

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

Información al 30 de septiembre 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 septiembre 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
09-Dec-13	MXN	EUR	402,004	-7,125,118.90	17.724	78,913.00	78,913.00	0.00
09-Dec-13	MXN	EUR	4,918,287	-87,171,718.79	17.724	965,461.00	965,461.00	0.00
09-Dec-13	MXN	EUR	4,363,033	-77,330,396.89	17.724	856,465.00	856,465.00	0.00
09-Dec-13	MXN	EUR	5,679,746	-100,667,818.10	17.724	1,114,936.00	1,114,936.00	0.00
09-Dec-13	MXN	EUR	1,230,000	-21,740,250.00	17.675	301,354.00	301,354.00	0.00
09-Dec-13	MXN	EUR	11,400,000	-201,495,000.00	17.675	2,793,039.00	2,793,039.00	0.00
09-Dec-13	MXN	EUR	9,000,000	-159,075,000.00	17.675	2,205,030.00	2,205,030.00	0.00
09-Dec-13	MXN	EUR	8,050,000	-142,283,750.00	17.675	1,972,277.00	1,972,277.00	0.00
07-Nov-13	USD	EUR	7,765,550	-10,389,141.07	1.3378	1,501,070.00	1,501,070.00	0.00
07-Nov-13	USD	EUR	12,931,380	-17,300,246.73	1.3378	2,499,617.00	2,499,617.00	0.00
07-Nov-13	USD	EUR	16,675,070	-22,308,742.40	1.3378	3,223,267.00	3,223,267.00	0.00
23-Oct-13	MXN	JPY	336,954,008	-42,464,628.86	0.126	2,775,678.00	2,775,678.00	0.00
23-Oct-13	MXN	JPY	3,442,919,238	-433,893,896.97	0.126	28,361,243.00	28,361,243.00	0.00
23-Oct-13	MXN	JPY	3,989,826,338	-502,817,864.25	0.126	32,866,421.00	32,866,421.00	0.00
23-Oct-13	MXN	JPY	3,510,195,416	-442,372,377.30	0.126	28,915,434.00	28,915,434.00	0.00
09-Oct-13	MXN	JPY	966,469,000	-127,762,369.46	0.1322	1,882,189.00	1,882,189.00	0.00
23-Oct-13	MXN	JPY	320,147,000	-42,963,727.40	0.1342	25,429.00	25,429.00	0.00
09-Oct-13	MXN	JPY	96,587,740	-12,978,494.62	0.1344	-21,802.00	0.00	21,802.00

09-Oct-13	MXN	JPY	6,889,338,250	-925,720,380.65	0.1344	-1,555,122.00	0.00	1,555,122.00
09-Oct-13	MXN	JPY	12,026,581,403	-1,616,011,743.12	0.1344	-2,714,744.00	0.00	2,714,744.00
09-Oct-13	MXN	JPY	14,073,734,344	-1,891,087,683.80	0.1344	-3,176,846.00	0.00	3,176,846.00
23-Oct-13	MXN	JPY	135,000,000	-17,752,500.00	0.1315	374,470.00	374,470.00	0.00
23-Oct-13	MXN	JPY	3,365,000	-431,628.55	0.1283	20,180.00	20,180.00	0.00
23-Oct-13	MXN	JPY	104,600,000	-13,417,042.00	0.1283	627,306.00	627,306.00	0.00
23-Oct-13	MXN	JPY	117,600,000	-15,084,552.00	0.1283	705,270.00	705,270.00	0.00
23-Oct-13	MXN	JPY	134,000,000	-17,188,180.00	0.1283	803,623.00	803,623.00	0.00
15-May-18	MXN	USD	21,000,000	-333,207,000.00	15.867	-18,658,242.00	0.00	18,658,242.00
09-Dec-13	MXN	USD	20,713,266	-273,891,516.32	13.223	539,425.00	539,425.00	0.00
09-Dec-13	MXN	USD	5,178,964	-67,650,217.25	13.0625	961,060.00	961,060.00	0.00
08-Feb-23	MXN	USD	25,000,000	-416,250,000.00	16.65	7,571,336.00	7,571,336.00	0.00
14-Mar-17	MXN	USD	100,000,000	-1,418,000,000.00	14.18	21,867,460.00	21,867,460.00	0.00
20-Dec-13	MXN	USD	25,000,000	-312,925,000.00	12.517	18,441,176.00	18,441,176.00	0.00
20-Dec-13	MXN	USD	130,000,000	-1,773,200,000.00	13.64	-49,081,158.00	0.00	49,081,158.00
20-Dec-13	MXN	USD	130,000,000	-1,773,200,000.00	13.64	-49,081,158.00	0.00	49,081,158.00
08-Jan-14	MXN	USD	46,300,000	-605,141,000.00	13.07	9,561,141.00	9,561,141.00	0.00
20-Dec-13	MXN	USD	115,000,000	-1,456,820,000.00	12.668	67,585,109.00	67,585,109.00	0.00
14-Nov-13	MXN	USD	110,350,000	-1,397,637,925.00	12.6655	61,431,596.00	61,431,596.00	0.00
18-Aug-14	MXN	USD	13,000,000	-170,755,000.00	13.135	4,719,802.00	4,719,802.00	0.00
18-Aug-14	MXN	USD	80,000,000	-1,050,800,000.00	13.135	29,044,936.00	29,044,936.00	0.00
18-Dec-13	MXN	USD	100,000,000	-1,288,950,000.00	12.8895	36,588,272.00	36,588,272.00	0.00
14-Nov-13	MXN	USD	1,500,000	-19,404,750.00	12.9365	430,175.00	430,175.00	0.00
14-Nov-13	MXN	USD	2,500,000	-32,341,250.00	12.9365	716,958.00	716,958.00	0.00
22-Nov-13	MXN	USD	15,400,000	-201,432,000.00	13.08	2,338,209.00	2,338,209.00	0.00
21-Nov-13	MXN	USD	5,000,000	-66,270,000.00	13.254	-111,768.00	0.00	111,768.00
18-Dec-13	MXN	USD	50,000,000	-666,525,000.00	13.3305	-3,606,180.00	0.00	3,606,180.00
31-Oct-13	MXN	USD	5,000,000	-66,900,000.00	13.38	-850,158.00	0.00	850,158.00
21-Nov-13	MXN	USD	5,000,000	-66,990,000.00	13.398	-828,462.00	0.00	828,462.00
14-Nov-13	MXN	USD	600,000	-7,963,500.00	13.2725	-28,722.00	0.00	28,722.00
14-Nov-13	MXN	USD	9,050,000	-120,116,125.00	13.2725	-433,227.00	0.00	433,227.00
14-Nov-13	MXN	USD	8,500,000	-112,816,250.00	13.2725	-406,898.00	0.00	406,898.00
14-Nov-13	MXN	USD	2,500,000	-33,181,250.00	13.2725	-119,676.00	0.00	119,676.00
09-Oct-13	MXN	USD	8,282,000	-108,806,845.50	13.1378	391,233.00	391,233.00	0.00
18-Oct-13	MXN	USD	9,500,000	-126,644,500.00	13.331	-1,290,232.00	0.00	1,290,232.00
20-Dec-13	MXN	USD	8,547,840	-111,573,245.95	13.0528	1,757,190.00	1,757,190.00	0.00
20-Dec-13	MXN	USD	43,554,682	-568,510,553.21	13.0528	8,953,589.00	8,953,589.00	0.00
20-Dec-13	MXN	USD	71,274,072	-930,326,207.00	13.0528	14,651,897.00	14,651,897.00	0.00
20-Dec-13	MXN	USD	68,610,406	-895,557,907.44	13.0528	14,104,324.00	14,104,324.00	0.00
14-Nov-13	MXN	USD	4,467,568	-58,167,735.36	13.02	909,677.00	909,677.00	0.00
14-Nov-13	MXN	USD	44,621,062	-580,966,227.24	13.02	9,085,652.00	9,085,652.00	0.00
14-Nov-13	MXN	USD	48,504,778	-631,532,209.56	13.02	9,876,446.00	9,876,446.00	0.00
14-Nov-13	MXN	USD	49,135,592	-639,745,407.84	13.02	10,004,891.00	10,004,891.00	0.00

