

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

Información al 31 de marzo 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 31 de marzo 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
08-May-13	JPY	EUR	31,880,000	-4,034,732,800.00	126.56	-24,742,728.00	0.00	24,742,728.00
08-May-13	JPY	EUR	15,000,000	-1,817,850,000.00	121.19	-1,100,429.00	0.00	1,100,429.00
08-May-13	JPY	EUR	5,321,000	-664,858,950.00	124.95	-3,008,621.00	0.00	3,008,621.00
08-May-13	JPY	EUR	864,000	-107,956,800.00	124.95	-488,527.00	0.00	488,527.00
08-May-13	JPY	EUR	4,660,000	-582,267,000.00	124.95	-2,634,875.00	0.00	2,634,875.00
08-May-13	JPY	EUR	4,155,000	-519,167,250.00	124.95	-2,349,337.00	0.00	2,349,337.00
11-Apr-13	MXN	EUR	11,775,000	-197,861,212.50	16.8035	-11,680,179.00	0.00	11,680,179.00
11-Apr-13	MXN	EUR	985,000	-16,953,820.00	17.212	-1,378,840.00	0.00	1,378,840.00
11-Apr-13	MXN	EUR	6,270,000	-107,919,240.00	17.212	-8,776,984.00	0.00	8,776,984.00
11-Apr-13	MXN	EUR	6,510,000	-112,050,120.00	17.212	-9,112,944.00	0.00	9,112,944.00
11-Apr-13	MXN	EUR	6,715,000	-115,578,580.00	17.212	-9,399,911.00	0.00	9,399,911.00
11-Apr-13	MXN	EUR	3,205,000	-54,452,950.00	16.99	-3,776,031.00	0.00	3,776,031.00
07-Jun-13	MXN	EUR	388,072	-6,495,355.10	16.7375	-322,064.00	0.00	322,064.00
07-Jun-13	MXN	EUR	6,296,960	-105,395,368.00	16.7375	-5,225,883.00	0.00	5,225,883.00
07-Jun-13	MXN	EUR	6,544,959	-109,546,251.26	16.7375	-5,431,699.00	0.00	5,431,699.00
07-Jun-13	MXN	EUR	8,928,209	-149,435,898.14	16.7375	-7,409,571.00	0.00	7,409,571.00
07-Jun-13	MXN	EUR	19,707,500	-322,168,356.25	16.3475	-8,725,105.00	0.00	8,725,105.00
16-Apr-13	USD	EUR	3,275,400	-4,377,735.87	1.3365	-2,401,195.00	0.00	2,401,195.00

16-Apr-13	USD	EUR	4,920,700	-6,576,761.59	1.3365	-3,607,364.00	0.00	3,607,364.00
16-Apr-13	USD	EUR	10,299,098	-13,765,259.43	1.3365	-7,550,265.00	0.00	7,550,265.00
16-Apr-13	USD	EUR	10,350,500	-13,833,960.78	1.3365	-7,587,948.00	0.00	7,587,948.00
23-Apr-13	MXN	JPY	2,327,000,000	-336,484,200.00	0.1446	-30,998,353.00	0.00	30,998,353.00
16-Jul-13	MXN	JPY	1,380,611,310	-181,550,387.27	0.1315	993,608.00	993,608.00	0.00
16-Jul-13	MXN	JPY	2,772,296,263	-364,556,958.58	0.1315	1,995,185.00	1,995,185.00	0.00
16-Jul-13	MXN	JPY	4,098,481,967	-538,950,378.66	0.1315	2,949,622.00	2,949,622.00	0.00
15-May-18	MXN	USD	21,000,000	-333,207,000.00	15.867	-20,301,952.00	0.00	20,301,952.00
08-Aug-13	MXN	USD	40,570,000	-551,752,000.00	13.6	-43,490,345.00	0.00	43,490,345.00
18-Oct-13	MXN	USD	25,800,000	-343,939,800.00	13.331	-18,647,498.00	0.00	18,647,498.00
18-Oct-13	MXN	USD	9,500,000	-126,644,500.00	13.331	-6,866,327.00	0.00	6,866,327.00
02-Jul-13	MXN	USD	46,300,000	-611,623,000.00	13.21	-33,809,828.00	0.00	33,809,828.00
02-Jul-13	MXN	USD	62,500,000	-825,625,000.00	13.21	-45,639,617.00	0.00	45,639,617.00
04-Apr-13	MXN	USD	33,230,000	-428,268,240.00	12.888	-17,190,031.00	0.00	17,190,031.00
08-Jul-13	MXN	USD	46,300,000	-600,904,550.00	12.9785	-22,878,038.00	0.00	22,878,038.00
04-Apr-13	MXN	USD	2,150,000	-27,733,925.00	12.8995	-1,136,910.00	0.00	1,136,910.00
04-Apr-13	MXN	USD	20,300,000	-261,859,850.00	12.8995	-10,734,553.00	0.00	10,734,553.00
04-Apr-13	MXN	USD	27,275,000	-351,833,862.50	12.8995	-14,422,902.00	0.00	14,422,902.00
04-Apr-13	MXN	USD	13,350,000	-172,208,325.00	12.8995	-7,059,423.00	0.00	7,059,423.00
09-Apr-13	MXN	USD	200,500,000	-2,553,969,000.00	12.738	-72,427,153.00	0.00	72,427,153.00
09-Apr-13	MXN	USD	50,000,000	-635,595,000.00	12.7119	-16,758,315.00	0.00	16,758,315.00
19-Apr-13	MXN	USD	30,000,000	-382,521,000.00	12.7507	-10,851,266.00	0.00	10,851,266.00
19-Apr-13	MXN	USD	30,000,000	-382,521,000.00	12.7507	-10,851,266.00	0.00	10,851,266.00
19-Apr-13	MXN	USD	40,000,000	-510,028,000.00	12.7507	-14,468,354.00	0.00	14,468,354.00
09-Apr-13	MXN	USD	15,000,000	-191,460,000.00	12.764	-5,807,988.00	0.00	5,807,988.00
09-Dec-13	MXN	USD	20,713,266	-273,891,516.32	13.223	-11,521,044.00	0.00	11,521,044.00
07-Jun-13	MXN	USD	702,500	-9,289,157.50	13.223	-542,609.00	0.00	542,609.00
09-Apr-13	MXN	USD	40,000,000	-510,400,000.00	12.76	-15,328,174.00	0.00	15,328,174.00
09-Apr-13	MXN	USD	60,000,000	-764,310,000.00	12.7385	-21,703,922.00	0.00	21,703,922.00
04-Apr-13	MXN	USD	280,000	-3,578,120.00	12.779	-114,349.00	0.00	114,349.00
04-Apr-13	MXN	USD	8,700,000	-111,177,300.00	12.779	-3,552,984.00	0.00	3,552,984.00
07-Jun-13	MXN	USD	123,913	-1,618,613.56	13.0625	-75,966.00	0.00	75,966.00
09-Dec-13	MXN	USD	5,178,964	-67,650,217.25	13.0625	-2,070,438.00	0.00	2,070,438.00
08-May-13	MXN	USD	350,000	-4,472,125.00	12.7775	-127,900.00	0.00	127,900.00
08-May-13	MXN	USD	39,500,000	-504,711,250.00	12.7775	-14,434,423.00	0.00	14,434,423.00
08-May-13	MXN	USD	38,550,000	-492,572,625.00	12.7775	-14,087,267.00	0.00	14,087,267.00
08-May-13	MXN	USD	40,350,000	-515,572,125.00	12.7775	-14,745,038.00	0.00	14,745,038.00
08-Feb-23	MXN	USD	25,000,000	-416,250,000.00	16.65	-222,736.00	0.00	222,736.00
08-May-13	MXN	USD	1,165,000	-15,078,595.00	12.943	-617,716.00	0.00	617,716.00
08-May-13	MXN	USD	23,470,000	-303,772,210.00	12.943	-12,444,470.00	0.00	12,444,470.00
08-May-13	MXN	USD	27,170,000	-351,661,310.00	12.943	-14,406,316.00	0.00	14,406,316.00
08-May-13	MXN	USD	20,970,000	-271,414,710.00	12.943	-11,118,898.00	0.00	11,118,898.00
08-May-13	MXN	USD	53,000	-681,792.00	12.864	-23,933.00	0.00	23,933.00

