,637,540	-366,293,053.53	0.1367	-13,754,576.00	0.00	13,754,576.00
22-Jul-13	MXN	JPY	52,103,528	-7,127,762.63	0.1368	-272,906.00	0.00	272,906.00
22-Jul-13	MXN	JPY	370,738,624	-50,717,043.76	0.1368	-1,941,840.00	0.00	1,941,840.00

22-Jul-13	MXN	JPY	504,354,050	-68,995,634.04	0.1368	-2,641,686.00	0.00	2,641,686.00
22-Jul-13	MXN	JPY	575,803,798	-78,769,959.57	0.1368	-3,015,922.00	0.00	3,015,922.00
15-May-18	MXN	USD	21,000,000	-333,207,000.00	15.867	-15,711,251.00	0.00	15,711,251.00
08-Aug-13	MXN	USD	40,570,000	-551,752,000.00	13.6	-21,197,441.00	0.00	21,197,441.00
18-Oct-13	MXN	USD	25,800,000	-343,939,800.00	13.331	-4,486,621.00	0.00	4,486,621.00
18-Oct-13	MXN	USD	9,500,000	-126,644,500.00	13.331	-1,652,051.00	0.00	1,652,051.00
08-Jul-13	MXN	USD	46,300,000	-600,904,550.00	12.9785	2,822,811.00	2,822,811.00	0.00
09-Dec-13	MXN	USD	20,713,266	-273,891,516.32	13.223	-236,481.00	0.00	236,481.00
09-Dec-13	MXN	USD	5,178,964	-67,650,217.25	13.0625	759,488.00	759,488.00	0.00
08-Feb-23	MXN	USD	25,000,000	-416,250,000.00	16.65	7,552,787.00	7,552,787.00	0.00
14-Mar-17	MXN	USD	100,000,000	-1,418,000,000.00	14.18	28,390,133.00	28,390,133.00	0.00
30-Sep-13	MXN	USD	80,000,000	-1,006,000,000.00	12.575	44,441,598.00	44,441,598.00	0.00
30-Sep-13	MXN	USD	90,000,000	-1,131,750,000.00	12.575	49,996,798.00	49,996,798.00	0.00
30-Sep-13	MXN	USD	84,146,663	-1,058,144,287.23	12.575	46,745,153.00	46,745,153.00	0.00
10-Jul-13	MXN	USD	2,500,000	-30,472,500.00	12.189	2,129,241.00	2,129,241.00	0.00
10-Jul-13	MXN	USD	14,000,000	-170,646,000.00	12.189	11,923,753.00	11,923,753.00	0.00
10-Jul-13	MXN	USD	18,000,000	-219,402,000.00	12.189	15,330,539.00	15,330,539.00	0.00
10-Jul-13	MXN	USD	15,500,000	-188,929,500.00	12.189	13,201,297.00	13,201,297.00	0.00
20-Dec-13	MXN	USD	25,000,000	-312,925,000.00	12.517	17,370,627.00	17,370,627.00	0.00
10-Jul-13	MXN	USD	4,500,000	-55,531,350.00	12.3403	3,152,540.00	3,152,540.00	0.00
10-Jul-13	MXN	USD	23,000,000	-283,826,900.00	12.3403	16,112,983.00	16,112,983.00	0.00
10-Jul-13	MXN	USD	27,750,000	-342,443,325.00	12.3403	19,440,665.00	19,440,665.00	0.00
10-Jul-13	MXN	USD	19,750,000	-243,720,925.00	12.3403	13,836,148.00	13,836,148.00	0.00
10-Jul-13	MXN	USD	750,000	-9,267,000.00	12.356	513,662.00	513,662.00	0.00
10-Jul-13	MXN	USD	5,250,000	-64,869,000.00	12.356	3,595,630.00	3,595,630.00	0.00
10-Jul-13	MXN	USD	8,500,000	-105,026,000.00	12.356	5,821,496.00	5,821,496.00	0.00
10-Jul-13	MXN	USD	10,500,000	-129,738,000.00	12.356	7,191,260.00	7,191,260.00	0.00
12-Aug-13	MXN	USD	1,350,000	-16,368,750.00	12.125	1,283,886.00	1,283,886.00	0.00
12-Aug-13	MXN	USD	7,560,000	-91,665,000.00	12.125	7,189,758.00	7,189,758.00	0.00
12-Aug-13	MXN	USD	13,700,000	-171,304,800.00	12.504	7,858,863.00	7,858,863.00	0.00
09-Aug-13	MXN	USD	400,000	-4,964,600.00	12.4115	264,996.00	264,996.00	0.00
06-Jun-14	MXN	USD	18,000,000	-235,926,000.00	13.107	5,171,919.00	5,171,919.00	0.00
06-Jun-14	MXN	USD	26,000,000	-340,782,000.00	13.107	7,470,549.00	7,470,549.00	0.00
10-Jul-13	MXN	USD	68,857,650	-880,069,624.65	12.781	17,927,333.00	17,927,333.00	0.00
10-Jul-13	MXN	USD	103,464,605	-1,322,381,116.51	12.781	26,937,377.00	26,937,377.00	0.00
10-Jul-13	MXN	USD	31,524,280	-402,911,822.68	12.781	8,207,458.00	8,207,458.00	0.00
09-Aug-13	MXN	USD	400,000	-5,176,400.00	12.941	54,037.00	54,037.00	0.00
20-Sep-13	MXN	USD	8,547,840	-111,126,193.92	13.0005	1,050,937.00	1,050,937.00	0.00
20-Sep-13	MXN	USD	22,609,570	-293,935,714.79	13.0005	2,779,792.00	2,779,792.00	0.00
20-Sep-13	MXN	USD	38,022,240	-494,308,131.12	13.0005	4,674,742.00	4,674,742.00	0.00
20-Sep-13	MXN	USD	23,220,350	-301,876,160.18	13.0005	2,854,886.00	2,854,886.00	0.00
20-Dec-13	MXN	USD	130,000,000	-1,773,200,000.00	13.64	-53,305,497.00	0.00	53,305,497.00
20-Dec-13	MXN	USD	130,000,000	-1,773,200,000.00	13.64	-53,305,497.00	0.00	53,305,497.00