24-Mar-14	MXN	USD	4,300,000	-55,764,550.00	12.9685	1,636,474.00	1,636,474.00	0.00
24-Mar-14	MXN	USD	16,700,000	-216,573,950.00	12.9685	6,355,608.00	6,355,608.00	0.00
24-Mar-14	MXN	USD	27,000,000	-350,149,500.00	12.9685	10,275,535.00	10,275,535.00	0.00
24-Mar-14	MXN	USD	32,000,000	-414,992,000.00	12.9685	12,178,412.00	12,178,412.00	0.00
09-Oct-13	MXN	USD	39,274,280	-503,712,278.14	12.8255	14,108,625.00	14,108,625.00	0.00
09-Oct-13	MXN	USD	156,428,605	-2,006,275,073.43	12.8255	56,194,347.00	56,194,347.00	0.00
09-Oct-13	MXN	USD	140,964,650	-1,807,942,118.58	12.8255	50,639,181.00	50,639,181.00	0.00
09-Oct-13	MXN	USD	67,179,000	-861,604,264.50	12.8255	24,132,927.00	24,132,927.00	0.00
31-Mar-14	MXN	USD	80,000,000	-1,057,480,000.00	13.2185	11,311,627.00	11,311,627.00	0.00
31-Mar-14	MXN	USD	90,000,000	-1,189,665,000.00	13.2185	12,725,581.00	12,725,581.00	0.00
20-Dec-13	MXN	USD	200,000,000	-2,629,760,000.00	13.1488	22,047,695.00	22,047,695.00	0.00
09-Oct-13	MXN	USD	206,205,400	-2,713,065,068.34	13.1571	5,754,108.00	5,754,108.00	0.00
02-Jul-14	MXN	USD	46,300,000	-621,809,000.00	13.43	1,346,460.00	1,346,460.00	0.00
02-Jul-14	MXN	USD	62,500,000	-839,375,000.00	13.43	1,817,575.00	1,817,575.00	0.00
Total Comprás			48,781,674,972	-40,601,200,678		544,959,986	676,924,381	131,964,395
09-Dec-13	MXN	EUR	-15,363,070	272,295,052.68	17.724	-3,015,776.00	0.00	3,015,776.00
09-Dec-13	MXN	EUR	-29,680,000	524,594,000.00	17.675	-7,271,701.00	0.00	7,271,701.00
07-Nov-13	USD	EUR	-37,372,000	49,998,130.20	1.3378	-7,223,955.00	0.00	7,223,955.00
23-Oct-13	MXN	JPY	-11,279,895,000	1,421,548,767.38	0.126	-92,918,775.00	0.00	92,918,775.00
09-Oct-13	MXN	JPY	-50,896,000	6,728,196.72	0.1322	-99,119.00	0.00	99,119.00
09-Oct-13	MXN	JPY	-302,075,000	39,932,804.63	0.1322	-588,288.00	0.00	588,288.00
09-Oct-13	MXN	JPY	-363,672,000	48,075,620.04	0.1322	-708,247.00	0.00	708,247.00
09-Oct-13	MXN	JPY	-249,826,000	33,025,748.07	0.1322	-486,534.00	0.00	486,534.00
23-Oct-13	MXN	JPY	-8,647,000	1,160,427.40	0.1342	-687.00	0.00	687.00
23-Oct-13	MXN	JPY	-91,100,000	12,225,620.00	0.1342	-7,236.00	0.00	7,236.00
23-Oct-13	MXN	JPY	-97,400,000	13,071,080.00	0.1342	-7,736.00	0.00	7,736.00
23-Oct-13	MXN	JPY	-123,000,000	16,506,600.00	0.1342	-9,769.00	0.00	9,769.00
09-Oct-13	MXN	JPY	-33,086,241,737	4,445,798,302.20	0.1344	7,468,514.00	7,468,514.00	0.00
23-Oct-13	MXN	JPY	-135,000,000	17,752,500.00	0.1315	-374,470.00	0.00	374,470.00
23-Oct-13	MXN	JPY	-359,565,000	46,121,402.55	0.1283	-2,156,380.00	0.00	2,156,380.00
18-Jan-22	MXN	USD	-25,000,000	469,375,000.00	18.775	35,563,348.00	35,563,348.00	0.00
09-Dec-13	MXN	USD	-20,713,266	273,891,516.32	13.223	-539,425.00	0.00	539,425.00
09-Dec-13	MXN	USD	-5,178,964	67,650,217.25	13.0625	-961,060.00	0.00	961,060.00
20-Dec-13	MXN	USD	-25,000,000	312,925,000.00	12.517	-18,441,176.00	0.00	18,441,176.00
27-Jun-16	MXN	USD	-30,000,000	432,210,000.00	14.407	6,249,244.00	6,249,244.00	0.00
02-Dec-16	MXN	USD	-90,000,000	1,290,600,000.00	14.34	525,935.00	525,935.00	0.00
08-Jan-14	MXN	USD	-46,300,000	605,141,000.00	13.07	-9,561,141.00	0.00	9,561,141.00
20-Dec-13	MXN	USD	-115,000,000	1,456,820,000.00	12.668	-67,585,109.00	0.00	67,585,109.00
20-Dec-13	MXN	USD	-260,000,000	3,546,400,000.00	13.64	98,162,316.00	98,162,316.00	0.00
14-Nov-13	MXN	USD	-1,450,000	18,364,975.00	12.6655	-807,212.00	0.00	807,212.00