08-May-13	MXN	USD	3,170,000	-40,778,880.00	12.864	-1,431,454.00	0.00	1,431,454.00
08-May-13	MXN	USD	2,400,000	-30,873,600.00	12.864	-1,083,751.00	0.00	1,083,751.00
08-May-13	MXN	USD	1,700,000	-21,868,800.00	12.864	-767,657.00	0.00	767,657.00
13-May-13	MXN	USD	7,900,000	-99,619,000.00	12.61	-1,522,407.00	0.00	1,522,407.00
20-Dec-13	MXN	USD	25,000,000	-321,672,500.00	12.8669	-4,919,380.00	0.00	4,919,380.00
20-Dec-13	MXN	USD	130,000,000	-1,672,697,000.00	12.8669	-25,580,779.00	0.00	25,580,779.00
20-Dec-13	MXN	USD	130,000,000	-1,672,697,000.00	12.8669	-25,580,779.00	0.00	25,580,779.00
20-Dec-13	MXN	USD	115,000,000	-1,479,693,500.00	12.8669	-22,629,151.00	0.00	22,629,151.00
08-May-13	MXN	USD	419,500	-5,257,174.00	12.532	-50,746.00	0.00	50,746.00
21-Jun-13	MXN	USD	35,000,000	-438,952,500.00	12.5415	-2,811,020.00	0.00	2,811,020.00
21-Jun-13	MXN	USD	35,000,000	-438,952,500.00	12.5415	-2,811,020.00	0.00	2,811,020.00
21-Jun-13	MXN	USD	30,000,000	-376,245,000.00	12.5415	-2,409,446.00	0.00	2,409,446.00
14-Mar-17	MXN	USD	100,000,000	-1,418,000,000.00	14.18	-3,379,101.00	0.00	3,379,101.00
09-Apr-13	MXN	USD	28,411,000	-354,107,601.25	12.4637	-2,481,295.00	0.00	2,481,295.00
09-Apr-13	MXN	USD	165,915,405	-2,067,928,129.07	12.4637	-14,490,344.00	0.00	14,490,344.00
09-Apr-13	MXN	USD	160,111,650	-1,995,591,577.69	12.4637	-13,983,468.00	0.00	13,983,468.00
09-Apr-13	MXN	USD	79,576,330	-991,819,483.04	12.4637	-6,949,857.00	0.00	6,949,857.00
04-Apr-13	MXN	USD	26,500,000	-328,268,750.00	12.3875	-455,594.00	0.00	455,594.00
30-Sep-13	MXN	USD	80,000,000	-1,006,000,000.00	12.575	-160,102.00	0.00	160,102.00
30-Sep-13	MXN	USD	80,036,703	-1,006,461,540.23	12.575	-160,176.00	0.00	160,176.00
30-Sep-13	MXN	USD	90,000,000	-1,131,750,000.00	12.575	-180,115.00	0.00	180,115.00
30-Sep-13	MXN	USD	90,000,000	-1,131,750,000.00	12.575	-180,115.00	0.00	180,115.00
30-Sep-13	MXN	USD	84,146,663	-1,058,144,287.23	12.575	-168,401.00	0.00	168,401.00
09-Apr-13	MXN	USD	10,000,000	-123,475,000.00	12.3475	287,646.00	287,646.00	0.00
09-Apr-13	MXN	USD	12,000,000	-148,170,000.00	12.3475	345,175.00	345,175.00	0.00
09-Apr-13	MXN	USD	13,500,000	-166,691,250.00	12.3475	388,322.00	388,322.00	0.00
09-Apr-13	MXN	USD	14,500,000	-179,038,750.00	12.3475	417,087.00	417,087.00	0.00
Total Compras			13,362,779,832	-44,101,085,135		-794,998,315	7,376,645	802,374,960
08-May-13	JPY	EUR	-1,835,000	232,237,600.00	126.56	1,424,181.00	1,424,181.00	0.00
08-May-13	JPY	EUR	-11,315,000	1,432,026,400.00	126.56	8,781,806.00	8,781,806.00	0.00
08-May-13	JPY	EUR	-9,900,000	1,252,944,000.00	126.56	7,683,595.00	7,683,595.00	0.00
08-May-13	JPY	EUR	-8,830,000	1,117,524,800.00	126.56	6,853,146.00	6,853,146.00	0.00
08-May-13	JPY	EUR	-864,000	104,708,160.00	121.19	63,385.00	63,385.00	0.00
08-May-13	JPY	EUR	-5,321,000	644,851,990.00	121.19	390,359.00	390,359.00	0.00
08-May-13	JPY	EUR	-4,660,000	564,745,400.00	121.19	341,866.00	341,866.00	0.00
08-May-13	JPY	EUR	-4,155,000	503,544,450.00	121.19	304,819.00	304,819.00	0.00
08-May-13	JPY	EUR	-15,000,000	1,874,250,000.00	124.95	8,481,359.00	8,481,359.00	0.00
11-Apr-13	MXN	EUR	-460,000	7,729,610.00	16.8035	456,296.00	456,296.00	0.00
11-Apr-13	MXN	EUR	-5,155,000	86,622,042.50	16.8035	5,113,489.00	5,113,489.00	0.00

11-Apr-13	MXN	EUR	-2,900,000	48,730,150.00	16.8035	2,876,647.00	2,876,647.00	0.00
11-Apr-13	MXN	EUR	-3,260,000	54,779,410.00	16.8035	3,233,748.00	3,233,748.00	0.00
11-Apr-13	MXN	EUR	-20,480,000	352,501,760.00	17.212	28,668,679.00	28,668,679.00	0.00
11-Apr-13	MXN	EUR	-8,546	145,196.54	16.99	10,069.00	10,069.00	0.00
11-Apr-13	MXN	EUR	-2,013,644	34,211,811.56	16.99	2,372,413.00	2,372,413.00	0.00
11-Apr-13	MXN	EUR	-1,103,007	18,740,088.93	16.99	1,299,528.00	1,299,528.00	0.00
11-Apr-13	MXN	EUR	-79,803	1,355,852.97	16.99	94,021.00	94,021.00	0.00
07-Jun-13	MXN	EUR	-22,158,000	370,869,525.00	16.7375	18,389,050.00	18,389,050.00	0.00
07-Jun-13	MXN	EUR	-881,500	14,410,321.25	16.3475	390,266.00	390,266.00	0.00
07-Jun-13	MXN	EUR	-3,667,500	59,954,456.25	16.3475	1,623,713.00	1,623,713.00	0.00
07-Jun-13	MXN	EUR	-6,643,000	108,596,442.50	16.3475	2,941,057.00	2,941,057.00	0.00
07-Jun-13	MXN	EUR	-8,515,500	139,207,136.25	16.3475	3,770,069.00	3,770,069.00	0.00
16-Apr-13	USD	EUR	-28,845,698	38,553,717.66	1.3365	21,146,771.00	21,146,771.00	0.00
23-Apr-13	MXN	JPY	-51,000,000	7,374,600.00	0.1446	679,380.00	679,380.00	0.00
23-Apr-13	MXN	JPY	-401,000,000	57,984,600.00	0.1446	5,341,787.00	5,341,787.00	0.00
23-Apr-13	MXN	JPY	-645,000,000	93,267,000.00	0.1446	8,592,152.00	8,592,152.00	0.00
23-Apr-13	MXN	JPY	-1,230,000,000	177,858,000.00	0.1446	16,385,034.00	16,385,034.00	0.00
16-Jul-13	MXN	JPY	-8,251,389,540	1,085,057,724.51	0.1315	-5,938,415.00	0.00	5,938,415.00
18-Jan-22	MXN	USD	-25,000,000	469,375,000.00	18.775	41,795,352.00	41,795,352.00	0.00
08-Aug-13	MXN	USD	-40,570,000	551,752,000.00	13.6	43,490,345.00	43,490,345.00	0.00
07-Jun-13	MXN	USD	-702,500	9,289,157.50	13.223	542,609.00	542,609.00	0.00
09-Dec-13	MXN	USD	-20,713,266	273,891,516.32	13.223	11,521,044.00	11,521,044.00	0.00
02-Jul-13	MXN	USD	-108,800,000	1,437,248,000.00	13.21	79,449,444.00	79,449,444.00	0.00
04-Apr-13	MXN	USD	-900,000	11,599,200.00	12.888	465,575.00	465,575.00	0.00
04-Apr-13	MXN	USD	-9,515,000	122,629,320.00	12.888	4,922,153.00	4,922,153.00	0.00
04-Apr-13	MXN	USD	-2,925,000	37,697,400.00	12.888	1,513,116.00	1,513,116.00	0.00
04-Apr-13	MXN	USD	-19,890,000	256,342,320.00	12.888	10,289,188.00	10,289,188.00	0.00
04-Apr-13	MXN	USD	-63,075,000	813,635,962.50	12.8995	33,353,787.00	33,353,787.00	0.00
09-Apr-13	MXN	USD	-2,958,040	37,679,513.52	12.738	1,068,541.00	1,068,541.00	0.00
09-Apr-13	MXN	USD	-46,819,420	596,385,771.96	12.738	16,912,705.00	16,912,705.00	0.00
09-Apr-13	MXN	USD	-71,893,290	915,776,728.02	12.738	25,970,206.00	25,970,206.00	0.00
09-Apr-13	MXN	USD	-78,829,250	1,004,126,986.50	12.738	28,475,702.00	28,475,702.00	0.00
09-Apr-13	MXN	USD	-737,700	9,377,568.63	12.7119	247,253.00	247,253.00	0.00
09-Apr-13	MXN	USD	-11,675,700	148,420,330.83	12.7119	3,913,301.00	3,913,301.00	0.00
09-Apr-13	MXN	USD	-17,928,400	227,904,027.96	12.7119	6,008,995.00	6,008,995.00	0.00
09-Apr-13	MXN	USD	-19,658,200	249,893,072.58	12.7119	6,588,766.00	6,588,766.00	0.00
19-Apr-13	MXN	USD	-100,000,000	1,275,070,000.00	12.7507	36,170,886.00	36,170,886.00	0.00
09-Apr-13	MXN	USD	-450,000	5,743,800.00	12.764	174,240.00	174,240.00	0.00
09-Apr-13	MXN	USD	-3,150,000	40,206,600.00	12.764	1,219,678.00	1,219,678.00	0.00
09-Apr-13	MXN	USD	-5,100,000	65,096,400.00	12.764	1,974,716.00	1,974,716.00	0.00
09-Apr-13	MXN	USD	-6,300,000	80,413,200.00	12.764	2,439,355.00	2,439,355.00	0.00
09-Apr-13	MXN	USD	-2,400,000	30,624,000.00	12.76	919,691.00	919,691.00	0.00
09-Apr-13	MXN	USD	-11,200,000	142,912,000.00	12.76	4,291,889.00	4,291,889.00	0.00