20-Dec-13	MXN	USD	115,000,000	-1,568,600,000.00	13.64	-47,154,862.00	0.00	47,154,862.00
19-Sep-13	MXN	USD	1,500,000	-19,903,650.00	13.2691	-216,945.00	0.00	216,945.00
19-Sep-13	MXN	USD	10,000,000	-132,691,000.00	13.2691	-1,446,301.00	0.00	1,446,301.00
19-Sep-13	MXN	USD	9,000,000	-119,421,900.00	13.2691	-1,301,670.00	0.00	1,301,670.00
19-Sep-13	MXN	USD	11,000,000	-145,960,100.00	13.2691	-1,590,931.00	0.00	1,590,931.00
02-Oct-13	MXN	USD	46,300,000	-607,525,450.00	13.1215	743,834.00	743,834.00	0.00
02-Oct-13	MXN	USD	62,500,000	-820,093,750.00	13.1215	1,004,095.00	1,004,095.00	0.00
19-Sep-13	MXN	USD	142,000	-1,854,520.00	13.06	8,921.00	8,921.00	0.00
19-Sep-13	MXN	USD	2,650,000	-34,609,000.00	13.06	166,484.00	166,484.00	0.00
19-Sep-13	MXN	USD	3,461,000	-45,200,660.00	13.06	217,434.00	217,434.00	0.00
19-Sep-13	MXN	USD	3,000,000	-39,180,000.00	13.06	188,473.00	188,473.00	0.00
Total Compras			48,046,365,863	-27,391,970,370		189,417,828	441,160,735	251,742,907
17-Jul-13	USD	EUR	-28,845,698	37,752,095.71	1.3088	2,807,084.00	2,807,084.00	0.00
22-Jul-13	MXN	JPY	-3,756,400,000	463,990,528.00	0.1235	-30,096,557.00	0.00	30,096,557.00
16-Jul-13	MXN	JPY	-33,086,241,737	4,347,532,164.24	0.1314	-2,697,965.00	0.00	2,697,965.00
22-Jul-13	MXN	JPY	-373,350,480	47,128,031.09	0.1262	-1,981,830.00	0.00	1,981,830.00
22-Jul-13	MXN	JPY	-7,687,109,520	1,050,789,435.84	0.1367	39,457,921.00	39,457,921.00	0.00
22-Jul-13	MXN	JPY	-1,503,000,000	205,610,400.00	0.1368	7,872,353.00	7,872,353.00	0.00
18-Jan-22	MXN	USD	-25,000,000	469,375,000.00	18.775	34,097,459.00	34,097,459.00	0.00
08-Aug-13	MXN	USD	-40,570,000	551,752,000.00	13.6	21,197,441.00	21,197,441.00	0.00
09-Dec-13	MXN	USD	-20,713,266	273,891,516.32	13.223	236,481.00	236,481.00	0.00
09-Dec-13	MXN	USD	-5,178,964	67,650,217.25	13.0625	-759,488.00	0.00	759,488.00
08-Jul-13	MXN	USD	-46,300,000	600,904,550.00	12.9785	-2,822,811.00	0.00	2,822,811.00
18-Oct-13	MXN	USD	-35,300,000	470,584,300.00	13.331	6,138,670.00	6,138,670.00	0.00
10-Jul-13	MXN	USD	-50,000,000	609,450,000.00	12.189	-42,584,829.00	0.00	42,584,829.00
10-Jul-13	MXN	USD	-75,000,000	925,522,500.00	12.3403	-52,542,337.00	0.00	52,542,337.00
10-Jul-13	MXN	USD	-25,000,000	308,900,000.00	12.356	-17,122,048.00	0.00	17,122,048.00
12-Aug-13	MXN	USD	-8,910,000	108,033,750.00	12.125	-8,473,643.00	0.00	8,473,643.00
12-Aug-13	MXN	USD	-4,400,000	55,017,600.00	12.504	-2,524,015.00	0.00	2,524,015.00
12-Aug-13	MXN	USD	-4,800,000	60,019,200.00	12.504	-2,753,470.00	0.00	2,753,470.00
12-Aug-13	MXN	USD	-4,500,000	56,268,000.00	12.504	-2,581,379.00	0.00	2,581,379.00
06-Jun-14	MXN	USD	-44,000,000	576,708,000.00	13.107	-12,642,467.00	0.00	12,642,467.00
10-Jul-13	MXN	USD	-203,846,535	2,605,362,563.84	12.781	-53,072,169.00	0.00	53,072,169.00
09-Aug-13	MXN	USD	-400,000	5,176,400.00	12.941	-54,037.00	0.00	54,037.00
30-Sep-13	MXN	USD	-254,146,663	3,195,894,287.23	12.575	-141,183,548.00	0.00	141,183,548.00
20-Sep-13	MXN	USD	-92,400,000	1,201,246,200.00	13.0005	-11,360,356.00	0.00	11,360,356.00
20-Dec-13	MXN	USD	-25,000,000	312,925,000.00	12.517	-17,370,627.00	0.00	17,370,627.00
20-Dec-13	MXN	USD	-375,000,000	5,115,000,000.00	13.64	153,765,856.00	153,765,856.00	0.00
27-Jun-16	MXN	USD	-30,000,000	432,210,000.00	14.407	5,121,274.00	5,121,274.00	0.00

19-Sep-13	MXN	USD	-31,500,000	417,976,650.00	13.2691	4,555,848.00	4,555,848.00	0.00
03-Jul-13	MXN	USD	-1,031,251	13,481,028.57	13.0725	39,556.00	39,556.00	0.00
02-Dec-16	MXN	USD	-90,000,000	1,290,600,000.00	14.34	-4,387,426.00	0.00	4,387,426.00
02-Oct-13	MXN	USD	-108,800,000	1,427,619,200.00	13.1215	-1,747,928.00	0.00	1,747,928.00
19-Sep-13	MXN	USD	-9,253,000	120,844,180.00	13.06	-581,311.00	0.00	581,311.00
Total Ventas			-48,045,997,114	27,425,214,798		-134,050,298	275,289,943	409,340,241
Posición neta			368,749	33,244,429		55,367,530	716,450,678	661,083,148

b) Contratos adelantados de índices (Index Forwards)

Contratos adelantados de índices									
Indice	Compra (P) / Venta (S)	Monto nocional	Fecha de vencimiento	Moneda	Prima de mercado	Tipo de cambio	Prima de mercado (MXN)	Activo	Pasivo
AA	P	37,272	14-Aug-13	USD	67.18	13.0279	875		
AA	S	37,272	14-Aug-13	USD	(6,167.36)	13.0279	(80,348)	0	(79,473)
1 WALMEX V	S	47,964,840	04-Sep-13	MXN	(4,515,884.72)	1	(4,515,885)		
1 WALMEX V	P	47,964,840	04-Sep-13	MXN	526,537.31	1	526,537	0	(3,989,347)
EBAY	P	8,564	16-Oct-13	USD	198.46	13.0279	2,586		
EBAY	S	8,564	16-Oct-13	USD	(996.73)	13.0279	(12,985)	0	(10,400)
BLRX	S	5,537	20-Sep-13	USD	(1,819.30)	13.0279	(23,702)		
BLRX	P	5,537	20-Sep-13	USD	1,146.09	13.0279	14,931	0	(8,771)
TSLA	S	11,531	06-Nov-13	USD	(216.92)	13.0279	(2,826)		
TSLA	P	11,531	06-Nov-13	USD	10,183.92	13.0279	132,675	129,849	0
S&P 500 INDEX	S	178,837,157	20-Dec-13	USD	(8,844,767.58)	13.0279	(115,228,748)		
S&P 500 INDEX	P	178,837,157	20-Dec-13	USD	7,710,725.35	13.0279	100,454,559	0	(14,774,189)
S&P 500 INDEX	S	54,253,217	20-Dec-13	USD	(1,620,164.79)	13.0279	(21,107,345)		
S&P 500 INDEX	P	54,253,217	20-Dec-13	USD	4,967,200.78	13.0279	64,712,195	43,604,850	0
ANR	P	8,139	11-Oct-13	USD	103.15	13.0279	1,344		
ANR	S	8,139	11-Oct-13	USD	(2,994.96)	13.0279	(39,018)	0	(37,674)
VERIFONE	S	946	22-Aug-13	USD	(132.12)	13.0279	(1,721)		
VERIFONE	P	946	22-Aug-13	USD	27.00	13.0279	352	0	(1,369)
1 WALMEX V	S	184,347	08-Nov-13	MXN	(10,916.36)	1	(10,916)		