14-Nov-13	MXN	USD	-32,200,000	407,829,100.00	12.6655	-17,925,667.00	0.00	17,925,667.00
14-Nov-13	MXN	USD	-31,100,000	393,897,050.00	12.6655	-17,313,300.00	0.00	17,313,300.00
14-Nov-13	MXN	USD	-45,600,000	577,546,800.00	12.6655	-25,385,417.00	0.00	25,385,417.00
18-Aug-14	MXN	USD	-93,000,000	1,221,555,000.00	13.135	-33,764,739.00	0.00	33,764,739.00
18-Dec-13	MXN	USD	-100,000,000	1,279,200,000.00	12.792	-46,272,085.00	0.00	46,272,085.00
14-Nov-13	MXN	USD	-4,000,000	51,746,000.00	12.9365	-1,147,134.00	0.00	1,147,134.00
22-Nov-13	MXN	USD	-15,458,545	202,197,768.60	13.08	-2,347,098.00	0.00	2,347,098.00
21-Nov-13	MXN	USD	-5,000,000	66,270,000.00	13.254	111,768.00	111,768.00	0.00
31-Oct-13	MXN	USD	-5,000,000	66,900,000.00	13.38	850,158.00	850,158.00	0.00
21-Nov-13	MXN	USD	-5,000,000	66,990,000.00	13.398	828,462.00	828,462.00	0.00
14-Nov-13	MXN	USD	-20,600,000	273,413,500.00	13.2725	986,129.00	986,129.00	0.00
09-Oct-13	MXN	USD	-3,338,694	43,862,927.10	13.1378	-157,716.00	0.00	157,716.00
09-Oct-13	MXN	USD	-3,064,352	40,258,690.49	13.1378	-144,757.00	0.00	144,757.00
09-Oct-13	MXN	USD	-1,878,986	24,685,648.32	13.1378	-88,761.00	0.00	88,761.00
18-Oct-13	MXN	USD	-9,500,000	126,644,500.00	13.331	1,290,232.00	1,290,232.00	0.00
20-Dec-13	MXN	USD	-191,987,000	2,505,967,913.60	13.0528	-39,467,000.00	0.00	39,467,000.00
14-Nov-13	MXN	USD	-146,729,000	1,910,411,580.00	13.02	-29,876,666.00	0.00	29,876,666.00
24-Mar-14	MXN	USD	-80,000,000	1,037,480,000.00	12.9685	-30,446,028.00	0.00	30,446,028.00
09-Oct-13	MXN	USD	-403,846,535	5,179,533,734.64	12.8255	-145,075,079.00	0.00	145,075,079.00
31-Mar-14	MXN	USD	-170,000,000	2,247,145,000.00	13.2185	-24,037,210.00	0.00	24,037,210.00
20-Dec-13	MXN	USD	-100,000,000	1,314,880,000.00	13.1488	-11,023,847.00	0.00	11,023,847.00
20-Dec-13	MXN	USD	-50,000,000	657,440,000.00	13.1488	-5,511,924.00	0.00	5,511,924.00
20-Dec-13	MXN	USD	-50,000,000	657,440,000.00	13.1488	-5,511,924.00	0.00	5,511,924.00
09-Oct-13	MXN	USD	-9,936,400	130,734,208.44	13.1571	-277,272.00	0.00	277,272.00
09-Oct-13	MXN	USD	-46,678,850	614,158,297.34	13.1571	-1,302,561.00	0.00	1,302,561.00
09-Oct-13	MXN	USD	-71,993,515	947,225,876.21	13.1571	-2,008,961.00	0.00	2,008,961.00
09-Oct-13	MXN	USD	-77,596,635	1,020,946,686.36	13.1571	-2,165,314.00	0.00	2,165,314.00
02-Jul-14	MXN	USD	-108,800,000	1,461,184,000.00	13.43	-3,164,036.00	0.00	3,164,036.00
Total Ventas			-48,730,683,549	39,949,756,242		-505,142,186	152,036,106	657,178,292
Posición neta			50,991,423	-651,444,436		39,817,800	828,960,487	789,142,687

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
S&P 500 INDEX	S	178,837,157	20-Dec-13	USD	(2,769,049.68)	13.1747	(36,481,399)		
S&P 500 INDEX	P	178,837,157	20-Dec-13	USD	10,700,815.96	13.1747	140,980,040	104,498,641	0
S&P 500 INDEX	S	54,253,217	20-Dec-13	USD	(371,473.30)	13.1747	(4,894,049)		
S&P 500 INDEX	P	54,253,217	20-Dec-13	USD	6,660,566.12	13.1747	87,750,960	82,856,911	0
1 WALMEX V	S	184,347	08-Nov-13	MXN	(13,826.91)	1	(13,827)		
1 WALMEX V	P	184,347	08-Nov-13	MXN	1,618.60	1	1,619	0	(12,208)
1 ICA *	S	65,060	29-Oct-13	MXN	(9,408.92)	1	(9,409)		
1 ICA *	P	65,060	29-Oct-13	MXN	202.07	1	202	0	(9,207)
1 ICA *	S	209,798	16-Oct-13	MXN	(59,128.57)	1	(59,129)		
1 ICA *	P	209,798	16-Oct-13	MXN	0.00	1	0	0	(59,129)
FIBRAMQMM	P	148,873	06-Dec-13	MXN	74.37	1	74		
FIBRAMQMM	S	148,873	06-Dec-13	MXN	(35,871.95)	1	(35,872)	0	(35,798)
1 ICA *	S	248,431	27-Dec-13	MXN	(10,357.16)	1	(10,357)		
1 ICA *	P	248,431	27-Dec-13	MXN	42,543.81	1	42,544	32,187	0
S&P 500 INDEX	S	150,732,563	20-Dec-13	USD	(2,328,528.66)	13.1747	(30,677,667)		
S&P 500 INDEX	P	150,732,563	20-Dec-13	USD	9,041,480.85	13.1747	119,118,798	88,441,131	0
RTY	S	60,903,936	20-Dec-13	USD	(1,188,014.17)	13.1747	(15,651,730)		
RTY	P	60,903,936	20-Dec-13	USD	4,538,752.03	13.1747	59,796,696	44,144,966	0
RTY	S	128,124,597	20-Dec-13	USD	(2,944,423.17)	13.1747	(38,791,892)		
RTY	P	128,124,597	20-Dec-13	USD	7,950,229.18	13.1747	104,741,884	65,949,992	0
RTY	S	30,591,714	20-Dec-13	USD	(388,468.84)	13.1747	(5,117,960)		
RTY	P	30,591,714	20-Dec-13	USD	3,422,611.06	13.1747	45,091,874	39,973,914	0
GOOGLE INC	P	18,011	17-Jan-14	USD	578.03	13.1747	7,615		
GOOGLE INC	S	18,011	17-Jan-14	USD	(1,096.11)	13.1747	(14,441)	0	(6,826)
ALSEA SAB DE C	S	143,761	31-Jan-14	MXN	(9,805.10)	1	(9,805)		
ALSEA SAB DE C	P	143,761	31-Jan-14	MXN	14,499.02	1	14,499	4,694	0
APPLE INC.	S	51,739	19-Feb-14	USD	(6,319.97)	13.1747	(83,264)		
APPLE INC.	P	51,739	19-Feb-14	USD	1,725.16	13.1747	22,728	0	(60,535)
NUAN	S	116,771	03-Mar-14	USD	(13,982.08)	13.1747	(184,210)		
NUAN	P	116,771	03-Mar-14	USD	9,513.52	13.1747	125,338	0	(58,872)
APPLE INC.	S	556,063	04-Mar-14	USD	(61,763.68)	13.1747	(813,718)		
APPLE INC.	P	556,063	04-Mar-14	USD	24,323.07	13.1747	320,449	0	(493,269)
S&P 500 INDEX	S	17,199,439	20-Dec-13	USD	(310,518.70)	13.1747	(4,090,991)		
S&P 500 INDEX	P	17,199,439	20-Dec-13	USD	865,693.01	13.1747	11,405,246	7,314,255	0
APPLE INC.	S	268,367	24-Mar-14	USD	(25,851.59)	13.1747	(340,587)		
APPLE INC.	P	268,367	24-Mar-14	USD	16,829.23	13.1747	221,720	0	(118,867)