09-Apr-13	MXN	USD	-14,000,000	178,640,000.00	12.76	5,364,861.00	5,364,861.00	0.00
09-Apr-13	MXN	USD	-12,400,000	158,224,000.00	12.76	4,751,734.00	4,751,734.00	0.00
09-Apr-13	MXN	USD	-12,600,000	160,505,100.00	12.7385	4,557,823.00	4,557,823.00	0.00
09-Apr-13	MXN	USD	-1,800,000	22,929,300.00	12.7385	651,117.00	651,117.00	0.00
09-Apr-13	MXN	USD	-20,400,000	259,865,400.00	12.7385	7,379,333.00	7,379,333.00	0.00
09-Apr-13	MXN	USD	-25,200,000	321,010,200.00	12.7385	9,115,647.00	9,115,647.00	0.00
04-Apr-13	MXN	USD	-8,980,000	114,755,420.00	12.779	3,667,333.00	3,667,333.00	0.00
09-Dec-13	MXN	USD	-5,178,964	67,650,217.25	13.0625	2,070,438.00	2,070,438.00	0.00
07-Jun-13	MXN	USD	-123,913	1,618,613.56	13.0625	75,966.00	75,966.00	0.00
08-May-13	MXN	USD	-118,750,000	1,517,328,125.00	12.7775	43,394,627.00	43,394,627.00	0.00
08-May-13	MXN	USD	-72,775,000	941,926,825.00	12.943	38,587,401.00	38,587,401.00	0.00
08-May-13	MXN	USD	-7,323,000	94,203,072.00	12.864	3,306,795.00	3,306,795.00	0.00
13-May-13	MXN	USD	-7,900,000	99,619,000.00	12.61	1,522,407.00	1,522,407.00	0.00
20-Dec-13	MXN	USD	-400,000,000	5,146,760,000.00	12.8669	78,710,090.00	78,710,090.00	0.00
08-May-13	MXN	USD	-419,500	5,257,174.00	12.532	50,746.00	50,746.00	0.00
21-Jun-13	MXN	USD	-100,000,000	1,254,150,000.00	12.5415	8,031,485.00	8,031,485.00	0.00
09-Apr-13	MXN	USD	-434,014,385	5,409,446,791.04	12.4637	37,904,964.00	37,904,964.00	0.00
08-Jul-13	MXN	USD	-46,300,000	600,904,550.00	12.9785	22,878,038.00	22,878,038.00	0.00
18-Oct-13	MXN	USD	-35,300,000	470,584,300.00	13.331	25,513,825.00	25,513,825.00	0.00
04-Apr-13	MXN	USD	-2,930,000	36,295,375.00	12.3875	50,374.00	50,374.00	0.00
04-Apr-13	MXN	USD	-12,425,000	153,914,687.50	12.3875	213,613.00	213,613.00	0.00
04-Apr-13	MXN	USD	-11,145,000	138,058,687.50	12.3875	191,608.00	191,608.00	0.00
30-Sep-13	MXN	USD	-424,183,366	5,334,105,827.45	12.575	848,909.00	848,909.00	0.00
09-Apr-13	MXN	USD	-50,000,000	617,375,000.00	12.3475	-1,438,230.00	0.00	1,438,230.00
Total Ventas			-13,241,779,632	42,402,999,788		812,889,711	820,266,356	7,376,645
Posición neta			121,000,200	-1,698,085,348		17,891,396	827,643,001	809,751,605

b) Contratos adelantados de índices (Index Forwards)

Contratos adelantados de índices									
Índice	Compra (P) / Venta (S)	Monto notional	Fecha de vencimiento	Moneda	Prima de mercado	Tipo de cambio	Prima de mercado (MXN)	Activo	Pasivo
SPDR FUND EQUI	P	58,778,844	23-Apr-13	USD	3,069,433.00	12.3612	37,941,875		
SPDR FUND EQUI	S	58,778,844	23-Apr-13	USD	(342,379.11)	12.3612	(4,232,217)	33,709,659	0
SPDR FUND EQUI	S	40,846,328	23-Apr-13	USD	(237,924.54)	12.3612	(2,941,033)		
SPDR FUND EQUI	P	40,846,328	23-Apr-13	USD	2,132,996.44	12.3612	26,366,396	23,425,363	0
CRUS	S	374,218	03-Jun-13	USD	(101,314.74)	12.3612	(1,252,372)		
CRUS	P	374,218	03-Jun-13	USD	2,558.17	12.3612	31,622	0	(1,220,750)
KPN NV	S	601,470	08-Jul-13	EUR	(205,300.79)	15.786489	(3,240,979)		
KPN NV	P	601,470	08-Jul-13	EUR	3,259.49	15.786489	51,456	0	(3,189,523)
CRUS	S	186,371	10-Jul-13	USD	(50,993.79)	12.3612	(630,344)		
CRUS	P	186,371	10-Jul-13	USD	2,423.42	12.3612	29,956	0	(600,388)
SPDR FUND EQUI	P	99,625,172	23-Apr-13	USD	580,303.64	12.3612	7,173,249		
SPDR FUND EQUI	S	99,625,172	23-Apr-13	USD	(5,202,429.44)	12.3612	(64,308,271)	0	(57,135,021)
1 ICA *	S	229,349	24-Jul-13	MXN	(5,715.02)	1	(5,715)		
1 ICA *	P	229,349	24-Jul-13	MXN	26,817.23	1	26,817	21,102	0
FACEBOOK	S	189,033	30-Jul-13	USD	(35,485.80)	12.3612	(438,647)		
FACEBOOK	P	189,033	30-Jul-13	USD	2,899.06	12.3612	35,836	0	(402,811)
AA	P	37,272	14-Aug-13	USD	862.91	12.3612	10,667		
AA	S	37,272	14-Aug-13	USD	(4,370.47)	12.3612	(54,024)	0	(43,358)
KPN NV	P	1,219,103	08-Jul-13	EUR	52,304.67	15.786489	825,707		
KPN NV	S	1,219,103	08-Jul-13	EUR	(173,168.73)	15.786489	(2,733,726)	0	(1,908,019)
FIRST SOLAR IN	S	182,767	26-Aug-13	USD	(36,672.99)	12.3612	(453,322)		
FIRST SOLAR IN	P	182,767	26-Aug-13	USD	16,105.04	12.3612	199,078	0	(254,245)
S&P 500 INDEX	S	221,614,642	20-Dec-13	USD	(9,380,163.93)	12.3612	(115,950,082)		
S&P 500 INDEX	P	221,614,642	20-Dec-13	USD	15,745,036.08	12.3612	194,627,540	78,677,458	0
1 WALMEX V	S	47,964,840	04-Sep-13	MXN	(2,381,689.04)	1	(2,381,689)		
1 WALMEX V	P	47,964,840	04-Sep-13	MXN	3,266,374.98	1	3,266,375	884,686	0
RTY	S	192,181,906	20-Dec-13	USD	(9,677,666.92)	12.3612	(119,627,576)		
RTY	P	192,181,906	20-Dec-13	USD	16,862,289.48	12.3612	208,438,133	88,810,556	0
APPLE INC.	P	21,780	05-Sep-13	USD	1,974.38	12.3612	24,406		
APPLE INC.	S	21,780	05-Sep-13	USD	(1,420.06)	12.3612	(17,554)	6,852	0
APPLE INC.	S	8,622	09-Sep-13	USD	(536.05)	12.3612	(6,626)		
APPLE INC.	P	8,622	09-Sep-13	USD	848.19	12.3612	10,485	3,858	0
GOLDCORP INC	S	19,628	09-Sep-13	USD	(1,326.31)	12.3612	(16,395)		
GOLDCORP INC	P	19,628	09-Sep-13	USD	1,822.51	12.3612	22,528	6,134	0
ATI	S	17,968	22-Aug-13	USD	(2,232.46)	12.3612	(27,596)		
ATI	P	17,968	22-Aug-13	USD	1,229.57	12.3612	15,199	0	(12,397)