1 WALMEX V	P	184,347	08-Nov-13	MXN	11,092.98	1	11,093	177	0
TSLA	S	8,995	14-Nov-13	USD	(833.32)	13.0279	(10,856)		
TSLA	P	8,995	14-Nov-13	USD	2,590.74	13.0279	33,752	22,895	0
TSLA	P	18,310	19-Nov-13	USD	5,038.75	13.0279	65,644		
TSLA	S	18,310	19-Nov-13	USD	(1,842.43)	13.0279	(24,003)	41,641	0
1 ICA *	S	65,060	29-Oct-13	MXN	(15,433.24)	1	(15,433)		
1 ICA *	P	65,060	29-Oct-13	MXN	321.12	1	321	0	(15,112)
1 ICA *	S	209,798	16-Oct-13	MXN	(74,703.97)	1	(74,704)		
1 ICA *	P	209,798	16-Oct-13	MXN	2.83	1	3	0	(74,701)
1 ICA *	S	76,450	24-Jul-13	MXN	(27,196.06)	1	(27,196)		
1 ICA *	P	76,450	24-Jul-13	MXN	0.00	1	0	0	(27,196)
BLRX	S	10,597	22-Nov-13	USD	(4,200.10)	13.0279	(54,718)		
BLRX	P	10,597	22-Nov-13	USD	3,335.35	13.0279	43,453	0	(11,266)
BLRX	S	9,977	22-Nov-13	USD	(3,816.38)	13.0279	(49,719)		
BLRX	P	9,977	22-Nov-13	USD	3,570.69	13.0279	46,519	0	(3,201)
FACEBOOK	S	2,456	25-Nov-13	USD	(207.37)	13.0279	(2,702)		
FACEBOOK	P	2,456	25-Nov-13	USD	234.70	13.0279	3,058	356	0
1 ICA *	S	123,163	29-Nov-13	MXN	(12,063.87)	1	(12,064)		
1 ICA *	P	123,163	29-Nov-13	MXN	13,661.25	1	13,661	1,597	0
FIBRAMQMM	P	148,873	06-Dec-13	MXN	8,399.36	1	8,399		
FIBRAMQMM	S	148,873	06-Dec-13	MXN	(14,411.45)	1	(14,411)	0	(6,012)
RTY	S	151,705,672	20-Dec-13	USD	(8,967,673.47)	13.0279	(116,829,953)		
RTY	P	151,705,672	20-Dec-13	USD	8,338,698.75	13.0279	108,635,733	0	(8,194,220)
APPLE INC.	S	45,097	10-Dec-13	USD	(7,003.27)	13.0279	(91,238)		
APPLE INC.	P	45,097	10-Dec-13	USD	963.82	13.0279	12,557	0	(78,681)
S&P 500 INDEX	S	105,468,259	20-Dec-13	USD	(5,712,684.66)	13.0279	(74,424,284)		
S&P 500 INDEX	P	105,468,259	20-Dec-13	USD	3,833,440.05	13.0279	49,941,674	0	(24,482,611)
BBRY	P	6,739	19-Dec-13	USD	1,939.60	13.0279	25,269		
BBRY	S	6,739	19-Dec-13	USD	(445.31)	13.0279	(5,801)	19,467	0
ISHARES MSCI H	S	203,191,732	27-Sep-13	USD	(7,489,035.42)	13.0279	(97,566,405)		
ISHARES MSCI H	P	203,191,732	27-Sep-13	USD	9,211,514.77	13.0279	120,006,693	22,440,289	0
1 ICA *	S	248,431	27-Dec-13	MXN	(26,205.22)	1	(26,205)		
1 ICA *	P	248,431	27-Dec-13	MXN	28,196.32	1	28,196	1,991	0
1 SANMEX B	P	375,541	27-Dec-13	MXN	23,004.76	1	23,005		
1 SANMEX B	S	375,541	27-Dec-13	MXN	(19,949.46)	1	(19,949)	3,055	0
NETFLIX INC	P	21,395	27-Dec-13	USD	3,428.38	13.0279	44,665		
NETFLIX INC	S	21,395	27-Dec-13	USD	(3,122.08)	13.0279	(40,674)	3,991	0
FIBRAMQMM	P	280,371	27-Dec-13	MXN	26,858.77	1	26,859		
FIBRAMQMM	S	280,371	27-Dec-13	MXN	(21,112.66)	1	(21,113)	5,746	0
AA	P	37,272	14-Aug-13	USD	6,167.36	13.0279	80,348		
AA	S	37,272	14-Aug-13	USD	(67.18)	13.0279	(875)	79,473	0
1 WALMEX V	P	47,964,840	04-Sep-13	MXN	4,515,884.72	1	4,515,885		
1 WALMEX V	S	47,964,840	04-Sep-13	MXN	(526,537.31)	1	(526,537)	3,989,347	0

EBAY	P	8,564	16-Oct-13	USD	996.73	13.0279	12,985		
EBAY	S	8,564	16-Oct-13	USD	(198.46)	13.0279	(2,586)	10,400	0
BLRX	P	5,537	20-Sep-13	USD	1,819.30	13.0279	23,702		
BLRX	S	5,537	20-Sep-13	USD	(1,146.09)	13.0279	(14,931)	8,771	0
TSLA	P	11,531	06-Nov-13	USD	216.92	13.0279	2,826		
TSLA	S	11,531	06-Nov-13	USD	(10,183.92)	13.0279	(132,675)	0	(129,849)
ANR	S	8,139	11-Oct-13	USD	(103.15)	13.0279	(1,344)		
ANR	P	8,139	11-Oct-13	USD	2,994.96	13.0279	39,018	37,674	0
VERIFONE	P	946	22-Aug-13	USD	132.12	13.0279	1,721		
VERIFONE	S	946	22-Aug-13	USD	(27.00)	13.0279	(352)	1,369	0
1 WALMEX V	P	184,347	08-Nov-13	MXN	10,916.36	1	10,916		
1 WALMEX V	S	184,347	08-Nov-13	MXN	(11,092.98)	1	(11,093)	0	(177)
TSLA	P	18,310	19-Nov-13	USD	1,842.43	13.0279	24,003		
TSLA	S	18,310	19-Nov-13	USD	(5,038.75)	13.0279	(65,644)	0	(41,641)
TSLA	S	8,995	14-Nov-13	USD	(2,590.74)	13.0279	(33,752)		
TSLA	P	8,995	14-Nov-13	USD	833.32	13.0279	10,856	0	(22,895)
1 ICA *	P	65,060	29-Oct-13	MXN	15,433.24	1	15,433		
1 ICA *	S	65,060	29-Oct-13	MXN	(321.12)	1	(321)	15,112	0
1 ICA *	P	209,798	16-Oct-13	MXN	74,703.97	1	74,704		
1 ICA *	S	209,798	16-Oct-13	MXN	(2.83)	1	(3)	74,701	0
1 ICA *	P	76,450	24-Jul-13	MXN	27,196.06	1	27,196		
1 ICA *	S	76,450	24-Jul-13	MXN	0.00	1	0	27,196	0
BLRX	P	10,597	22-Nov-13	USD	4,200.10	13.0279	54,718		
BLRX	S	10,597	22-Nov-13	USD	(3,335.35)	13.0279	(43,453)	11,266	0
BLRX	S	9,977	22-Nov-13	USD	(3,570.69)	13.0279	(46,519)		
BLRX	P	9,977	22-Nov-13	USD	3,816.38	13.0279	49,719	3,201	0
FACEBOOK	P	2,456	25-Nov-13	USD	207.37	13.0279	2,702		
FACEBOOK	S	2,456	25-Nov-13	USD	(234.70)	13.0279	(3,058)	0	(356)
1 ICA *	P	123,163	29-Nov-13	MXN	12,063.87	1	12,064		
1 ICA *	S	123,163	29-Nov-13	MXN	(13,661.25)	1	(13,661)	0	(1,597)
FIBRAMQMM	P	148,873	06-Dec-13	MXN	14,411.45	1	14,411		
FIBRAMQMM	S	148,873	06-Dec-13	MXN	(8,399.36)	1	(8,399)	6,012	0
APPLE INC.	P	45,097	10-Dec-13	USD	7,003.27	13.0279	91,238		
APPLE INC.	S	45,097	10-Dec-13	USD	(963.82)	13.0279	(12,557)	78,681	0
BBRY	S	6,739	19-Dec-13	USD	(1,939.60)	13.0279	(25,269)		
BBRY	P	6,739	19-Dec-13	USD	445.31	13.0279	5,801	0	(19,467)
1 ICA *	P	248,431	27-Dec-13	MXN	26,205.22	1	26,205		
1 ICA *	S	248,431	27-Dec-13	MXN	(28,196.32)	1	(28,196)	0	(1,991)
1 SANMEX B	P	375,541	27-Dec-13	MXN	19,949.46	1	19,949		
1 SANMEX B	S	375,541	27-Dec-13	MXN	(23,004.76)	1	(23,005)	0	(3,055)
NETFLIX INC	S	21,395	27-Dec-13	USD	(3,428.38)	13.0279	(44,665)		
NETFLIX INC	P	21,395	27-Dec-13	USD	3,122.08	13.0279	40,674	0	(3,991)
FIBRAMQMM	P	280,371	27-Dec-13	MXN	21,112.66	1	21,113		