1 COMERCI UBC	S	109,976	21-Feb-14	MXN	(6,488.78)	1	(6,489)		
1 COMERCI UBC	P	109,976	21-Feb-14	MXN	9,582.70	1	9,583	3,094	0
TSLA	S	16,808	27-Feb-14	USD	(1,690.08)	13.1747	(22,266)		
TSLA	P	16,808	27-Feb-14	USD	4,242.64	13.1747	55,896	33,629	0
ISHARES MSCI H	P	226,783,211	15-Oct-13	USD	2,005,927.99	13.1747	26,427,499		
ISHARES MSCI H	S	226,783,211	15-Oct-13	USD	(4,395,573.55)	13.1747	(57,910,363)	0	(31,482,863)
1 WALMEX V	P	184,347	08-Nov-13	MXN	13,826.91	1	13,827		
1 WALMEX V	S	184,347	08-Nov-13	MXN	(1,618.60)	1	(1,619)	12,208	0
1 ICA *	P	65,060	29-Oct-13	MXN	9,408.92	1	9,409		
1 ICA *	S	65,060	29-Oct-13	MXN	(202.07)	1	(202)	9,207	0
1 ICA *	P	209,798	16-Oct-13	MXN	59,128.57	1	59,129		
1 ICA *	S	209,798	16-Oct-13	MXN	0.00	1	0	59,129	0
FIBRAMQMM	P	148,873	06-Dec-13	MXN	35,871.95	1	35,872		
FIBRAMQMM	S	148,873	06-Dec-13	MXN	(74.37)	1	(74)	35,798	0
1 ICA *	P	248,431	27-Dec-13	MXN	10,357.16	1	10,357		
1 ICA *	S	248,431	27-Dec-13	MXN	(42,543.81)	1	(42,544)	0	(32,187)
GOOGLE INC	P	18,011	17-Jan-14	USD	1,096.11	13.1747	14,441		
GOOGLE INC	S	18,011	17-Jan-14	USD	(578.03)	13.1747	(7,615)	6,826	0
ALSEA SAB DE C	S	143,761	31-Jan-14	MXN	(14,499.02)	1	(14,499)		
ALSEA SAB DE C	P	143,761	31-Jan-14	MXN	9,805.10	1	9,805	0	(4,694)
APPLE INC.	P	51,739	19-Feb-14	USD	6,319.97	13.1747	83,264		
APPLE INC.	S	51,739	19-Feb-14	USD	(1,725.16)	13.1747	(22,728)	60,535	0
NUAN	P	116,771	03-Mar-14	USD	13,982.08	13.1747	184,210		
NUAN	S	116,771	03-Mar-14	USD	(9,513.52)	13.1747	(125,338)	58,872	0
APPLE INC.	P	556,063	04-Mar-14	USD	61,763.68	13.1747	813,718		
APPLE INC.	S	556,063	04-Mar-14	USD	(24,323.07)	13.1747	(320,449)	493,269	0
APPLE INC.	P	268,367	24-Mar-14	USD	25,851.59	13.1747	340,587		
APPLE INC.	S	268,367	24-Mar-14	USD	(16,829.23)	13.1747	(221,720)	118,867	0
1 COMERCI UBC	P	109,976	21-Feb-14	MXN	6,488.78	1	6,489		
1 COMERCI UBC	S	109,976	21-Feb-14	MXN	(9,582.70)	1	(9,583)	0	(3,094)
TSLA	P	16,808	27-Feb-14	USD	1,690.08	13.1747	22,266		
TSLA	S	16,808	27-Feb-14	USD	(4,242.64)	13.1747	(55,896)	0	(33,629)
ISHARES MSCI H	P	52,367,460	15-Oct-13	USD	1,015,000.28	13.1747	13,372,324		
ISHARES MSCI H	S	52,367,460	15-Oct-13	USD	(463,197.22)	13.1747	(6,102,484)	7,269,840	0
ISHARES MSCI H	P	84,608,878	15-Oct-13	USD	1,639,912.17	13.1747	21,605,351		
ISHARES MSCI H	S	84,608,878	15-Oct-13	USD	(748,376.90)	13.1747	(9,859,641)	11,745,710	0
S&P 500 INDEX	P	54,253,217	20-Dec-13	USD	371,473.30	13.1747	4,894,049		
S&P 500 INDEX	S	54,253,217	20-Dec-13	USD	(6,660,566.12)	13.1747	(87,750,960)	0	(82,856,911)
RTY	P	30,591,714	20-Dec-13	USD	388,468.84	13.1747	5,117,960		
RTY	S	30,591,714	20-Dec-13	USD	(3,422,611.06)	13.1747	(45,091,874)	0	(39,973,914)
S&P 500 INDEX	P	68,471,068	20-Dec-13	USD	1,057,746.53	13.1747	13,935,493		
S&P 500 INDEX	S	68,471,068	20-Dec-13	USD	(4,107,140.77)	13.1747	(54,110,348)	0	(40,174,854)
RTY	P	12,180,787	20-Dec-13	USD	237,602.83	13.1747	3,130,346		