KPN NV	S	397,629	08-Jul-13	EUR	(55,660.22)	15.786489	(878,679)		
KPN NV	P	397,629	08-Jul-13	EUR	17,454.12	15.786489	275,539	0	(603,140)
KPN NV	S	83,261	08-Jul-13	EUR	(12,140.77)	15.786489	(191,660)		
KPN NV	P	83,261	08-Jul-13	EUR	3,427.29	15.786489	54,105	0	(137,555)
S&P 500 INDEX	S	416,432,130	20-Jun-13	USD	(10,292,278.56)	12.3612	(127,224,914)		
S&P 500 INDEX	P	416,432,130	20-Jun-13	USD	10,135,958.16	12.3612	125,292,606	0	(1,932,308)
VERIFONE	S	4,730	22-Aug-13	USD	(366.32)	12.3612	(4,528)		
VERIFONE	P	4,730	22-Aug-13	USD	732.35	12.3612	9,053	4,525	0
BLRX	P	16,610	20-Sep-13	USD	5,786.17	12.3612	71,524		
BLRX	S	16,610	20-Sep-13	USD	(6,981.04)	12.3612	(86,294)	0	(14,770)
FACEBOOK	S	156,600	20-Sep-13	USD	(15,129.20)	12.3612	(187,015)		
FACEBOOK	P	156,600	20-Sep-13	USD	14,896.15	12.3612	184,134	0	(2,881)
APPLE INC.	S	279,036	23-Sep-13	USD	(27,590.94)	12.3612	(341,057)		
APPLE INC.	P	279,036	23-Sep-13	USD	16,637.12	12.3612	205,655	0	(135,402)
GOLDCORP INC	P	20,178	09-Sep-13	USD	1,549.30	12.3612	19,151		
GOLDCORP INC	S	20,178	09-Sep-13	USD	(1,602.21)	12.3612	(19,805)	0	(654)
APPLE INC.	S	279,526	25-Sep-13	USD	(28,006.57)	12.3612	(346,195)		
APPLE INC.	P	279,526	25-Sep-13	USD	16,574.57	12.3612	204,882	0	(141,313)
ISHARES MSCI H	S	220,446,355	27-Sep-13	USD	(10,086,178.67)	12.3612	(124,677,272)		
ISHARES MSCI H	P	220,446,355	27-Sep-13	USD	9,174,989.22	12.3612	113,413,877	0	(11,263,395)
CRUS	P	374,218	03-Jun-13	USD	101,314.74	12.3612	1,252,372		
CRUS	S	374,218	03-Jun-13	USD	(2,558.17)	12.3612	(31,622)	1,220,750	0
KPN NV	P	601,470	08-Jul-13	EUR	205,300.79	15.786489	3,240,979		
KPN NV	S	601,470	08-Jul-13	EUR	(3,259.49)	15.786489	(51,456)	3,189,523	0
CRUS	P	186,371	10-Jul-13	USD	50,993.79	12.3612	630,344		
CRUS	S	186,371	10-Jul-13	USD	(2,423.42)	12.3612	(29,956)	600,388	0
1 ICA *	P	229,349	24-Jul-13	MXN	5,715.02	1	5,715		
1 ICA *	S	229,349	24-Jul-13	MXN	(26,817.23)	1	(26,817)	0	(21,102)
FACEBOOK	S	189,033	30-Jul-13	USD	(2,899.06)	12.3612	(35,836)		
FACEBOOK	P	189,033	30-Jul-13	USD	35,485.80	12.3612	438,647	402,811	0
AA	P	37,272	14-Aug-13	USD	4,370.47	12.3612	54,024		
AA	S	37,272	14-Aug-13	USD	(862.91)	12.3612	(10,667)	43,358	0
KPN NV	P	1,219,103	08-Jul-13	EUR	173,168.73	15.786489	2,733,726		
KPN NV	S	1,219,103	08-Jul-13	EUR	(52,304.67)	15.786489	(825,707)	1,908,019	0
FIRST SOLAR IN	P	182,767	26-Aug-13	USD	36,672.99	12.3612	453,322		
FIRST SOLAR IN	S	182,767	26-Aug-13	USD	(16,105.04)	12.3612	(199,078)	254,245	0
1 WALMEX V	P	47,964,840	04-Sep-13	MXN	2,381,689.04	1	2,381,689		
1 WALMEX V	S	47,964,840	04-Sep-13	MXN	(3,266,374.98)	1	(3,266,375)	0	(884,686)
APPLE INC.	P	21,780	05-Sep-13	USD	1,420.06	12.3612	17,554		
APPLE INC.	S	21,780	05-Sep-13	USD	(1,974.38)	12.3612	(24,406)	0	(6,852)
APPLE INC.	P	8,622	09-Sep-13	USD	536.05	12.3612	6,626		
APPLE INC.	S	8,622	09-Sep-13	USD	(848.19)	12.3612	(10,485)	0	(3,858)
GOLDCORP INC	P	19,628	09-Sep-13	USD	1,326.31	12.3612	16,395		

GOLDCORP INC	S	19,628	09-Sep-13	USD	(1,822.51)	12.3612	(22,528)	0	(6,134)
ATI	P	17,968	22-Aug-13	USD	2,232.46	12.3612	27,596		
ATI	S	17,968	22-Aug-13	USD	(1,229.57)	12.3612	(15,199)	12,397	0
KPN NV	S	397,629	08-Jul-13	EUR	(17,454.12)	15.786489	(275,539)		
KPN NV	P	397,629	08-Jul-13	EUR	55,660.22	15.786489	878,679	603,140	0
KPN NV	S	83,261	08-Jul-13	EUR	(3,427.29)	15.786489	(54,105)		
KPN NV	P	83,261	08-Jul-13	EUR	12,140.77	15.786489	191,660	137,555	0
VERIFONE	P	4,730	22-Aug-13	USD	366.32	12.3612	4,528		
VERIFONE	S	4,730	22-Aug-13	USD	(732.35)	12.3612	(9,053)	0	(4,525)
BLRX	P	16,610	20-Sep-13	USD	6,981.04	12.3612	86,294		
BLRX	S	16,610	20-Sep-13	USD	(5,786.17)	12.3612	(71,524)	14,770	0
FACEBOOK	S	156,600	20-Sep-13	USD	(14,896.15)	12.3612	(184,134)		
FACEBOOK	P	156,600	20-Sep-13	USD	15,129.20	12.3612	187,015	2,881	0
APPLE INC.	P	279,036	23-Sep-13	USD	27,590.94	12.3612	341,057		
APPLE INC.	S	279,036	23-Sep-13	USD	(16,637.12)	12.3612	(205,655)	135,402	0
GOLDCORP INC	P	20,178	09-Sep-13	USD	1,602.21	12.3612	19,805		
GOLDCORP INC	S	20,178	09-Sep-13	USD	(1,549.30)	12.3612	(19,151)	654	0
APPLE INC.	P	279,526	25-Sep-13	USD	28,006.57	12.3612	346,195		
APPLE INC.	S	279,526	25-Sep-13	USD	(16,574.57)	12.3612	(204,882)	141,313	0
S&P 500 INDEX	P	91,842,530	20-Jun-13	USD	2,269,923.06	12.3612	28,058,973		
S&P 500 INDEX	S	91,842,530	20-Jun-13	USD	(2,235,447.19)	12.3612	(27,632,810)	426,163	0
ISHARES MSCI H	P	50,904,190	27-Sep-13	USD	2,329,041.71	12.3612	28,789,750		
ISHARES MSCI H	S	50,904,190	27-Sep-13	USD	(2,118,635.15)	12.3612	(26,188,873)	2,600,878	0
S&P 500 INDEX	P	146,681,399	20-Jun-13	USD	3,625,286.59	12.3612	44,812,893		
S&P 500 INDEX	S	146,681,399	20-Jun-13	USD	(3,570,225.29)	12.3612	(44,132,269)	680,624	0
ISHARES MSCI H	P	82,244,708	27-Sep-13	USD	3,762,978.14	12.3612	46,514,925		
ISHARES MSCI H	S	82,244,708	27-Sep-13	USD	(3,423,029.17)	12.3612	(42,312,748)	4,202,177	0
S&P 500 INDEX	P	54,253,217	20-Dec-13	USD	2,296,346.77	12.3612	28,385,602		
S&P 500 INDEX	S	54,253,217	20-Dec-13	USD	(3,854,523.54)	12.3612	(47,646,536)	0	(19,260,935)
RTY	P	28,409,200	20-Dec-13	USD	1,430,596.58	12.3612	17,683,890		
RTY	S	28,409,200	20-Dec-13	USD	(2,492,660.04)	12.3612	(30,812,269)	0	(13,128,379)
S&P 500 INDEX	P	4,365,740	20-Jun-13	USD	107,900.93	12.3612	1,333,785		
S&P 500 INDEX	S	4,365,740	20-Jun-13	USD	(106,262.12)	12.3612	(1,313,527)	20,258	0
S&P 500 INDEX	S	173,542,461	20-Jun-13	USD	(4,224,023.56)	12.3612	(52,214,000)		
S&P 500 INDEX	P	173,542,461	20-Jun-13	USD	4,289,167.97	12.3612	53,019,263	805,263	0
ISHARES MSCI H	P	87,297,458	27-Sep-13	USD	3,994,158.82	12.3612	49,372,596		
ISHARES MSCI H	S	87,297,458	27-Sep-13	USD	(3,633,324.90)	12.3612	(44,912,256)	4,460,340	0
S&P 500 INDEX	P	79,594,498	20-Dec-13	USD	3,368,953.59	12.3612	41,644,309		
S&P 500 INDEX	S	79,594,498	20-Dec-13	USD	(5,654,943.37)	12.3612	(69,901,886)	0	(28,257,577)
RTY	S	112,473,290	20-Dec-13	USD	(9,868,552.24)	12.3612	(121,987,148)		
RTY	P	112,473,290	20-Dec-13	USD	5,663,795.63	12.3612	70,011,311	0	(51,975,837)
S&P 500 INDEX	P	87,766,927	20-Dec-13	USD	3,714,863.57	12.3612	45,920,172		
S&P 500 INDEX	S	87,766,927	20-Dec-13	USD	(6,235,569.17)	12.3612	(77,079,118)	0	(31,158,946)