FIBRAMQMM	S	280,371	27-Dec-13	MXN	(26,858.77)	1	(26,859)	0	(5,746)
ISHARES MSCI H	P	46,919,853	27-Sep-13	USD	1,729,324.50	13.0279	22,529,467		
ISHARES MSCI H	S	46,919,853	27-Sep-13	USD	(2,127,069.41)	13.0279	(27,711,248)	0	(5,181,781)
ISHARES MSCI H	P	75,807,307	27-Sep-13	USD	2,794,029.08	13.0279	36,400,331		
ISHARES MSCI H	S	75,807,307	27-Sep-13	USD	(3,436,656.22)	13.0279	(44,772,414)	0	(8,372,082)
S&P 500 INDEX	P	54,253,217	20-Dec-13	USD	1,620,164.79	13.0279	21,107,345		
S&P 500 INDEX	S	54,253,217	20-Dec-13	USD	(4,967,200.78)	13.0279	(64,712,195)	0	(43,604,850)
RTY	P	30,591,714	20-Dec-13	USD	1,808,347.01	13.0279	23,558,964		
RTY	S	30,591,714	20-Dec-13	USD	(1,681,513.16)	13.0279	(21,906,585)	1,652,379	0
ISHARES MSCI H	P	80,464,572	27-Sep-13	USD	2,965,681.83	13.0279	38,636,606		
ISHARES MSCI H	S	80,464,572	27-Sep-13	USD	(3,647,789.13)	13.0279	(47,523,032)	0	(8,886,426)
S&P 500 INDEX	P	85,052,178	20-Dec-13	USD	4,206,434.30	13.0279	54,801,005		
S&P 500 INDEX	S	85,052,178	20-Dec-13	USD	(3,667,101.40)	13.0279	(47,774,630)	7,026,375	0
RTY	S	121,113,959	20-Dec-13	USD	(6,657,185.59)	13.0279	(86,729,148)		
RTY	P	121,113,959	20-Dec-13	USD	7,159,326.45	13.0279	93,270,989	6,541,841	0
S&P 500 INDEX	P	88,268,820	20-Dec-13	USD	4,781,077.63	13.0279	62,287,401		
S&P 500 INDEX	S	88,268,820	20-Dec-13	USD	(3,208,294.44)	13.0279	(41,797,339)	20,490,062	0
S&P 500 INDEX	P	93,784,978	20-Dec-13	USD	4,638,333.28	13.0279	60,427,742		
S&P 500 INDEX	S	93,784,978	20-Dec-13	USD	(4,043,623.95)	13.0279	(52,679,928)	7,747,814	0
S&P 500 INDEX	P	17,199,439	20-Dec-13	USD	931,607.04	13.0279	12,136,883		
S&P 500 INDEX	S	17,199,439	20-Dec-13	USD	(625,145.61)	13.0279	(8,144,334)	3,992,549	0
Total							(0)	118,070,128	(118,070,128)

c) Fras

Contratos adelantados de tasa					
No. de operación	Por recibir	Por entregar	Utilidad (pérdida)	Activo	Pasivo
9001809	551,960	(594,764)	(42,803)	0	(42,803)
9001833	137,990	(157,209)	(19,219)	0	(19,219)
Total			(62,022)	0	(62,022)

d) Swaps

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000874	232,953,650	(144,585,838)	88,367,811	88,367,811	0
9000889	1,429,024,747	(902,158,179)	526,866,568	526,866,568	0
9000891	548,152,946	(361,850,880)	186,302,066	186,302,066	0
9000901	272,931,077	(282,450,077)	(9,518,999)	0	(9,518,999)
9000932	437,668,172	(289,206,479)	148,461,693	148,461,693	0
9001224	356,945,458	(445,558,781)	(88,613,324)	0	(88,613,324)
9001428	94,356,094	(100,132,471)	(5,776,377)	0	(5,776,377)
9001470	149,997,433	(154,230,162)	(4,232,728)	0	(4,232,728)
9001771	25,161,625	(26,701,992)	(1,540,367)	0	(1,540,367)
9001774	32,256,991	(33,167,240)	(910,249)	0	(910,249)
9001778	58,693,898	(60,740,962)	(2,047,063)	0	(2,047,063)
9001784	117,880,446	(77,816,134)	40,064,312	40,064,312	0
9001785	98,799,444	(62,193,935)	36,605,509	36,605,509	0
9001786	307,312,178	(194,009,373)	113,302,805	113,302,805	0
9001787	50,096,747	(31,093,225)	19,003,522	19,003,522	0
9001930	290,882,295	(272,943,796)	17,938,499	17,938,499	0
9000894	1,327,347,050	(837,967,991)	489,379,059	489,379,059	0
9000896	509,150,876	(336,104,538)	173,046,338	173,046,338	0
9000898	216,378,577	(134,298,295)	82,080,282	82,080,282	0
9000902	253,511,531	(262,353,236)	(8,841,705)	0	(8,841,705)
9000933	406,527,290	(268,628,916)	137,898,375	137,898,375	0
9001427	90,162,489	(95,682,139)	(5,519,649)	0	(5,519,649)
9001469	139,324,845	(143,256,407)	(3,931,562)	0	(3,931,562)
9001924	90,739,704	(85,917,646)	4,822,058	4,822,058	0
9001925	42,489,904	(43,699,439)	(1,209,535)	0	(1,209,535)
9001795	257,246,738	(165,543,576)	91,703,162	91,703,162	0
9001810	63,973,872	(66,393,133)	(2,419,262)	0	(2,419,262)
9001226	6,335,654	(3,285,625)	3,050,029	3,050,029	0
9001346	174,219,071	(161,946,474)	12,272,596	12,272,596	0
9001348	261,328,606	(242,400,830)	18,927,776	18,927,776	0
9001351	154,013,570	(136,807,118)	17,206,451	17,206,451	0
9001372	329,271,634	(283,552,765)	45,718,869	45,718,869	0
9001412	154,319,369	(140,524,789)	13,794,580	13,794,580	0
9000009	2,928,104	(1,600,130)	1,327,974	1,327,974	0
9000223	53,540,051	(30,883,347)	22,656,704	22,656,704	0
9000265	26,637,430	(16,228,991)	10,408,438	10,408,438	0

9000734	782,717,722	(756,338,938)	26,378,784	26,378,784	0
9000906	420,817,188	(359,419,011)	61,398,177	61,398,177	0
9000971	246,269,891	(298,427,142)	(52,157,251)	0	(52,157,251)
9000989	417,178,216	(342,690,393)	74,487,822	74,487,822	0
9001227	3,285,625	(6,335,654)	(3,050,029)	0	(3,050,029)
9001352	5,381,906,174	(10,095,767,831)	(4,713,861,657)	(2,702,419,808)	
9001353	619,670,066	(3,290,778,531)	(2,671,108,464)		
9001354	5,550,494,909	0	5,550,494,909		
9001356	2,412,165,152	0	2,412,165,152		
9001357	1,750,392,860	(114,342,452)	1,636,050,408		
9001358	0	(4,916,160,157)	(4,916,160,157)		
9001836	326,767,866	(214,823,474)	111,944,392	111,944,392	0
9001849	120,206,830	(142,644,492)	(22,437,662)	0	(22,437,662)
9001919	563,855,567	(393,600,904)	170,254,662	170,254,662	0
9001393	207,850,784	(211,326,506)	(3,475,721)	0	(3,475,721)
9001396	212,227,318	(223,838,304)	(11,610,986)	0	(11,610,986)
9001397	400,148,971	(415,792,358)	(15,643,387)	0	(15,643,387)
9001405	1,245,192,990	(1,247,468,157)	(2,275,167)	0	(2,275,167)
9001411	674,225,791	(735,149,747)	(60,923,956)	0	(60,923,956)
9001413	728,492,321	(674,225,791)	54,266,530	54,266,530	0
9001414	1,247,468,157	(1,256,977,151)	(9,508,994)	0	(9,508,994)
9001415	223,393,297	(212,227,318)	11,165,979	11,165,979	0
9001420	838,524,287	(840,567,324)	(2,043,038)	0	(2,043,038)
9001424	133,302,859	(125,788,015)	7,514,844	7,514,844	0
9001430	222,516,602	(209,680,208)	12,836,394	12,836,394	0
9001452	193,466,829	(197,769,329)	(4,302,500)	0	(4,302,500)
9001461	139,086,718	(136,856,921)	2,229,797	2,229,797	0
9001474	187,842,165	(167,272,851)	20,569,315	20,569,315	0
9001475	28,024,114	(31,929,952)	(3,905,837)	0	(3,905,837)
9001480	350,404,878	(325,890,836)	24,514,042	24,514,042	0
9001496	152,898,249	(154,632,222)	(1,733,973)	0	(1,733,973)
9001512	41,361,211	(39,146,646)	2,214,565	2,214,565	0
9001513	29,999,350	(33,081,173)	(3,081,823)	0	(3,081,823)
9001516	13,315,015	(13,432,695)	(117,680)	0	(117,680)
9001521	208,600,100	(211,711,095)	(3,110,995)	0	(3,110,995)
9001525	56,969,210	(50,190,959)	6,778,251	6,778,251	0
9001552	36,864,703	(40,617,940)	(3,753,237)	0	(3,753,237)
9001587	610,821,228	(560,893,828)	49,927,400	49,927,400	0
9001589	922,070,565	(847,870,946)	74,199,619	74,199,619	0
9001591	1,369,635,687	(1,488,659,961)	(119,024,274)	0	(119,024,274)
9001600	131,651,353	(141,300,077)	(9,648,724)	0	(9,648,724)
9001601	635,853,158	(598,980,852)	36,872,306	36,872,306	0
9001602	201,666,372	(211,951,053)	(10,284,681)	0	(10,284,681)