RTY	S	12,180,787	20-Dec-13	USD	(907,750.41)	13.1747	(11,959,339)	0	(8,828,993)
ISHARES MSCI H	S	89,806,872	15-Oct-13	USD	(794,353.86)	13.1747	(10,465,374)		
ISHARES MSCI H	P	89,806,872	15-Oct-13	USD	1,740,661.10	13.1747	22,932,688	12,467,314	0
S&P 500 INDEX	P	85,052,178	20-Dec-13	USD	1,316,917.08	13.1747	17,349,987		
S&P 500 INDEX	S	85,052,178	20-Dec-13	USD	(5,089,142.13)	13.1747	(67,047,921)	0	(49,697,933)
S&P 500 INDEX	P	28,542,975	20-Dec-13	USD	440,934.15	13.1747	5,809,175		
S&P 500 INDEX	S	28,542,975	20-Dec-13	USD	(1,712,110.20)	13.1747	(22,556,538)	0	(16,747,363)
RTY	S	31,467,034	20-Dec-13	USD	(2,345,021.88)	13.1747	(30,894,960)		
RTY	P	31,467,034	20-Dec-13	USD	613,807.32	13.1747	8,086,727	0	(22,808,232)
RTY	P	128,124,597	20-Dec-13	USD	2,944,423.17	13.1747	38,791,892		
RTY	S	128,124,597	20-Dec-13	USD	(7,950,229.18)	13.1747	(104,741,884)	0	(65,949,992)
S&P 500 INDEX	P	93,784,978	20-Dec-13	USD	1,452,132.59	13.1747	19,131,411		
S&P 500 INDEX	S	93,784,978	20-Dec-13	USD	(5,611,673.83)	13.1747	(73,932,119)	0	(54,800,708)
S&P 500 INDEX	P	17,199,439	20-Dec-13	USD	310,518.70	13.1747	4,090,991		
S&P 500 INDEX	S	17,199,439	20-Dec-13	USD	(865,693.01)	13.1747	(11,405,246)	0	(7,314,255)
S&P 500 INDEX	P	53,718,520	20-Dec-13	USD	829,847.98	13.1747	10,932,998		
S&P 500 INDEX	S	53,718,520	20-Dec-13	USD	(3,222,229.88)	13.1747	(42,451,912)	0	(31,518,914)
RTY	P	17,256,115	20-Dec-13	USD	336,604.01	13.1747	4,434,657		
RTY	S	17,256,115	20-Dec-13	USD	(1,285,979.74)	13.1747	(16,942,397)	0	(12,507,740)
Total							(0)	465,590,988	(465,590,988)

c) Fras

Contratos adelantados de tasa					
No. de operación	Por recibir	Por entregar	Utilidad (pérdida)	Activo	Pasivo
9001809	558,659	(601,982)	(43,323)	0	(43,323)
9001833	139,665	(159,117)	(19,452)	0	(19,452)
Total			(62,775)	0	(62,775)

d) Swaps

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000874	224,178,906	(144,764,113)	79,414,792	79,414,792	0
9000889	1,451,034,421	(903,177,009)	547,857,412	547,857,412	0
9000891	556,479,900	(361,065,045)	195,414,854	195,414,854	0
9000932	421,030,460	(289,561,772)	131,468,688	131,468,688	0
9001224	338,170,499	(439,768,413)	(101,597,915)	0	(101,597,915)
9001470	145,708,883	(152,910,137)	(7,201,254)	0	(7,201,254)
9001774	31,334,737	(32,883,368)	(1,548,632)	0	(1,548,632)
9001784	119,671,160	(77,647,140)	42,024,020	42,024,020	0
9001785	95,072,059	(62,270,341)	32,801,718	32,801,718	0
9001786	312,045,364	(194,228,472)	117,816,892	117,816,892	0
9001787	48,209,736	(31,131,563)	17,078,173	17,078,173	0
9001930	290,189,421	(269,321,869)	20,867,553	20,867,553	0
9001966	119,893,652	(135,126,260)	(15,232,608)	0	(15,232,608)
9000894	1,347,790,696	(838,914,330)	508,876,366	508,876,366	0
9000896	516,885,352	(335,374,616)	181,510,735	181,510,735	0
9000898	208,228,172	(134,463,886)	73,764,287	73,764,287	0
9000933	391,073,381	(268,958,929)	122,114,453	122,114,453	0
9001469	135,341,433	(142,030,304)	(6,688,872)	0	(6,688,872)
9001924	67,672,654	(73,396,958)	(5,724,304)	0	(5,724,304)
9001925	29,603,753	(26,742,835)	2,860,918	2,860,918	0
9001964	100,451,438	(113,213,893)	(12,762,455)	0	(12,762,455)
9001795	249,559,639	(154,765,368)	94,794,271	94,794,271	0
9001810	65,078,173	(67,662,474)	(2,584,301)	0	(2,584,301)
9001226	4,801,614	(2,763,952)	2,037,662	2,037,662	0
9001346	167,654,388	(155,141,656)	12,512,733	12,512,733	0
9001348	251,481,582	(232,231,675)	19,249,907	19,249,907	0
9001351	156,827,262	(136,099,560)	20,727,702	20,727,702	0
9001372	321,736,446	(276,108,201)	45,628,245	45,628,245	0
9001412	154,284,340	(139,791,614)	14,492,726	14,492,726	0
9000223	50,475,545	(25,775,275)	24,700,270	24,700,270	0
9000265	24,548,491	(13,309,997)	11,238,494	11,238,494	0
9000906	418,723,920	(363,731,704)	54,992,216	54,992,216	0
9000971	254,510,683	(306,586,916)	(52,076,233)	0	(52,076,233)
9000989	415,075,242	(346,799,494)	68,275,747	68,275,747	0
9001227	2,763,952	(4,801,614)	(2,037,662)	0	(2,037,662)
9001352	5,496,695,462	(10,131,113,114)	(4,634,417,652)		(2,723,559,583)

9001353	621,930,067	(3,353,989,474)	(2,732,059,407)		
9001354	5,592,731,109	0	5,592,731,109		
9001356	2,441,440,323	0	2,441,440,323		
9001357	1,680,327,617	(116,659,750)	1,563,667,867		
9001358	0	(4,954,921,823)	(4,954,921,823)		
9001836	314,089,864	(186,017,865)	128,072,000	128,072,000	0
9001849	119,607,674	(144,364,362)	(24,756,688)	0	(24,756,688)
9001919	559,029,640	(382,347,530)	176,682,110	176,682,110	0
9001393	201,923,501	(209,519,266)	(7,595,765)	0	(7,595,765)
9001396	166,994,288	(202,267,296)	(35,273,007)	0	(35,273,007)
9001397	396,743,789	(403,954,562)	(7,210,773)	0	(7,210,773)
9001405	1,234,605,203	(1,212,051,493)	22,553,710	22,553,710	0
9001411	512,898,789	(640,294,092)	(127,395,303)	0	(127,395,303)
9001413	634,495,667	(512,898,789)	121,596,879	121,596,879	0
9001414	1,212,051,493	(1,246,289,164)	(34,237,671)	0	(34,237,671)
9001415	201,865,174	(166,994,288)	34,870,885	34,870,885	0
9001420	815,438,608	(833,554,595)	(18,115,987)	0	(18,115,987)
9001424	132,193,010	(122,288,148)	9,904,863	9,904,863	0
9001452	196,350,714	(196,248,628)	102,086	102,086	0
9001461	135,798,294	(123,910,513)	11,887,781	11,887,781	0
9001474	178,133,520	(141,017,504)	37,116,016	37,116,016	0
9001475	12,809,819	(16,072,375)	(3,262,556)	0	(3,262,556)
9001480	348,808,533	(329,137,859)	19,670,675	19,670,675	0
9001496	148,197,659	(151,726,175)	(3,528,516)	0	(3,528,516)
9001512	40,285,639	(35,154,367)	5,131,272	5,131,272	0
9001513	25,010,359	(31,118,313)	(6,107,954)	0	(6,107,954)
9001525	34,376,704	(26,876,447)	7,500,257	7,500,257	0
9001552	20,866,553	(26,000,742)	(5,134,189)	0	(5,134,189)
9001587	598,547,887	(567,665,269)	30,882,619	30,882,619	0
9001589	933,365,834	(858,111,930)	75,253,905	75,253,905	0
9001591	1,386,175,131	(1,460,481,570)	(74,306,440)	0	(74,306,440)
9001600	132,879,799	(141,459,927)	(8,580,127)	0	(8,580,127)
9001601	636,572,235	(605,148,092)	31,424,143	31,424,143	0
9001602	203,898,620	(212,190,745)	(8,292,125)	0	(8,292,125)
9001603	209,786,964	(212,192,380)	(2,405,416)	0	(2,405,416)
9001604	70,730,653	(68,581,002)	2,149,651	2,149,651	0
9001605	166,130,487	(177,865,497)	(11,735,011)	0	(11,735,011)
9001623	118,677,766	(127,769,140)	(9,091,374)	0	(9,091,374)
9001624	118,678,521	(128,258,354)	(9,579,833)	0	(9,579,833)
9001649	89,812,653	(101,220,901)	(11,408,249)	0	(11,408,249)
9001727	4,961,222	(5,488,913)	(527,691)	0	(527,691)
9001735	135,902,046	(149,790,169)	(13,888,124)	0	(13,888,124)
9001740	72,493,210	(66,936,421)	5,556,789	5,556,789	0