RTY	P	51,299,416	20-Dec-13	USD	2,583,274.71	12.3612	31,932,375		
RTY	S	51,299,416	20-Dec-13	USD	(4,501,077.21)	12.3612	(55,638,716)	0	(23,706,340)
Total							(0)	247,413,101	(247,413,101)

c) Fras

Contratos adelantados de tasa						
No. de operación	Por recibir	Por entregar	Utilidad (pérdida)	Activo	Pasivo	
9001809	455,250	(563,728)	(108,478)	0	(108,478)	
9001833	113,812	(149,006)	(35,193)	0	(35,193)	
Total				(143,672)	0	(143,672)

d) Swaps

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000874	255,263,981	(144,430,320)	110,833,661	110,833,661	0
9000889	1,548,761,251	(904,507,603)	644,253,647	644,253,647	0
9000891	594,040,714	(361,465,401)	232,575,312	232,575,312	0
9000901	268,623,693	(284,153,393)	(15,529,700)	0	(15,529,700)
9000932	480,730,802	(288,893,320)	191,837,482	191,837,482	0
9001224	323,710,788	(473,134,121)	(149,423,333)	0	(149,423,333)
9001428	85,035,985	(106,404,218)	(21,368,233)	0	(21,368,233)
9001470	133,944,809	(161,981,385)	(28,036,576)	0	(28,036,576)
9001771	22,676,263	(28,374,458)	(5,698,195)	0	(5,698,195)
9001774	28,804,869	(34,834,143)	(6,029,274)	0	(6,029,274)
9001778	57,767,594	(61,107,260)	(3,339,666)	0	(3,339,666)
9001784	127,748,624	(77,733,237)	50,015,387	50,015,387	0

9001785	108,317,112	(62,126,590)	46,190,522	46,190,522	0
9001786	333,061,547	(194,514,617)	138,546,930	138,546,930	0
9001787	54,894,590	(31,059,781)	23,834,810	23,834,810	0
9000894	1,438,564,085	(840,150,250)	598,413,835	598,413,835	0
9000896	551,773,646	(335,746,487)	216,027,160	216,027,160	0
9000898	237,101,488	(134,153,842)	102,947,646	102,947,646	0
9000902	249,510,625	(263,935,358)	(14,424,734)	0	(14,424,734)
9000933	446,525,936	(268,338,038)	178,187,899	178,187,899	0
9001427	81,256,608	(101,675,142)	(20,418,533)	0	(20,418,533)
9001469	124,414,394	(150,456,117)	(26,041,723)	0	(26,041,723)
9001795	274,303,562	(152,306,782)	121,996,781	121,996,781	0
9001810	73,787,073	(72,829,293)	957,780	957,780	0
9001226	6,005,900	(3,543,223)	2,462,677	2,462,677	0
9001346	183,748,680	(171,469,073)	12,279,607	12,279,607	0
9001348	275,623,020	(256,635,633)	18,987,387	18,987,387	0
9001351	173,696,350	(152,210,535)	21,485,815	21,485,815	0
9001372	348,887,104	(288,945,730)	59,941,374	59,941,374	0
9001412	153,944,312	(141,449,459)	12,494,853	12,494,853	0
9000009	2,895,323	(1,583,054)	1,312,269	1,312,269	0
9000198	625,395,678	(371,184,094)	254,211,584	254,211,584	0
9000223	58,595,298	(31,252,600)	27,342,698	27,342,698	0
9000265	28,388,052	(15,931,979)	12,456,073	12,456,073	0
9000734	787,437,905	(744,402,435)	43,035,469	43,035,469	0
9000906	452,221,098	(325,759,540)	126,461,559	126,461,559	0
9000971	260,086,060	(304,757,420)	(44,671,360)	0	(44,671,360)
9000989	448,532,585	(310,626,592)	137,905,993	137,905,993	0
9001227	3,543,223	(6,005,900)	(2,462,677)	0	(2,462,677)
9001352	6,412,401,609	(10,887,078,094)	(4,474,676,486)	0	(2,298,110,049)
9001353	1,101,638,218	(3,327,158,687)	(2,225,520,469)	0	0
9001354	5,254,662,949	0	5,254,662,949	0	0
9001356	2,291,772,965	0	2,291,772,965	0	0
9001357	1,620,148,612	(112,585,814)	1,507,562,797	0	0
9001358	0	(4,651,911,805)	(4,651,911,805)	0	0
9001836	351,884,657	(206,466,602)	145,418,055	145,418,055	0
9001849	129,189,502	(129,281,657)	(92,155)	0	(92,155)
9001393	185,595,566	(221,959,036)	(36,363,470)	0	(36,363,470)
9001396	231,456,086	(255,029,659)	(23,573,573)	0	(23,573,573)
9001397	425,163,935	(374,806,531)	50,357,404	50,357,404	0
9001405	1,323,107,045	(1,124,345,530)	198,761,515	198,761,515	0
9001411	708,416,713	(807,273,508)	(98,856,794)	0	(98,856,794)
9001413	799,962,938	(708,416,713)	91,546,225	91,546,225	0
9001414	1,124,345,530	(1,335,628,563)	(211,283,033)	0	(211,283,033)
9001415	254,522,642	(231,456,086)	23,066,556	23,066,556	0

9001420	748,667,920	(883,002,989)	(134,335,069)	0	(134,335,069)
9001424	140,051,197	(112,287,610)	27,763,587	27,763,587	0
9001430	236,453,817	(188,968,856)	47,484,961	47,484,961	0
9001452	179,517,408	(216,801,446)	(37,284,038)	0	(37,284,038)
9001461	148,279,941	(126,791,736)	21,488,205	21,488,205	0
9001474	204,551,200	(166,510,375)	38,040,825	38,040,825	0
9001475	47,108,084	(52,978,579)	(5,870,495)	0	(5,870,495)
9001480	378,339,708	(295,880,325)	82,459,383	82,459,383	0
9001496	136,500,330	(162,550,810)	(26,050,480)	0	(26,050,480)
9001505	230,803,287	(194,120,933)	36,682,354	36,682,354	0
9001512	43,438,823	(35,865,162)	7,573,660	7,573,660	0
9001513	29,806,242	(35,400,255)	(5,594,013)	0	(5,594,013)
9001516	11,887,612	(14,124,384)	(2,236,772)	0	(2,236,772)
9001521	186,232,139	(222,618,697)	(36,386,558)	0	(36,386,558)
9001525	73,605,944	(64,796,596)	8,809,348	8,809,348	0
9001532	181,307,824	(146,571,545)	34,736,279	34,736,279	0
9001552	46,513,446	(51,379,456)	(4,866,010)	0	(4,866,010)
9001587	650,910,065	(532,907,705)	118,002,361	118,002,361	0
9001589	951,454,318	(805,546,535)	145,907,783	145,907,783	0
9001591	1,301,278,998	(1,554,206,970)	(252,927,972)	0	(252,927,972)
9001594	237,678,774	(247,212,334)	(9,533,560)	0	(9,533,560)
9001599	867,976,072	(991,681,749)	(123,705,678)	0	(123,705,678)
9001600	125,357,392	(141,668,821)	(16,311,429)	0	(16,311,429)
9001601	637,511,626	(570,419,589)	67,092,036	67,092,036	0
9001602	192,024,818	(212,503,875)	(20,479,057)	0	(20,479,057)
9001603	197,067,988	(212,504,470)	(15,436,482)	0	(15,436,482)
9001604	70,834,840	(64,566,110)	6,268,730	6,268,730	0
9001605	166,375,645	(174,963,358)	(8,587,712)	0	(8,587,712)
9001623	118,855,450	(128,092,230)	(9,236,780)	0	(9,236,780)
9001624	118,857,137	(131,994,129)	(13,136,992)	0	(13,136,992)
9001646	84,589,899	(82,402,546)	2,187,352	2,187,352	0
9001649	96,191,140	(92,614,312)	3,576,828	3,576,828	0
9001727	5,314,036	(5,012,193)	301,842	301,842	0
9001735	144,015,310	(135,712,636)	8,302,674	8,302,674	0
9001740	66,132,784	(71,700,812)	(5,568,027)	0	(5,568,027)
9001751	9,663,961	(10,401,017)	(737,056)	0	(737,056)
9001797	262,320,019	(274,303,562)	(11,983,544)	0	(11,983,544)
9001804	930,586,943	(889,490,326)	41,096,617	41,096,617	0
9001812	404,523,671	(383,945,634)	20,578,037	20,578,037	0
9001827	955,231,567	(935,965,972)	19,265,595	19,265,595	0
9001829	363,580,845	(336,947,750)	26,633,095	26,633,095	0
9001852	467,291,600	(467,123,663)	167,937	167,937	0
9001857	686,722,577	(697,183,979)	(10,461,402)	0	(10,461,402)