9001603	207,347,531	(211,953,168)	(4,605,637)	0	(4,605,637)
9001604	70,650,736	(67,865,112)	2,785,624	2,785,624	0
9001605	165,942,824	(175,164,290)	(9,221,465)	0	(9,221,465)
9001623	118,544,376	(124,821,312)	(6,276,936)	0	(6,276,936)
9001624	118,544,687	(125,409,760)	(6,865,073)	0	(6,865,073)
9001646	79,503,242	(91,545,571)	(12,042,329)	0	(12,042,329)
9001649	91,388,757	(103,748,620)	(12,359,863)	0	(12,359,863)
9001727	5,046,312	(5,615,137)	(568,825)	0	(568,825)
9001735	136,733,427	(152,075,316)	(15,341,890)	0	(15,341,890)
9001740	74,091,323	(68,071,827)	6,019,496	6,019,496	0
9001751	10,734,991	(9,771,268)	963,723	963,723	0
9001797	268,715,939	(257,246,738)	11,469,200	11,469,200	0
9001804	882,974,837	(996,912,265)	(113,937,428)	0	(113,937,428)
9001812	383,762,347	(430,285,894)	(46,523,547)	0	(46,523,547)
9001852	441,822,152	(491,798,956)	(49,976,804)	0	(49,976,804)
9001857	651,230,478	(781,003,703)	(129,773,225)	0	(129,773,225)
9001858	52,252,676	(59,458,487)	(7,205,811)	0	(7,205,811)
9001859	617,773,509	(732,199,142)	(114,425,632)	0	(114,425,632)
9001863	49,666,194	(58,575,514)	(8,909,320)	0	(8,909,320)
9001868	119,670,628	(140,582,068)	(20,911,441)	0	(20,911,441)
9001869	91,381,834	(107,387,384)	(16,005,550)	0	(16,005,550)
9001872	445,217,382	(392,934,037)	52,283,345	52,283,345	0
9001873	567,837,648	(630,305,365)	(62,467,717)	0	(62,467,717)
9001881	1,110,321,117	(1,205,694,152)	(95,373,035)	0	(95,373,035)
9001885	3,971,252	(4,926,686)	(955,435)	0	(955,435)
9001886	8,968,693	(10,495,190)	(1,526,497)	0	(1,526,497)
9001895	202,957,203	(190,826,960)	12,130,243	12,130,243	0
9001896	167,215,534	(159,296,195)	7,919,339	7,919,339	0
9001913	150,570,235	(187,019,670)	(36,449,434)	0	(36,449,434)
9001921	18,234,462	(17,512,929)	721,533	721,533	0
9001926	85,917,646	(90,739,704)	(4,822,058)	0	(4,822,058)
9001927	43,699,439	(42,489,904)	1,209,535	1,209,535	0
9001931	272,943,796	(290,882,295)	(17,938,499)	0	(17,938,499)
9001941	399,276,850	(375,347,470)	23,929,380	23,929,380	0
9001942	1,109,102,362	(1,042,631,862)	66,470,500	66,470,500	0
9001944	781,652,855	(747,064,285)	34,588,569	34,588,569	0
9001946	234,671,172	(236,058,084)	(1,386,912)	0	(1,386,912)
9001947	138,180,074	(138,970,139)	(790,066)	0	(790,066)
9000156	12,302,877	(6,524,335)	5,778,541	5,778,541	0
9000172	12,541,887	(6,680,374)	5,861,513	5,861,513	0
9000175	7,381,473	(4,018,264)	3,363,209	3,363,209	0
9000222	30,883,347	(53,540,051)	(22,656,704)	0	(22,656,704)
9000266	16,228,991	(26,637,430)	(10,408,438)	0	(10,408,438)

9001144	171,925,921	(122,744,871)	49,181,049	49,181,049	0
9001332	52,821,269	(42,138,691)	10,682,578	10,682,578	0
9001333	107,027,188	(85,146,952)	21,880,235	21,880,235	0
9001334	170,499,790	(136,820,645)	33,679,146	33,679,146	0
9000884	179,787,991	(135,982,137)	43,805,854	43,805,854	0
9000908	71,883,802	(84,163,438)	(12,279,635)	0	(12,279,635)
9000937	66,845,616	(52,176,310)	14,669,307	14,669,307	0
9000954	24,403,963	(36,372,848)	(11,968,885)	0	(11,968,885)
9000985	68,538,079	(83,435,643)	(14,897,564)	0	(14,897,564)
9001031	111,992,298	(99,871,397)	12,120,901	12,120,901	0
9001041	113,940,210	(76,564,826)	37,375,384	37,375,384	0
9001050	76,710,137	(95,224,592)	(18,514,455)	0	(18,514,455)
9001085	76,691,535	(95,174,189)	(18,482,654)	0	(18,482,654)
9001285	365,005,181	(440,456,445)	(75,451,264)	0	(75,451,264)
9001387	84,530,602	(83,140,314)	1,390,289	1,390,289	0
9001389	56,282,979	(52,119,158)	4,163,821	4,163,821	0
9001422	125,788,015	(133,302,859)	(7,514,844)	0	(7,514,844)
9001434	314,266,460	(211,178,800)	103,087,660	103,087,660	0
9001435	211,528,287	(262,506,588)	(50,978,301)	0	(50,978,301)
9001448	39,553,866	(38,693,366)	860,500	860,500	0
9001458	82,114,153	(83,452,031)	(1,337,878)	0	(1,337,878)
9001476	67,909,732	(73,018,013)	(5,108,281)	0	(5,108,281)
9001501	40,514,683	(43,090,069)	(2,575,385)	0	(2,575,385)
9001526	9,295,366	(10,550,698)	(1,255,332)	0	(1,255,332)
9001528	31,202,347	(32,753,558)	(1,551,211)	0	(1,551,211)
9001548	7,717,409	(7,004,294)	713,115	713,115	0
9001838	20,270,251	(17,627,431)	2,642,821	2,642,821	0
9001841	127,867,729	(114,873,760)	12,993,969	12,993,969	0
9001842	28,528,898	(24,041,366)	4,487,532	4,487,532	0
9001875	19,546,770	(22,223,030)	(2,676,259)	0	(2,676,259)
9001937	120,449,543	(130,312,953)	(9,863,410)	0	(9,863,410)
9001637	17,099,190	(18,735,788)	(1,636,598)	0	(1,636,598)
9001726	5,615,137	(5,046,312)	568,825	568,825	0
9001741	952,659	(1,036,901)	(84,242)	0	(84,242)
9001746	444,051	(487,847)	(43,796)	0	(43,796)
9001864	8,054,181	(6,856,130)	1,198,051	1,198,051	0
9001909	11,923,741	(9,599,848)	2,323,893	2,323,893	0
9001453	15,515,893	(16,591,410)	(1,075,517)	0	(1,075,517)
9001653	69,165,747	(60,925,838)	8,239,908	8,239,908	0
9001742	24,682,533	(26,865,174)	(2,182,642)	0	(2,182,642)
9001747	2,132,303	(2,342,608)	(210,305)	0	(210,305)
9001862	58,575,514	(49,666,194)	8,909,320	8,909,320	0
9001865	50,179,988	(42,715,766)	7,464,223	7,464,223	0