9001751	10,581,177	(9,713,136)	868,041	868,041	0
9001797	254,854,713	(249,559,639)	5,295,074	5,295,074	0
9001804	877,820,901	(983,371,053)	(105,550,152)	0	(105,550,152)
9001852	423,504,581	(423,601,975)	(97,394)	0	(97,394)
9001857	640,899,989	(767,434,403)	(126,534,415)	0	(126,534,415)
9001858	49,527,499	(57,607,192)	(8,079,694)	0	(8,079,694)
9001859	614,414,383	(724,699,196)	(110,284,813)	0	(110,284,813)
9001863	49,396,158	(57,978,183)	(8,582,025)	0	(8,582,025)
9001868	119,020,314	(139,109,908)	(20,089,594)	0	(20,089,594)
9001869	90,885,396	(106,265,212)	(15,379,816)	0	(15,379,816)
9001872	445,655,427	(374,468,422)	71,187,006	71,187,006	0
9001873	567,548,735	(630,923,558)	(63,374,823)	0	(63,374,823)
9001881	1,107,881,257	(1,218,600,205)	(110,718,948)	0	(110,718,948)
9001885	3,943,180	(4,823,026)	(879,846)	0	(879,846)
9001886	8,609,579	(9,059,493)	(449,914)	0	(449,914)
9001895	194,830,624	(164,722,655)	30,107,969	30,107,969	0
9001896	166,033,534	(155,944,501)	10,089,033	10,089,033	0
9001913	149,777,626	(185,369,975)	(35,592,349)	0	(35,592,349)
9001921	13,372,952	(14,700,845)	(1,327,893)	0	(1,327,893)
9001926	73,396,958	(67,672,654)	5,724,304	5,724,304	0
9001927	26,742,835	(29,603,753)	(2,860,918)	0	(2,860,918)
9001931	269,321,869	(290,189,421)	(20,867,553)	0	(20,867,553)
9001942	1,095,045,906	(1,010,393,936)	84,651,970	84,651,970	0
9001944	777,607,821	(741,189,391)	36,418,430	36,418,430	0
9001946	194,150,329	(221,120,309)	(26,969,980)	0	(26,969,980)
9001947	118,970,810	(133,247,020)	(14,276,210)	0	(14,276,210)
9001949	190,781,526	(212,385,930)	(21,604,404)	0	(21,604,404)
9001953	30,392,272	(30,984,865)	(592,593)	0	(592,593)
9001955	22,309,278	(25,513,565)	(3,204,287)	0	(3,204,287)
9001958	1,016,305,351	(995,690,099)	20,615,252	20,615,252	0
9001968	1,193,456,776	(1,317,996,514)	(124,539,738)	0	(124,539,738)
9001969	1,359,169,537	(1,193,456,776)	165,712,761	165,712,761	0
9001985	584,465,883	(571,844,597)	12,621,286	12,621,286	0
9001986	247,935,255	(233,754,905)	14,180,351	14,180,351	0
9001987	260,842,071	(263,703,222)	(2,861,151)	0	(2,861,151)
9001988	616,990,224	(625,417,029)	(8,426,805)	0	(8,426,805)
9001991	277,759,092	(255,824,002)	21,935,090	21,935,090	0
9001992	1,229,527,037	(1,117,677,681)	111,849,357	111,849,357	0
9001993	144,056,515	(163,140,176)	(19,083,661)	0	(19,083,661)
9001994	316,730,362	(283,765,944)	32,964,418	32,964,418	0
9001995	904,505,006	(782,375,900)	122,129,106	122,129,106	0
9001996	783,589,458	(929,734,848)	(146,145,391)	0	(146,145,391)
9001997	51,240,963	(41,913,024)	9,327,939	9,327,939	0

9001998	47,857,784	(38,187,467)	9,670,317	9,670,317	0
9002003	139,109,908	(152,431,397)	(13,321,490)	0	(13,321,490)
9000156	11,439,065	(5,336,039)	6,103,026	6,103,026	0
9000172	11,323,343	(5,325,006)	5,998,336	5,998,336	0
9000175	6,879,044	(3,297,996)	3,581,048	3,581,048	0
9000222	25,775,275	(50,475,545)	(24,700,270)	0	(24,700,270)
9000266	13,309,997	(24,548,491)	(11,238,494)	0	(11,238,494)
9001144	168,724,990	(113,391,337)	55,333,653	55,333,653	0
9001332	46,806,560	(32,622,427)	14,184,132	14,184,132	0
9001333	96,403,579	(66,929,688)	29,473,891	29,473,891	0
9001334	150,063,744	(105,261,335)	44,802,409	44,802,409	0
9000884	173,648,937	(137,381,958)	36,266,979	36,266,979	0
9000908	72,746,341	(83,744,784)	(10,998,443)	0	(10,998,443)
9000937	65,457,706	(52,807,135)	12,650,571	12,650,571	0
9000954	21,668,291	(35,304,599)	(13,636,309)	0	(13,636,309)
9000985	69,359,899	(83,015,048)	(13,655,149)	0	(13,655,149)
9001031	112,022,425	(100,892,582)	11,129,843	11,129,843	0
9001041	108,732,735	(76,647,315)	32,085,420	32,085,420	0
9001285	365,418,713	(430,855,606)	(65,436,893)	0	(65,436,893)
9001387	83,807,706	(80,769,401)	3,038,306	3,038,306	0
9001389	53,360,398	(43,978,748)	9,381,650	9,381,650	0
9001422	122,288,148	(132,193,010)	(9,904,863)	0	(9,904,863)
9001434	299,903,361	(211,406,319)	88,497,042	88,497,042	0
9001448	39,249,726	(39,270,143)	(20,417)	0	(20,417)
9001458	74,346,308	(81,478,976)	(7,132,668)	0	(7,132,668)
9001476	68,586,353	(72,685,364)	(4,099,011)	0	(4,099,011)
9001501	34,972,449	(41,364,706)	(6,392,256)	0	(6,392,256)
9001526	4,977,518	(6,366,566)	(1,389,048)	0	(1,389,048)
9001528	30,545,830	(32,522,033)	(1,976,202)	0	(1,976,202)
9001548	4,940,141	(3,964,645)	975,496	975,496	0
9001838	17,991,089	(16,885,236)	1,105,853	1,105,853	0
9001841	110,136,514	(110,111,191)	25,322	25,322	0
9001842	28,872,872	(23,921,535)	4,951,338	4,951,338	0
9001875	18,549,297	(19,264,773)	(715,475)	0	(715,475)
9001937	116,834,922	(131,882,943)	(15,048,020)	0	(15,048,020)
9001637	16,937,790	(18,248,298)	(1,310,508)	0	(1,310,508)
9001726	5,488,913	(4,961,222)	527,691	527,691	0
9001741	936,769	(1,014,536)	(77,767)	0	(77,767)
9001746	441,409	(480,857)	(39,448)	0	(39,448)
9001864	7,969,838	(6,818,872)	1,150,966	1,150,966	0
9001909	11,818,562	(9,549,314)	2,269,248	2,269,248	0
9001948	7,530,322	(7,713,273)	(182,950)	0	(182,950)
9001999	8,733,049	(7,969,838)	763,210	763,210	0