9001858	50,316,224	(52,637,413)	(2,321,189)	0	(2,321,189)
9001859	651,569,910	(653,481,434)	(1,911,524)	0	(1,911,524)
9001863	52,384,723	(52,277,184)	107,538	107,538	0
9001868	126,231,513	(125,453,426)	778,087	778,087	0
9001869	96,397,225	(95,826,375)	570,850	570,850	0
9001872	444,730,233	(438,258,149)	6,472,083	6,472,083	0
9001873	619,174,849	(629,620,201)	(10,445,352)	0	(10,445,352)
9000156	13,638,453	(6,808,303)	6,830,151	6,830,151	0
9000172	13,509,196	(6,763,993)	6,745,203	6,745,203	0
9000175	8,165,195	(4,172,887)	3,992,308	3,992,308	0
9000222	31,252,600	(58,595,298)	(27,342,698)	0	(27,342,698)
9000266	15,931,979	(28,388,052)	(12,456,073)	0	(12,456,073)
9001144	180,234,509	(111,230,768)	69,003,741	69,003,741	0
9001332	59,325,451	(45,121,135)	14,204,316	14,204,316	0
9001333	118,385,920	(89,546,474)	28,839,446	28,839,446	0
9001334	192,791,211	(147,633,104)	45,158,107	45,158,107	0
9000819	4,577,351	(2,766,499)	1,810,852	1,810,852	0
9000831	29,562,143	(17,867,024)	11,695,119	11,695,119	0
9000884	185,522,424	(128,908,216)	56,614,208	56,614,208	0
9000908	65,151,908	(90,444,220)	(25,292,312)	0	(25,292,312)
9000920	174,609,254	(123,943,568)	50,665,687	50,665,687	0
9000937	69,939,373	(49,573,101)	20,366,272	20,366,272	0
9000954	22,494,316	(38,249,230)	(15,754,914)	0	(15,754,914)
9000985	62,125,318	(89,706,517)	(27,581,199)	0	(27,581,199)
9001031	112,204,533	(94,677,203)	17,527,330	17,527,330	0
9001041	125,567,870	(76,770,369)	48,797,501	48,797,501	0
9001050	76,628,781	(94,172,442)	(17,543,660)	0	(17,543,660)
9001085	76,609,162	(94,112,993)	(17,503,831)	0	(17,503,831)
9001285	365,960,775	(481,712,488)	(115,751,713)	0	(115,751,713)
9001387	88,783,614	(74,238,226)	14,545,388	14,545,388	0
9001389	59,916,822	(50,872,455)	9,044,366	9,044,366	0
9001422	112,287,610	(140,051,197)	(27,763,587)	0	(27,763,587)
9001434	346,337,525	(211,745,725)	134,591,800	134,591,800	0
9001435	211,301,088	(259,579,627)	(48,278,540)	0	(48,278,540)
9001448	43,360,289	(35,903,482)	7,456,808	7,456,808	0
9001458	76,075,041	(88,967,964)	(12,892,923)	0	(12,892,923)
9001476	61,656,087	(78,839,124)	(17,183,038)	0	(17,183,038)
9001501	39,065,488	(46,447,557)	(7,382,069)	0	(7,382,069)
9001526	12,000,330	(13,631,821)	(1,631,491)	0	(1,631,491)
9001528	27,848,594	(34,448,487)	(6,599,893)	0	(6,599,893)
9001548	9,762,097	(8,837,555)	924,542	924,542	0
9001838	18,559,125	(18,505,954)	53,171	53,171	0
9001841	121,452,152	(121,495,816)	(43,664)	0	(43,664)

9001842	25,856,331	(25,837,900)	18,431	18,431	0
9001637	17,950,966	(17,593,589)	357,377	357,377	0
9001726	5,012,193	(5,314,036)	(301,842)	0	(301,842)
9001741	1,003,446	(925,522)	77,924	77,924	0
9001746	472,670	(439,175)	33,495	33,495	0
9001864	7,187,436	(7,232,014)	(44,578)	0	(44,578)
9001453	16,165,050	(17,793,913)	(1,628,863)	0	(1,628,863)
9001653	61,742,875	(64,127,427)	(2,384,552)	0	(2,384,552)
9001742	25,998,386	(23,979,445)	2,018,941	2,018,941	0
9001747	2,269,728	(2,108,886)	160,842	160,842	0
9001862	52,277,184	(52,384,723)	(107,538)	0	(107,538)
9001865	44,779,903	(45,057,637)	(277,734)	0	(277,734)
9001657	22,639,054	(23,513,390)	(874,336)	0	(874,336)
9001728	100,218,562	(106,349,767)	(6,131,206)	0	(6,131,206)
9001743	17,788,369	(16,406,989)	1,381,381	1,381,381	0
9001748	3,349,790	(3,112,411)	237,379	237,379	0
9001866	38,833,934	(39,074,790)	(240,856)	0	(240,856)
9001655	8,232,383	(8,550,324)	(317,940)	0	(317,940)
9001729	25,054,640	(26,587,442)	(1,532,801)	0	(1,532,801)
9001744	18,700,593	(17,248,373)	1,452,221	1,452,221	0
9001749	3,167,115	(2,942,681)	224,434	224,434	0
9001763	8,210,017	(7,572,456)	637,560	637,560	0
9001765	1,141,714	(1,060,808)	80,906	80,906	0
9001788	10,439,434	(11,078,101)	(638,667)	0	(638,667)
9001867	34,652,153	(34,867,072)	(214,920)	0	(214,920)
9001870	95,826,375	(96,397,225)	(570,850)	0	(570,850)
9001376	1,351,909	(913,222)	438,687	438,687	0
9000854	47,270,429	(28,569,712)	18,700,718	18,700,718	0
9000855	3,066,171	(1,853,159)	1,213,012	1,213,012	0
9000909	97,727,862	(135,666,329)	(37,938,468)	0	(37,938,468)
9000925	261,913,881	(185,915,352)	75,998,530	75,998,530	0
9000938	104,909,059	(74,359,651)	30,549,408	30,549,408	0
9000955	33,741,473	(57,373,844)	(23,632,371)	0	(23,632,371)
9000986	93,187,978	(134,559,776)	(41,371,798)	0	(41,371,798)
9001032	224,409,065	(189,354,406)	35,054,660	35,054,660	0
9001042	251,135,741	(153,540,739)	97,595,002	97,595,002	0
9001051	153,257,563	(188,344,883)	(35,087,320)	0	(35,087,320)
9001088	153,218,324	(188,225,986)	(35,007,662)	0	(35,007,662)
9001308	64,535,940	(54,454,862)	10,081,079	10,081,079	0
9001388	133,175,421	(111,357,340)	21,818,082	21,818,082	0
9001390	95,808,139	(81,346,025)	14,462,114	14,462,114	0
9001436	24,478,780	(17,350,585)	7,128,195	7,128,195	0
9001437	72,222,043	(44,155,507)	28,066,537	28,066,537	0

9001438	44,062,786	(54,130,349)	(10,067,563)	0	(10,067,563)
9001449	80,216,535	(66,421,441)	13,795,094	13,795,094	0
9001459	25,358,347	(29,655,988)	(4,297,641)	0	(4,297,641)
9001477	98,589,256	(126,065,261)	(27,476,005)	0	(27,476,005)
9001483	58,544,362	(71,291,035)	(12,746,673)	0	(12,746,673)
9001502	60,371,361	(71,779,526)	(11,408,165)	0	(11,408,165)
9001522	24,000,659	(27,263,642)	(3,262,982)	0	(3,262,982)
9001529	48,368,610	(59,831,582)	(11,462,972)	0	(11,462,972)
9001549	16,955,221	(15,349,437)	1,605,783	1,605,783	0
9001790	296,653,851	(206,126,666)	90,527,185	90,527,185	0
9001843	163,493,282	(163,552,060)	(58,778)	0	(58,778)
9001845	38,784,497	(38,756,851)	27,647	27,647	0
9001850	37,118,251	(37,011,908)	106,342	106,342	0
9001518	71,048,520	(59,435,789)	11,612,731	11,612,731	0
9001799	296,496,775	(310,195,648)	(13,698,872)	0	(13,698,872)
9001855	348,591,990	(343,361,289)	5,230,701	5,230,701	0
9001860	326,740,717	(325,784,955)	955,762	955,762	0
9000627	348,947,858	(200,143,266)	148,804,593	148,804,593	0
9000631	176,845,095	(100,060,312)	76,784,783	76,784,783	0
9000977	160,674,718	(277,079,763)	(116,405,045)	0	(116,405,045)
9001008	251,818,199	(420,945,173)	(169,126,974)	0	(169,126,974)
9001109	165,295,619	(267,036,092)	(101,740,473)	0	(101,740,473)
9000868	971,496,806	(567,373,601)	404,123,205	404,123,205	0
9000870	372,625,978	(226,737,655)	145,888,322	145,888,322	0
9000878	315,946,811	(181,215,116)	134,731,695	134,731,695	0
9000880	160,120,321	(90,597,307)	69,523,014	69,523,014	0
9000883	168,500,523	(178,241,893)	(9,741,369)	0	(9,741,369)
9000975	40,168,680	(69,269,941)	(29,101,261)	0	(29,101,261)
9001468	84,020,021	(101,606,621)	(17,586,599)	0	(17,586,599)
9000829	20,543,397	(12,416,196)	8,127,201	8,127,201	0
9000919	52,382,776	(37,183,070)	15,199,706	15,199,706	0
9000951	20,981,812	(14,871,930)	6,109,882	6,109,882	0
9001030	22,734,252	(19,182,963)	3,551,289	3,551,289	0
9001040	25,441,853	(15,554,781)	9,887,072	9,887,072	0
9001049	15,526,093	(19,080,691)	(3,554,598)	0	(3,554,598)
9001090	15,522,118	(19,068,644)	(3,546,526)	0	(3,546,526)
9001265	135,355,355	(178,167,633)	(42,812,277)	0	(42,812,277)
9001447	6,504,043	(5,385,522)	1,118,521	1,118,521	0
9001500	10,119,781	(12,032,081)	(1,912,300)	0	(1,912,300)
9001527	4,397,146	(5,439,235)	(1,042,088)	0	(1,042,088)
9001547	1,541,384	(1,395,403)	145,980	145,980	0
9001716	19,545,572	(21,810,472)	(2,264,900)	0	(2,264,900)
9001717	6,748,295	(7,417,618)	(669,324)	0	(669,324)