9001910	55,611,140	(44,772,737)	10,838,403	10,838,403	0
9001657	25,360,774	(22,339,474)	3,021,300	3,021,300	0
9001728	112,301,772	(100,972,377)	11,329,395	11,329,395	0
9001743	16,888,049	(18,381,435)	(1,493,386)	0	(1,493,386)
9001748	3,146,970	(3,457,351)	(310,380)	0	(310,380)
9001866	43,516,984	(37,043,877)	6,473,107	6,473,107	0
9001911	66,792,739	(53,775,084)	13,017,655	13,017,655	0
9001655	9,222,100	(8,123,445)	1,098,654	1,098,654	0
9001729	28,075,443	(25,243,094)	2,832,349	2,832,349	0
9001744	17,754,102	(19,324,073)	(1,569,970)	0	(1,569,970)
9001749	2,975,356	(3,268,811)	(293,454)	0	(293,454)
9001763	7,794,484	(8,483,739)	(689,255)	0	(689,255)
9001765	1,072,587	(1,178,374)	(105,787)	0	(105,787)
9001788	11,698,101	(10,517,956)	1,180,145	1,180,145	0
9001867	38,830,915	(33,054,856)	5,776,059	5,776,059	0
9001870	107,387,384	(91,381,834)	16,005,550	16,005,550	0
9001912	52,692,050	(42,422,566)	10,269,484	10,269,484	0
9001376	1,426,133	(852,430)	573,702	573,702	0
9001920	17,512,929	(18,234,462)	(721,533)	0	(721,533)
9000909	107,825,703	(126,245,156)	(18,419,453)	0	(18,419,453)
9000938	100,268,425	(78,264,465)	22,003,960	22,003,960	0
9000955	36,605,945	(54,559,273)	(17,953,328)	0	(17,953,328)
9000986	102,807,118	(125,153,465)	(22,346,347)	0	(22,346,347)
9001032	223,984,596	(199,742,795)	24,241,801	24,241,801	0
9001042	227,880,419	(153,129,651)	74,750,768	74,750,768	0
9001051	153,420,274	(190,449,183)	(37,028,910)	0	(37,028,910)
9001088	153,383,071	(190,348,379)	(36,965,308)	0	(36,965,308)
9001308	64,413,871	(57,442,372)	6,971,498	6,971,498	0
9001390	89,997,555	(83,339,525)	6,658,029	6,658,029	0
9001436	23,395,966	(18,261,708)	5,134,257	5,134,257	0
9001437	65,534,238	(44,037,285)	21,496,953	21,496,953	0
9001438	44,110,164	(54,740,710)	(10,630,546)	0	(10,630,546)
9001459	27,371,384	(27,817,344)	(445,959)	0	(445,959)
9001477	108,588,955	(116,757,193)	(8,168,239)	0	(8,168,239)
9001483	63,917,466	(67,924,747)	(4,007,281)	0	(4,007,281)
9001502	62,610,930	(66,590,901)	(3,979,971)	0	(3,979,971)
9001522	18,590,731	(21,101,395)	(2,510,664)	0	(2,510,664)
9001529	54,193,551	(56,887,759)	(2,694,208)	0	(2,694,208)
9001549	13,403,920	(12,165,352)	1,238,568	1,238,568	0
9001790	287,484,385	(217,438,000)	70,046,385	70,046,385	0
9001843	172,129,635	(154,637,753)	17,491,881	17,491,881	0
9001845	42,793,348	(36,062,049)	6,731,299	6,731,299	0
9001850	40,540,503	(35,254,861)	5,285,642	5,285,642	0

9001876	28,820,520	(32,766,501)	(3,945,981)	0	(3,945,981)
9001880	105,335,106	(124,710,471)	(19,375,365)	0	(19,375,365)
9001882	60,575,043	(71,582,727)	(11,007,684)	0	(11,007,684)
9001938	180,674,314	(195,469,429)	(14,795,115)	0	(14,795,115)
9001518	67,567,371	(66,574,500)	992,871	992,871	0
9001799	332,304,089	(294,324,946)	37,979,143	37,979,143	0
9001855	390,501,852	(325,615,239)	64,886,612	64,886,612	0
9001860	366,099,571	(308,886,755)	57,212,816	57,212,816	0
9000627	318,286,316	(200,360,221)	117,926,095	117,926,095	0
9000631	161,388,654	(100,168,055)	61,220,600	61,220,600	0
9000977	160,848,769	(247,904,989)	(87,056,220)	0	(87,056,220)
9001008	252,087,836	(391,446,594)	(139,358,758)	0	(139,358,758)
9001109	164,863,235	(247,750,163)	(82,886,929)	0	(82,886,929)
9000868	896,389,277	(565,899,869)	330,489,408	330,489,408	0
9000870	343,841,799	(226,979,456)	116,862,343	116,862,343	0
9000878	288,185,023	(181,411,553)	106,773,470	106,773,470	0
9000880	146,125,642	(90,694,859)	55,430,783	55,430,783	0
9000883	171,202,431	(177,173,447)	(5,971,016)	0	(5,971,016)
9000975	40,212,192	(61,976,247)	(21,764,055)	0	(21,764,055)
9000951	20,053,685	(15,652,893)	4,400,792	4,400,792	0
9001030	22,691,250	(20,235,381)	2,455,869	2,455,869	0
9001040	23,085,922	(15,513,135)	7,572,787	7,572,787	0
9001049	15,542,577	(19,293,872)	(3,751,295)	0	(3,751,295)
9001090	15,538,808	(19,283,658)	(3,744,850)	0	(3,744,850)
9001447	5,933,080	(5,804,005)	129,075	129,075	0
9001547	1,218,538	(1,105,941)	112,597	112,597	0
9001717	7,321,189	(7,053,735)	267,454	267,454	0
9001837	4,107,044	(3,571,571)	535,474	535,474	0
9001839	34,425,927	(30,927,551)	3,498,376	3,498,376	0
9001840	8,558,670	(7,212,410)	1,346,260	1,346,260	0
9001874	11,762,244	(13,372,680)	(1,610,436)	0	(1,610,436)
9001878	21,565,141	(18,121,314)	3,443,826	3,443,826	0
9001879	20,561,424	(17,242,728)	3,318,696	3,318,696	0
9001883	4,926,686	(3,971,252)	955,435	955,435	0
9001884	10,495,190	(8,968,693)	1,526,497	1,526,497	0
9001914	151,920,571	(130,618,952)	21,301,619	21,301,619	0
9001936	36,134,863	(39,093,886)	(2,959,023)	0	(2,959,023)
9000910	132,985,034	(155,702,360)	(22,717,325)	0	(22,717,325)
9000939	123,664,390	(96,526,173)	27,138,217	27,138,217	0
9000987	126,795,446	(154,355,940)	(27,560,494)	0	(27,560,494)
9001033	308,893,789	(275,462,285)	33,431,504	33,431,504	0
9001046	211,579,593	(262,645,606)	(51,066,013)	0	(51,066,013)
9001391	106,138,270	(98,286,149)	7,852,121	7,852,121	0

9001450	67,241,572	(65,778,722)	1,462,850	1,462,850	0
9001460	27,371,384	(27,817,344)	(445,959)	0	(445,959)
9001478	128,063,966	(137,697,147)	(9,633,181)	0	(9,633,181)
9001482	139,574,874	(148,325,467)	(8,750,594)	0	(8,750,594)
9001503	74,542,898	(79,281,345)	(4,738,447)	0	(4,738,447)
9001523	19,208,080	(21,802,116)	(2,594,037)	0	(2,594,037)
9001530	65,689,153	(68,954,859)	(3,265,707)	0	(3,265,707)
9001550	16,247,176	(14,745,881)	1,501,295	1,501,295	0
9001757	57,395,275	(60,993,650)	(3,598,375)	0	(3,598,375)
9001759	13,158,449	(13,994,888)	(836,439)	0	(836,439)
9001761	44,120,863	(54,769,700)	(10,648,837)	0	(10,648,837)
9001762	25,159,331	(29,457,203)	(4,297,872)	0	(4,297,872)
9001766	56,465,401	(42,707,446)	13,757,955	13,757,955	0
9001773	23,988,328	(29,202,475)	(5,214,148)	0	(5,214,148)
9001775	17,676,608	(16,368,890)	1,307,717	1,307,717	0
9001777	11,866,160	(11,608,010)	258,150	258,150	0
9001779	3,096,782	(3,515,000)	(418,218)	0	(418,218)
9001780	21,328,183	(22,932,524)	(1,604,341)	0	(1,604,341)
9001781	2,030,897	(1,843,235)	187,662	187,662	0
9001783	8,211,144	(8,619,357)	(408,213)	0	(408,213)
9001789	339,043,614	(256,434,676)	82,608,937	82,608,937	0
9001832	53,688,719	(47,726,373)	5,962,346	5,962,346	0
9001847	62,763,576	(52,891,005)	9,872,571	9,872,571	0
9001848	157,375,666	(141,383,089)	15,992,577	15,992,577	0
9001851	67,567,505	(58,758,102)	8,809,403	8,809,403	0
9001877	41,402,711	(47,071,391)	(5,668,681)	0	(5,668,681)
9001935	264,988,994	(286,688,496)	(21,699,502)	0	(21,699,502)
9001369	80,122,055	(63,647,674)	16,474,382	16,474,382	0
9001378	39,146,646	(41,361,211)	(2,214,565)	0	(2,214,565)
9001380	33,081,173	(29,999,350)	3,081,823	3,081,823	0
9001517	13,432,695	(13,315,015)	117,680	117,680	0
9001520	76,576,354	(75,451,100)	1,125,253	1,125,253	0
9001645	91,545,571	(79,503,242)	12,042,329	12,042,329	0
9001802	332,304,089	(294,324,946)	37,979,143	37,979,143	0
9001814	215,142,947	(191,881,174)	23,261,773	23,261,773	0
9001939	1,042,631,862	(1,109,102,362)	(66,470,500)	0	(66,470,500)
9001519	67,567,371	(66,574,500)	992,871	992,871	0
9001800	332,304,089	(294,324,946)	37,979,143	37,979,143	0
9001813	215,142,947	(191,881,174)	23,261,773	23,261,773	0
9001856	390,501,852	(325,615,239)	64,886,612	64,886,612	0
9001861	366,099,571	(308,886,755)	57,212,816	57,212,816	0
9001940	375,347,470	(399,276,850)	(23,929,380)	0	(23,929,380)
9001945	747,064,285	(781,652,855)	(34,588,569)	0	(34,588,569)