9001453	15,899,188	(17,099,226)	(1,200,038)	0	(1,200,038)
9001653	67,480,601	(59,875,102)	7,605,499	7,605,499	0
9001742	24,270,840	(26,285,706)	(2,014,866)	0	(2,014,866)
9001747	2,119,617	(2,309,043)	(189,425)	0	(189,425)
9001862	57,978,183	(49,396,158)	8,582,025	8,582,025	0
9001865	49,654,509	(42,483,640)	7,170,869	7,170,869	0
9001910	55,120,596	(44,537,051)	10,583,545	10,583,545	0
9001950	24,514,130	(24,045,291)	468,838	468,838	0
9002000	54,409,540	(49,654,509)	4,755,032	4,755,032	0
9001657	24,742,887	(21,954,204)	2,788,683	2,788,683	0
9001728	110,614,279	(100,358,434)	10,255,845	10,255,845	0
9001743	16,606,364	(17,984,957)	(1,378,593)	0	(1,378,593)
9001748	3,128,248	(3,407,813)	(279,564)	0	(279,564)
9001866	43,061,279	(36,842,573)	6,218,706	6,218,706	0
9001911	66,203,563	(53,492,009)	12,711,553	12,711,553	0
9001951	6,411,005	(6,288,393)	122,612	122,612	0
9002001	47,184,927	(43,061,279)	4,123,649	4,123,649	0
9001655	8,997,413	(7,983,347)	1,014,067	1,014,067	0
9001729	27,653,570	(25,089,608)	2,563,961	2,563,961	0
9001744	17,457,972	(18,907,262)	(1,449,290)	0	(1,449,290)
9001749	2,957,655	(3,221,974)	(264,319)	0	(264,319)
9001763	7,664,476	(8,300,749)	(636,274)	0	(636,274)
9001765	1,066,206	(1,161,490)	(95,284)	0	(95,284)
9001788	11,522,321	(10,454,004)	1,068,317	1,068,317	0
9001867	38,424,282	(32,875,229)	5,549,053	5,549,053	0
9001870	106,265,212	(90,885,396)	15,379,816	15,379,816	0
9001912	52,227,255	(42,199,252)	10,028,003	10,028,003	0
9001952	59,730	(58,588)	1,142	1,142	0
9002002	42,103,881	(38,424,282)	3,679,599	3,679,599	0
9001376	1,079,327	(700,827)	378,500	378,500	0
9001920	14,700,845	(13,372,952)	1,327,893	1,327,893	0
9001954	25,513,565	(22,309,278)	3,204,287	3,204,287	0
9000909	109,119,511	(125,617,176)	(16,497,665)	0	(16,497,665)
9000938	98,186,558	(79,210,702)	18,975,856	18,975,856	0
9000955	32,502,436	(52,956,899)	(20,454,463)	0	(20,454,463)
9000986	104,039,848	(124,522,573)	(20,482,724)	0	(20,482,724)
9001032	224,044,850	(201,785,164)	22,259,686	22,259,686	0
9001042	217,465,470	(153,294,630)	64,170,841	64,170,841	0
9001308	64,431,199	(58,029,720)	6,401,478	6,401,478	0
9001390	85,324,293	(70,322,856)	15,001,437	15,001,437	0
9001436	22,910,197	(18,482,497)	4,427,700	4,427,700	0
9001437	62,539,090	(44,084,730)	18,454,359	18,454,359	0
9001459	24,782,103	(27,159,659)	(2,377,556)	0	(2,377,556)

9001477	109,670,884	(116,225,281)	(6,554,397)	0	(6,554,397)
9001483	56,564,562	(64,999,287)	(8,434,726)	0	(8,434,726)
9001502	54,046,025	(63,924,545)	(9,878,520)	0	(9,878,520)
9001522	9,955,036	(12,733,131)	(2,778,095)	0	(2,778,095)
9001529	53,053,284	(56,485,635)	(3,432,352)	0	(3,432,352)
9001549	8,580,245	(6,885,963)	1,694,282	1,694,282	0
9001790	277,667,921	(219,676,339)	57,991,582	57,991,582	0
9001843	148,260,691	(148,226,603)	34,088	34,088	0
9001845	43,309,308	(35,882,302)	7,427,006	7,427,006	0
9001850	35,982,179	(33,770,472)	2,211,707	2,211,707	0
9001876	27,349,807	(28,404,732)	(1,054,925)	0	(1,054,925)
9001880	104,434,293	(121,154,101)	(16,719,808)	0	(16,719,808)
9001882	60,109,265	(72,649,764)	(12,540,499)	0	(12,540,499)
9001938	175,252,384	(197,824,414)	(22,572,031)	0	(22,572,031)
9001799	327,790,351	(292,606,967)	35,183,384	35,183,384	0
9001855	383,717,202	(320,449,994)	63,267,207	63,267,207	0
9001860	362,349,598	(307,207,192)	55,142,406	55,142,406	0
9001956	497,845,050	(508,152,676)	(10,307,626)	0	(10,307,626)
9000627	306,278,396	(200,606,365)	105,672,031	105,672,031	0
9000631	155,309,573	(100,291,562)	55,018,011	55,018,011	0
9000977	161,046,443	(241,537,437)	(80,490,994)	0	(80,490,994)
9001008	251,542,235	(386,825,320)	(135,283,085)	0	(135,283,085)
9001109	165,048,960	(244,626,549)	(79,577,589)	0	(79,577,589)
9001960	16,201,845	(18,260,305)	(2,058,461)	0	(2,058,461)
9000868	910,195,361	(566,538,955)	343,656,406	343,656,406	0
9000870	349,065,076	(226,486,523)	122,578,553	122,578,553	0
9000878	277,312,728	(181,634,419)	95,678,310	95,678,310	0
9000880	140,621,478	(90,806,687)	49,814,792	49,814,792	0
9000975	40,261,611	(60,384,359)	(20,122,748)	0	(20,122,748)
9001961	87,489,962	(98,605,649)	(11,115,687)	0	(11,115,687)
9000951	19,637,312	(15,842,140)	3,795,171	3,795,171	0
9001030	22,697,354	(20,442,288)	2,255,066	2,255,066	0
9001040	22,030,813	(15,529,848)	6,500,965	6,500,965	0
9001447	5,887,459	(5,890,521)	(3,063)	0	(3,063)
9001547	780,022	(625,997)	154,026	154,026	0
9001717	6,500,487	(6,846,570)	(346,083)	0	(346,083)
9001837	3,645,253	(3,421,192)	224,062	224,062	0
9001839	29,652,138	(29,645,321)	6,818	6,818	0
9001840	8,661,862	(7,176,460)	1,485,401	1,485,401	0
9001874	11,162,016	(11,592,553)	(430,536)	0	(430,536)
9001878	21,823,902	(18,031,174)	3,792,729	3,792,729	0
9001879	20,807,970	(17,155,808)	3,652,162	3,652,162	0
9001883	4,823,026	(3,943,180)	879,846	879,846	0