9001719	18,637,596	(20,794,197)	(2,156,602)	0	(2,156,602)
9001837	3,760,346	(3,749,572)	10,773	10,773	0
9001839	32,698,656	(32,710,412)	(11,756)	0	(11,756)
9001840	7,756,899	(7,751,370)	5,529	5,529	0
9000833	4,992,016	(3,017,118)	1,974,898	1,974,898	0
9000836	55,748,199	(33,693,580)	22,054,619	22,054,619	0
9000910	120,531,030	(167,321,806)	(46,790,777)	0	(46,790,777)
9000922	323,027,120	(229,295,600)	93,731,520	93,731,520	0
9000939	129,387,839	(91,710,236)	37,677,603	37,677,603	0
9000987	114,931,839	(165,957,056)	(51,025,218)	0	(51,025,218)
9001033	309,479,169	(261,135,814)	48,343,354	48,343,354	0
9001046	211,355,201	(259,743,597)	(48,388,396)	0	(48,388,396)
9001391	112,990,961	(95,935,122)	17,055,839	17,055,839	0
9001450	73,712,492	(61,035,919)	12,676,573	12,676,573	0
9001460	25,358,347	(29,655,988)	(4,297,641)	0	(4,297,641)
9001478	116,270,860	(148,674,581)	(32,403,721)	0	(32,403,721)
9001482	127,841,770	(155,676,342)	(27,834,572)	0	(27,834,572)
9001503	71,876,527	(85,458,783)	(13,582,256)	0	(13,582,256)
9001523	24,797,657	(28,168,995)	(3,371,337)	0	(3,371,337)
9001530	58,628,618	(72,523,130)	(13,894,511)	0	(13,894,511)
9001550	20,551,782	(18,605,378)	1,946,404	1,946,404	0
9001757	52,570,448	(64,016,440)	(11,445,992)	0	(11,445,992)
9001758	2,287,379	(1,382,466)	904,913	904,913	0
9001759	12,687,776	(15,085,341)	(2,397,565)	0	(2,397,565)
9001760	9,284,484	(5,611,437)	3,673,047	3,673,047	0
9001761	44,074,070	(54,164,542)	(10,090,471)	0	(10,090,471)
9001762	22,803,168	(31,655,477)	(8,852,309)	0	(8,852,309)
9001766	58,266,395	(40,485,764)	17,780,631	17,780,631	0
9001768	61,113,239	(43,378,853)	17,734,386	17,734,386	0
9001773	21,743,861	(31,397,281)	(9,653,420)	0	(9,653,420)
9001775	18,817,877	(15,977,343)	2,840,534	2,840,534	0
9001777	13,008,087	(10,771,044)	2,237,042	2,237,042	0
9001779	3,997,950	(4,541,487)	(543,537)	0	(543,537)
9001780	19,364,122	(24,760,741)	(5,396,619)	0	(5,396,619)
9001781	2,568,973	(2,325,672)	243,301	243,301	0
9001783	7,328,577	(9,065,391)	(1,736,814)	0	(1,736,814)
9001789	349,857,589	(243,094,698)	106,762,891	106,762,891	0
9001832	49,487,494	(50,188,453)	(700,959)	0	(700,959)
9001847	56,883,929	(56,843,381)	40,548	40,548	0
9001848	149,479,572	(149,533,312)	(53,740)	0	(53,740)
9001851	61,863,751	(61,686,514)	177,237	177,237	0
9001369	84,101,470	(56,852,659)	27,248,811	27,248,811	0
9001378	35,865,162	(43,438,823)	(7,573,660)	0	(7,573,660)

9001380	35,400,255	(29,806,242)	5,594,013	5,594,013	0
9001517	14,124,384	(11,887,612)	2,236,772	2,236,772	0
9001520	80,521,656	(67,360,561)	13,161,095	13,161,095	0
9001645	82,402,546	(84,589,899)	(2,187,352)	0	(2,187,352)
9001802	296,496,775	(310,195,648)	(13,698,872)	0	(13,698,872)
9001814	191,972,817	(202,261,836)	(10,289,019)	0	(10,289,019)
9001824	935,965,972	(955,231,567)	(19,265,595)	0	(19,265,595)
9001519	71,048,520	(59,435,789)	11,612,731	11,612,731	0
9001738	336,947,750	(363,580,845)	(26,633,095)	0	(26,633,095)
9001800	296,496,775	(310,195,648)	(13,698,872)	0	(13,698,872)
9001813	191,972,817	(202,261,836)	(10,289,019)	0	(10,289,019)
9001856	348,591,990	(343,361,289)	5,230,701	5,230,701	0
9001861	326,740,717	(325,784,955)	955,762	955,762	0
Total			1,834,232,024	7,166,915,280	(5,332,683,256)

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	10,634,000	11-Apr-13	MXN	515,060	841,000	1	(841,000)	0	841,000
IPC MEXBOL	P	10,634,000	11-Apr-13	MXN	515,060	841,000	1	841,000	841,000	0
IPC MEXBOL	S	9,500,000	19-Jun-14	MXN	555,000	152,872	1	(152,872)	0	152,872
IPC MEXBOL	S	6,300,000	19-Jun-14	MXN	660,000	718,905	1	(718,905)	0	718,905
IPC MEXBOL	P	6,300,000	19-Jun-14	MXN	660,000	718,905	1	718,905	718,905	0
IPC MEXBOL	P	9,500,000	19-Jun-14	MXN	555,000	152,872	1	152,872	152,872	0
IPC MEXBOL	P	10,200,000	19-Jun-14	MXN	725,000	249,216	1	249,216	249,216	0
IPC MEXBOL	S	10,200,000	19-Jun-14	MXN	725,000	249,216	1	(249,216)	0	249,216
IPC MEXBOL	S	11,676,000	19-Jun-13	MXN	825,104	679,178	1	(679,178)	0	679,178

IPC MEXBOL	P	11,676,000	19-Jun-13	MXN	825,104	679,178	1	679,178	679,178	0
IPC MEXBOL	P	9,702,000	19-Jun-14	MXN	1,230,537	1,107,113	1	1,107,113	1,107,113	0
IPC MEXBOL	S	9,702,000	19-Jun-14	MXN	1,230,537	1,107,113	1	(1,107,113)	0	1,107,113
1 WALMEX V	P	13,969,890	21-Jun-13	MXN	174,976	18,457	1	18,457	18,457	0
1 WALMEX V	S	13,969,890	21-Jun-13	MXN	174,976	18,457	1	(18,457)	0	18,457
1 WALMEX V	S	12,135,460	21-Jun-13	MXN	888,993	208,334	1	(208,334)	0	208,334
1 WALMEX V	P	12,135,460	21-Jun-13	MXN	888,993	208,334	1	208,334	208,334	0
1 AMX L	S	17,025,003	21-Jun-13	MXN	225,000	12,551	1	(12,551)	0	12,551
1 AMX L	P	15,000,002	21-Jun-13	MXN	986,985	96,000	1	96,000	96,000	0
1 AMX L	P	17,025,003	21-Jun-13	MXN	225,000	12,551	1	12,551	12,551	0
1 AMX L	S	15,000,002	21-Jun-13	MXN	986,985	96,000	1	(96,000)	0	96,000
1 AMX L	P	10,739,104	30-Apr-13	MXN	126,342	909	1	909	909	0
1 AMX L	S	9,981,050	30-Apr-13	MXN	467,467	6,089	1	(6,089)	0	6,089
1 AMX L	P	9,981,050	30-Apr-13	MXN	467,467	6,089	1	6,089	6,089	0
1 AMX L	S	11,276,059	21-Jun-13	MXN	120,025	6,537	1	(6,537)	0	6,537
1 AMX L	P	11,276,059	21-Jun-13	MXN	120,025	6,537	1	6,537	6,537	0
1 AMX L	S	10,739,104	30-Apr-13	MXN	126,342	909	1	(909)	0	909
1 AMX L	P	9,981,050	21-Jun-13	MXN	619,078	48,003	1	48,003	48,003	0
1 AMX L	S	9,981,050	21-Jun-13	MXN	619,078	48,003	1	(48,003)	0	48,003
S&P 500 INDEX	P	51,086,521	29-Jul-13	USD	513,584	943,753	12.3612	11,665,916	11,665,916	0
S&P 500 INDEX	S	48,158,130	29-Jul-13	USD	1,797,544	2,756,826	12.3612	(34,077,683)	0	34,077,683
S&P 500 INDEX	P	46,222,239	29-Jul-13	USD	1,283,960	611,677	12.3612	7,561,067	7,561,067	0
S&P 500 INDEX	P	38,314,493	29-Jul-13	USD	385,184	707,807	12.3612	8,749,346	8,749,346	0
S&P 500 INDEX	S	36,118,222	29-Jul-13	USD	1,348,144	2,067,598	12.3612	(25,557,996)	0	25,557,996
S&P 500 INDEX	S	25,173,534	29-Jul-13	USD	939,624	1,441,066	12.3612	(17,813,310)	0	17,813,310
S&P 500 INDEX	P	24,161,592	29-Jul-13	USD	671,160	319,740	12.3612	3,952,370	3,952,370	0
S&P 500 INDEX	P	34,666,319	29-Jul-13	USD	962,960	458,753	12.3612	5,670,741	5,670,741	0
S&P 500 INDEX	P	26,704,282	29-Jul-13	USD	268,464	493,325	12.3612	6,098,084	6,098,084	0