Total	370,940,460	5,500,355,137	(5,129,414,677)
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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	408,573	1	(408,573)	0	408,573
IPC MEXBOL	S	6,300,000	19-Jun-14	MXN	660,000	447,854	1	(447,854)	0	447,854
IPC MEXBOL	P	6,300,000	19-Jun-14	MXN	660,000	447,854	1	447,854	447,854	0
IPC MEXBOL	P	9,500,000	19-Jun-14	MXN	555,000	408,573	1	408,573	408,573	0
IPC MEXBOL	P	10,200,000	19-Jun-14	MXN	725,000	642,476	1	642,476	642,476	0
IPC MEXBOL	S	10,200,000	19-Jun-14	MXN	725,000	642,476	1	(642,476)	0	642,476
IPC MEXBOL	P	9,702,000	19-Jun-14	MXN	1,230,537	689,695	1	689,695	689,695	0
IPC MEXBOL	S	9,702,000	19-Jun-14	MXN	1,230,537	689,695	1	(689,695)	0	689,695
S&P 500 INDEX	P	51,086,521	29-Jul-13	USD	513,584	1,183,975	13.0279	15,424,706	15,424,706	0
S&P 500 INDEX	S	48,158,130	29-Jul-13	USD	1,797,544	3,552,170	13.0279	(46,277,317)	0	46,277,317
S&P 500 INDEX	P	46,222,239	29-Jul-13	USD	1,283,960	79,499	13.0279	1,035,708	1,035,708	0
S&P 500 INDEX	P	38,314,493	29-Jul-13	USD	385,184	887,972	13.0279	11,568,409	11,568,409	0
S&P 500 INDEX	S	36,118,222	29-Jul-13	USD	1,348,144	2,664,100	13.0279	(34,707,627)	0	34,707,627
S&P 500 INDEX	S	25,173,534	29-Jul-13	USD	939,624	1,856,814	13.0279	(24,190,383)	0	24,190,383
S&P 500 INDEX	P	24,161,592	29-Jul-13	USD	671,160	41,556	13.0279	541,392	541,392	0
S&P 500 INDEX	P	34,666,319	29-Jul-13	USD	962,960	59,624	13.0279	776,773	776,773	0
S&P 500 INDEX	P	26,704,282	29-Jul-13	USD	268,464	618,895	13.0279	8,062,904	8,062,904	0
S&P 500 INDEX	S	116,105,297	29-Jul-13	USD	1,167,232	2,690,842	13.0279	(35,056,019)	0	35,056,019
S&P 500 INDEX	P	109,449,886	29-Jul-13	USD	4,085,312	8,073,084	13.0279	105,175,328	105,175,328	0

S&P 500 INDEX	S	105,050,150	29-Jul-13	USD	2,918,080	180,679	13.0279	(2,353,873)	0	2,353,873
S&P 500 INDEX	S	193,000,191	02-Jul-13	USD	3,532,733	10,387	13.0279	(135,324)	0	135,324
S&P 500 INDEX	P	38,214,528	02-Jul-13	USD	699,490	2,057	13.0279	26,794	26,794	0
S&P 500 INDEX	P	98,429,902	02-Jul-13	USD	1,801,690	5,297	13.0279	69,015	69,015	0
S&P 500 INDEX	P	56,355,761	02-Jul-13	USD	1,031,553	3,033	13.0279	39,514	39,514	0
S&P 500 INDEX	P	106,171,692	02-Jul-13	USD	753,434	250,170	13.0279	3,259,196	3,259,196	0
S&P 500 INDEX	P	60,788,301	02-Jul-13	USD	431,377	143,234	13.0279	1,866,043	1,866,043	0
S&P 500 INDEX	P	41,220,208	02-Jul-13	USD	292,514	97,126	13.0279	1,265,354	1,265,354	0
S&P 500 INDEX	S	208,180,201	02-Jul-13	USD	1,477,325	490,531	13.0279	(6,390,593)	0	6,390,593
S&P 500 INDEX	S	101,999,895	02-Jul-13	USD	2,555,124	3,279,871	13.0279	(42,729,828)	0	42,729,828
S&P 500 INDEX	S	58,399,751	02-Jul-13	USD	1,462,929	1,877,881	13.0279	(24,464,842)	0	24,464,842
S&P 500 INDEX	P	200,000,191	02-Jul-13	USD	5,010,057	6,431,132	13.0279	83,784,143	83,784,143	0
S&P 500 INDEX	S	39,600,545	02-Jul-13	USD	992,004	1,273,380	13.0279	(16,589,473)	0	16,589,473
IPC MEXBOL	P	18,729,300	14-Nov-13	MXN	0	651,725	1	651,725	651,725	0
IPC MEXBOL	S	18,729,300	14-Nov-13	MXN	0	651,725	1	(651,725)	0	651,725
S&P 500 INDEX	P	48,249,018	08-Jul-13	USD	871,317	21,316	13.0279	277,703	277,703	0
S&P 500 INDEX	P	48,250,513	08-Jul-13	USD	871,344	21,317	13.0279	277,712	277,712	0
S&P 500 INDEX	S	103,999,427	08-Jul-13	USD	774,516	826,076	13.0279	(10,762,035)	0	10,762,035
S&P 500 INDEX	P	51,998,908	08-Jul-13	USD	387,252	413,032	13.0279	5,380,934	5,380,934	0
S&P 500 INDEX	S	96,499,530	08-Jul-13	USD	1,742,661	42,633	13.0279	(555,415)	0	555,415
S&P 500 INDEX	P	52,000,519	08-Jul-13	USD	387,264	413,044	13.0279	5,381,101	5,381,101	0
S&P 500 INDEX	S	50,000,623	08-Jul-13	USD	1,258,608	1,911,814	13.0279	(24,906,917)	0	24,906,917
S&P 500 INDEX	S	49,999,074	08-Jul-13	USD	1,258,569	1,911,754	13.0279	(24,906,146)	0	24,906,146
S&P 500 INDEX	P	99,999,697	08-Jul-13	USD	2,517,177	3,823,568	13.0279	49,813,063	49,813,063	0
IPC MEXBOL	P	20,015,953	22-Oct-14	MXN	2,031,619	1,435,209	1	1,435,209	1,435,209	0
IPC MEXBOL	S	20,015,953	22-Oct-14	MXN	2,031,619	1,435,209	1	(1,435,209)	0	1,435,209
IPC MEXBOL	S	17,176,500	22-Oct-14	MXN	404,255	364,996	1	(364,996)	0	364,996
IPC MEXBOL	P	17,176,500	22-Oct-14	MXN	404,255	364,996	1	364,996	364,996	0