S&P 500 INDEX	S	116,105,297	29-Jul-13	USD	1,167,232	2,144,885	12.3612	(26,513,347)	0	26,513,347
S&P 500 INDEX	P	109,449,886	29-Jul-13	USD	4,085,312	6,265,491	12.3612	77,448,989	77,448,989	0
S&P 500 INDEX	S	105,050,150	29-Jul-13	USD	2,918,080	1,390,171	12.3612	(17,184,178)	0	17,184,178
S&P 500 INDEX	S	313,830,417	21-May-13	USD	5,263,440	1,244,140	12.3612	(15,379,064)	0	15,379,064
S&P 500 INDEX	P	313,830,417	21-May-13	USD	5,263,440	1,244,140	12.3612	15,379,064	15,379,064	0
S&P 500 INDEX	P	165,000,072	21-May-13	USD	5,263,440	1,554,455	12.3612	19,214,934	19,214,934	0
S&P 500 INDEX	S	165,000,072	21-May-13	USD	5,263,440	1,554,455	12.3612	(19,214,934)	0	19,214,934
S&P 500 INDEX	S	129,999,979	04-Jun-13	USD	3,638,544	6,461,296	12.3612	(79,869,371)	0	79,869,371
S&P 500 INDEX	P	124,149,720	04-Jun-13	USD	2,512,328	707,424	12.3612	8,744,611	8,744,611	0
S&P 500 INDEX	P	135,993,181	04-Jun-13	USD	1,126,216	2,337,496	12.3612	28,894,261	28,894,261	0
S&P 500 INDEX	P	129,999,979	04-Jun-13	USD	3,638,544	6,461,296	12.3612	79,869,371	79,869,371	0
S&P 500 INDEX	S	124,149,720	04-Jun-13	USD	2,512,328	707,424	12.3612	(8,744,611)	0	8,744,611
S&P 500 INDEX	S	135,993,181	04-Jun-13	USD	1,126,216	2,337,496	12.3612	(28,894,261)	0	28,894,261
S&P 500 INDEX	P	22,137,630	13-May-13	USD	370,685	94,408	12.3612	1,166,993	1,166,993	0
S&P 500 INDEX	P	110,027,872	13-May-13	USD	798,171	1,411,926	12.3612	17,453,095	17,453,095	0
S&P 500 INDEX	S	105,999,909	13-May-13	USD	2,506,537	4,162,352	12.3612	(51,451,671)	0	51,451,671
S&P 500 INDEX	S	23,000,080	13-May-13	USD	543,874	903,156	12.3612	(11,164,090)	0	11,164,090
S&P 500 INDEX	P	23,874,076	13-May-13	USD	173,189	306,363	12.3612	3,787,009	3,787,009	0
S&P 500 INDEX	P	102,025,158	13-May-13	USD	1,708,366	435,095	12.3612	5,378,290	5,378,290	0
S&P 500 INDEX	P	25,025,781	13-May-13	USD	419,046	106,724	12.3612	1,319,242	1,319,242	0
S&P 500 INDEX	S	160,890,718	13-May-13	USD	1,167,143	2,064,620	12.3612	(25,521,178)	0	25,521,178
S&P 500 INDEX	P	155,000,739	13-May-13	USD	3,665,240	6,086,493	12.3612	75,236,357	75,236,357	0
S&P 500 INDEX	P	26,988,769	13-May-13	USD	195,784	346,332	12.3612	4,281,075	4,281,075	0
S&P 500 INDEX	S	26,000,749	13-May-13	USD	614,829	1,020,985	12.3612	(12,620,596)	0	12,620,596
S&P 500 INDEX	S	149,188,569	13-May-13	USD	2,498,096	636,227	12.3612	(7,864,525)	0	7,864,525
1 CEMEX CPO	S	975,000	15-May-13	MXN	46,150	43,001	1	(43,001)	0	43,001
1 CEMEX CPO	P	975,000	15-May-13	MXN	46,150	43,001	1	43,001	43,001	0
IPC MEXBOL	P	443,201,000	20-May-13	MXN	5,462,710	2,728,377	1	2,728,377	2,728,377	0

IPC MEXBOL	P	322,672,000	20-May-13	MXN	3,977,120	1,986,392	1	1,986,392	1,986,392	0
IPC MEXBOL	P	199,090,000	20-May-13	MXN	2,453,900	1,225,612	1	1,225,612	1,225,612	0
IPC MEXBOL	S	978,379,000	20-May-13	MXN	12,059,090	6,022,970	1	(6,022,970)	0	6,022,970
IPC MEXBOL	P	194,460,000	20-May-13	MXN	1,527,900	534,781	1	534,781	534,781	0
IPC MEXBOL	P	432,894,000	20-May-13	MXN	3,401,310	1,190,494	1	1,190,494	1,190,494	0
IPC MEXBOL	P	315,168,000	20-May-13	MXN	2,476,320	866,737	1	866,737	866,737	0
IPC MEXBOL	P	13,104,000	20-May-13	MXN	102,960	36,037	1	36,037	36,037	0
IPC MEXBOL	S	955,626,000	20-May-13	MXN	7,508,490	2,628,049	1	(2,628,049)	0	2,628,049
IPC MEXBOL	S	330,176,000	20-May-13	MXN	6,453,440	4,353,835	1	(4,353,835)	0	4,353,835
IPC MEXBOL	S	203,720,000	20-May-13	MXN	3,981,800	2,686,335	1	(2,686,335)	0	2,686,335
IPC MEXBOL	S	453,508,000	20-May-13	MXN	8,864,020	5,980,140	1	(5,980,140)	0	5,980,140
IPC MEXBOL	S	13,728,000	20-May-13	MXN	268,320	181,023	1	(181,023)	0	181,023
IPC MEXBOL	P	1,001,132,000	20-May-13	MXN	19,567,580	13,201,332	1	13,201,332	13,201,332	0
IPC MEXBOL	P	13,416,000	20-May-13	MXN	165,360	82,590	1	82,590	82,590	0
S&P 500 INDEX	P	134,400,347	10-Jun-13	USD	2,711,645	901,111	12.3612	11,138,819	11,138,819	0
S&P 500 INDEX	P	140,000,361	10-Jun-13	USD	3,927,210	7,311,995	12.3612	90,385,028	90,385,028	0
S&P 500 INDEX	S	140,000,361	10-Jun-13	USD	3,927,210	7,311,995	12.3612	(90,385,028)	0	90,385,028
S&P 500 INDEX	P	146,328,780	10-Jun-13	USD	1,215,565	2,900,890	12.3612	35,858,487	35,858,487	0
S&P 500 INDEX	S	146,328,780	10-Jun-13	USD	1,215,565	2,900,890	12.3612	(35,858,487)	0	35,858,487
S&P 500 INDEX	S	134,400,347	10-Jun-13	USD	2,711,645	901,111	12.3612	(11,138,819)	0	11,138,819
S&P 500 INDEX	S	193,000,191	02-Jul-13	USD	3,532,733	3,189,839	12.3612	(39,430,236)	0	39,430,236
S&P 500 INDEX	P	38,214,528	02-Jul-13	USD	699,490	631,596	12.3612	7,807,287	7,807,287	0
S&P 500 INDEX	P	98,429,902	02-Jul-13	USD	1,801,690	1,626,815	12.3612	20,109,380	20,109,380	0
S&P 500 INDEX	P	56,355,761	02-Jul-13	USD	1,031,553	931,428	12.3612	11,513,569	11,513,569	0
S&P 500 INDEX	P	106,171,692	02-Jul-13	USD	753,434	807,943	12.3612	9,987,148	9,987,148	0
S&P 500 INDEX	P	60,788,301	02-Jul-13	USD	431,377	462,586	12.3612	5,718,113	5,718,113	0
S&P 500 INDEX	P	41,220,208	02-Jul-13	USD	292,514	313,677	12.3612	3,877,421	3,877,421	0
S&P 500 INDEX	S	208,180,201	02-Jul-13	USD	1,477,325	1,584,206	12.3612	(19,582,683)	0	19,582,683
S&P 500 INDEX	S	101,999,895	02-Jul-13	USD	2,555,124	2,693,489	12.3612	(33,294,759)	0	33,294,759
S&P 500 INDEX	S	58,399,751	02-Jul-13	USD	1,462,929	1,542,150	12.3612	(19,062,820)	0	19,062,820
S&P 500 INDEX	P	200,000,191	02-Jul-13	USD	5,010,057	5,281,362	12.3612	65,283,971	65,283,971	0
S&P 500 INDEX	S	39,600,545	02-Jul-13	USD	992,004	1,045,723	12.3612	(12,926,392)	0	12,926,392
IPC MEXBOL	P	18,729,300	14-Nov-13	MXN	0	1,603,993	1	1,603,993	1,603,993	0
IPC MEXBOL	S	18,729,300	14-Nov-13	MXN	0	1,603,993	1	(1,603,993)	0	1,603,993
								(0)	671,194,548	671,194,548