IPC MEXBOL	S	15,007,750	22-Oct-14	MXN	1,408,820	1,072,590	1	(1,072,590)	0	1,072,590
IPC MEXBOL	P	15,007,750	22-Oct-14	MXN	1,408,820	1,072,590	1	1,072,590	1,072,590	0
S&P 500 INDEX	P	53,625,128	04-Nov-13	USD	1,732,687	1,837,584	13.0279	23,939,862	23,939,862	0
S&P 500 INDEX	P	20,475,879	04-Nov-13	USD	661,598	701,651	13.0279	9,141,045	9,141,045	0
S&P 500 INDEX	P	23,399,655	04-Nov-13	USD	756,069	801,841	13.0279	10,446,306	10,446,306	0
S&P 500 INDEX	S	55,264,202	04-Nov-13	USD	1,732,687	1,660,655	13.0279	(21,634,842)	0	21,634,842
S&P 500 INDEX	P	100,480,810	04-Nov-13	USD	3,150,354	3,019,385	13.0279	39,336,250	39,336,250	0
S&P 500 INDEX	S	21,101,733	04-Nov-13	USD	661,598	634,094	13.0279	(8,260,911)	0	8,260,911
S&P 500 INDEX	S	24,114,875	04-Nov-13	USD	756,069	724,637	13.0279	(9,440,497)	0	9,440,497
S&P 500 INDEX	S	97,500,662	04-Nov-13	USD	3,150,354	3,341,077	13.0279	(43,527,214)	0	43,527,214
S&P 500 INDEX	S	171,607,654	23-Jul-13	USD	3,194,880	2,318,262	13.0279	(30,202,090)	0	30,202,090
S&P 500 INDEX	P	171,607,654	23-Jul-13	USD	3,194,880	2,318,262	13.0279	30,202,090	30,202,090	0
S&P 500 INDEX	P	165,750,374	23-Jul-13	USD	3,194,880	1,189,918	13.0279	15,502,133	15,502,133	0
S&P 500 INDEX	S	165,750,374	23-Jul-13	USD	3,194,880	1,189,918	13.0279	(15,502,133)	0	15,502,133
S&P 500 INDEX	P	137,658,504	02-Dec-13	USD	1,727,770	792,272	13.0279	10,321,635	10,321,635	0
S&P 500 INDEX	S	55,500,359	02-Dec-13	USD	2,120,454	1,421,284	13.0279	(18,516,347)	0	18,516,347
S&P 500 INDEX	P	121,730,035	02-Dec-13	USD	3,219,935	4,243,113	13.0279	55,278,850	55,278,850	0
S&P 500 INDEX	P	58,996,752	02-Dec-13	USD	740,476	339,546	13.0279	4,423,576	4,423,576	0
S&P 500 INDEX	S	196,655,256	02-Dec-13	USD	2,468,246	1,131,818	13.0279	(14,745,211)	0	14,745,211
S&P 500 INDEX	S	129,500,288	02-Dec-13	USD	4,947,705	3,316,316	13.0279	(43,204,627)	0	43,204,627
S&P 500 INDEX	P	185,000,647	02-Dec-13	USD	7,068,159	4,737,600	13.0279	61,720,974	61,720,974	0
S&P 500 INDEX	P	52,170,237	02-Dec-13	USD	1,379,978	1,818,485	13.0279	23,691,036	23,691,036	0
S&P 500 INDEX	S	173,900,272	02-Dec-13	USD	4,599,913	6,061,598	13.0279	(78,969,886)	0	78,969,886
S&P 500 INDEX	S	144,999,338	09-Dec-13	USD	5,857,676	3,451,385	13.0279	(44,964,292)	0	44,964,292
S&P 500 INDEX	P	154,729,200	09-Dec-13	USD	2,010,844	719,733	13.0279	9,376,610	9,376,610	0
S&P 500 INDEX	S	154,729,200	09-Dec-13	USD	2,010,844	719,733	13.0279	(9,376,610)	0	9,376,610
S&P 500 INDEX	P	136,299,378	09-Dec-13	USD	3,846,832	5,155,748	13.0279	67,168,569	67,168,569	0
S&P 500 INDEX	S	136,299,378	09-Dec-13	USD	3,846,832	5,155,748	13.0279	(67,168,569)	0	67,168,569
S&P 500 INDEX	P	144,999,338	09-Dec-13	USD	5,857,676	3,451,385	13.0279	44,964,292	44,964,292	0
S&P 500 INDEX	P	101,087,625	17-Sep-13	USD	2,047,533	3,167,223	13.0279	41,262,265	41,262,265	0
S&P 500 INDEX	P	158,111,372	17-Sep-13	USD	3,202,550	4,953,860	13.0279	64,538,398	64,538,398	0
S&P 500 INDEX	P	110,333,021	17-Sep-13	USD	1,071,017	115,387	13.0279	1,503,256	1,503,256	0

S&P 500 INDEX	S	105,299,871	17-Sep-13	USD	3,118,550	1,001,106	13.0279	(13,042,312)	0	13,042,312	
S&P 500 INDEX	P	269,999,627	17-Sep-13	USD	7,996,280	2,566,939	13.0279	33,441,820	33,441,820	0	
S&P 500 INDEX	S	282,905,138	17-Sep-13	USD	2,746,197	295,865	13.0279	(3,854,501)	0	3,854,501	
S&P 500 INDEX	S	259,198,996	17-Sep-13	USD	5,250,083	8,121,083	13.0279	(105,800,663)	0	105,800,663	
S&P 500 INDEX	P	172,572,117	17-Sep-13	USD	1,675,180	180,478	13.0279	2,351,245	2,351,245	0	
S&P 500 INDEX	S	164,699,756	17-Sep-13	USD	4,877,730	1,565,832	13.0279	(20,399,508)	0	20,399,508	
IPC MEXBOL	S	463,596,100	07-Oct-13	MXN	15,029,300	13,914,797	1	(13,914,797)	0	13,914,797	
IPC MEXBOL	S	331,025,500	07-Oct-13	MXN	10,731,500	9,935,702	1	(9,935,702)	0	9,935,702	
IPC MEXBOL	S	202,384,700	07-Oct-13	MXN	6,561,100	6,074,559	1	(6,074,559)	0	6,074,559	
IPC MEXBOL	P	628,783,350	07-Oct-13	MXN	10,731,500	10,429,343	1	10,429,343	10,429,343	0	
IPC MEXBOL	P	880,601,370	07-Oct-13	MXN	15,029,300	14,606,134	1	14,606,134	14,606,134	0	
IPC MEXBOL	P	997,006,300	07-Oct-13	MXN	32,321,900	29,925,057	1	29,925,057	29,925,057	0	
IPC MEXBOL	P	384,429,990	07-Oct-13	MXN	6,561,100	6,376,365	1	6,376,365	6,376,365	0	
IPC MEXBOL	S	1,893,814,710	07-Oct-13	MXN	32,321,900	31,411,843	1	(31,411,843)	0	31,411,843	
S&P 500 INDEX	P	147,891,432	16-Dec-13	USD	4,554,050	5,110,591	13.0279	66,580,267	66,580,267	0	
S&P 500 INDEX	P	69,595,607	16-Dec-13	USD	2,143,071	2,404,971	13.0279	31,331,728	31,331,728	0	
S&P 500 INDEX	P	168,075,751	16-Dec-13	USD	2,048,118	1,328,217	13.0279	17,303,877	17,303,877	0	
S&P 500 INDEX	S	217,487,039	16-Dec-13	USD	6,697,121	7,515,562	13.0279	(97,911,994)	0	97,911,994	
S&P 500 INDEX	P	79,094,061	16-Dec-13	USD	963,815	625,040	13.0279	8,142,958	8,142,958	0	
S&P 500 INDEX	S	157,080,492	16-Dec-13	USD	6,602,167	5,240,440	13.0279	(68,271,930)	0	68,271,930	
S&P 500 INDEX	S	247,169,811	16-Dec-13	USD	3,011,933	1,953,257	13.0279	(25,446,835)	0	25,446,835	
S&P 500 INDEX	S	73,919,848	16-Dec-13	USD	3,106,886	2,466,077	13.0279	(32,127,801)	0	32,127,801	
S&P 500 INDEX	P	231,000,340	16-Dec-13	USD	9,709,053	7,706,517	13.0279	100,399,731	100,399,731	0	
									0	1,133,444,587	1,133,444,587