9001884	9,059,493	(8,609,579)	449,914	449,914	0
9001914	152,092,689	(128,595,051)	23,497,638	23,497,638	0
9001936	35,050,477	(39,564,883)	(4,514,406)	0	(4,514,406)
9000910	134,580,730	(154,927,850)	(20,347,120)	0	(20,347,120)
9000939	121,096,755	(97,693,200)	23,403,556	23,403,556	0
9000987	128,315,813	(153,577,839)	(25,262,027)	0	(25,262,027)
9001033	308,976,884	(278,278,886)	30,697,998	30,697,998	0
9001391	100,626,877	(82,934,990)	17,691,887	17,691,887	0
9001450	66,724,534	(66,759,243)	(34,709)	0	(34,709)
9001460	24,782,103	(27,159,659)	(2,377,556)	0	(2,377,556)
9001478	129,339,935	(137,069,838)	(7,729,903)	0	(7,729,903)
9001482	123,518,533	(141,937,219)	(18,418,686)	0	(18,418,686)
9001503	64,345,751	(76,106,852)	(11,761,102)	0	(11,761,102)
9001523	10,285,616	(13,155,965)	(2,870,348)	0	(2,870,348)
9001530	64,307,011	(68,467,437)	(4,160,426)	0	(4,160,426)
9001550	10,400,297	(8,346,621)	2,053,675	2,053,675	0
9001757	50,792,668	(58,366,707)	(7,574,039)	0	(7,574,039)
9001759	11,358,430	(13,434,521)	(2,076,091)	0	(2,076,091)
9001762	25,461,219	(29,310,674)	(3,849,455)	0	(3,849,455)
9001766	54,537,329	(43,147,083)	11,390,246	11,390,246	0
9001773	24,275,965	(29,055,267)	(4,779,302)	0	(4,779,302)
9001775	16,758,722	(13,812,259)	2,946,463	2,946,463	0
9001777	11,774,918	(11,781,043)	(6,125)	0	(6,125)
9001779	1,658,277	(2,121,043)	(462,766)	0	(462,766)
9001780	21,540,687	(22,828,050)	(1,287,363)	0	(1,287,363)
9001781	1,300,037	(1,043,328)	256,709	256,709	0
9001783	8,038,376	(8,558,430)	(520,053)	0	(520,053)
9001789	327,466,605	(259,074,454)	68,392,151	68,392,151	0
9001832	47,670,239	(46,324,678)	1,345,562	1,345,562	0
9001847	63,520,319	(52,627,376)	10,892,943	10,892,943	0
9001848	135,552,632	(135,521,466)	31,166	31,166	0
9001851	59,970,298	(56,284,120)	3,686,178	3,686,178	0
9001877	39,289,928	(40,805,402)	(1,515,474)	0	(1,515,474)
9001935	257,036,829	(290,142,474)	(33,105,645)	0	(33,105,645)
9001369	79,346,159	(61,487,306)	17,858,854	17,858,854	0
9001378	35,154,367	(40,285,639)	(5,131,272)	0	(5,131,272)
9001380	31,118,313	(25,010,359)	6,107,954	6,107,954	0
9001802	327,790,351	(292,606,967)	35,183,384	35,183,384	0
9001814	212,385,930	(190,781,526)	21,604,404	21,604,404	0
9001939	1,010,393,936	(1,095,045,906)	(84,651,970)	0	(84,651,970)
9001800	327,790,351	(292,606,967)	35,183,384	35,183,384	0
9001856	383,717,202	(320,449,994)	63,267,207	63,267,207	0
9001861	362,349,598	(307,207,192)	55,142,406	55,142,406	0

9001945	741,189,391	(777,607,821)	(36,418,430)	0	(36,418,430)
9001957	497,845,050	(508,152,676)	(10,307,626)	0	(10,307,626)
Total			677,712,301	6,010,992,144	(5,333,279,842)

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	424,484	1	(424,484)	0	424,484
IPC MEXBOL	S	6,300,000	19-Jun-14	MXN	660,000	331,806	1	(331,806)	0	331,806
IPC MEXBOL	P	6,300,000	19-Jun-14	MXN	660,000	331,806	1	331,806	331,806	0
IPC MEXBOL	P	9,500,000	19-Jun-14	MXN	555,000	424,484	1	424,484	424,484	0
IPC MEXBOL	P	10,200,000	19-Jun-14	MXN	725,000	679,983	1	679,983	679,983	0
IPC MEXBOL	S	10,200,000	19-Jun-14	MXN	725,000	679,983	1	(679,983)	0	679,983
IPC MEXBOL	P	9,702,000	19-Jun-14	MXN	1,230,537	510,981	1	510,981	510,981	0
IPC MEXBOL	S	9,702,000	19-Jun-14	MXN	1,230,537	510,981	1	(510,981)	0	510,981
IPC MEXBOL	P	18,729,300	14-Nov-13	MXN	0	210,646	1	210,646	210,646	0
IPC MEXBOL	S	18,729,300	14-Nov-13	MXN	0	210,646	1	(210,646)	0	210,646
IPC MEXBOL	P	20,015,953	22-Oct-14	MXN	2,031,619	1,082,858	1	1,082,858	1,082,858	0
IPC MEXBOL	S	20,015,953	22-Oct-14	MXN	2,031,619	1,082,858	1	(1,082,858)	0	1,082,858
IPC MEXBOL	S	17,176,500	22-Oct-14	MXN	404,255	198,643	1	(198,643)	0	198,643
IPC MEXBOL	P	17,176,500	22-Oct-14	MXN	404,255	198,643	1	198,643	198,643	0
IPC MEXBOL	S	15,007,750	22-Oct-14	MXN	1,408,820	808,739	1	(808,739)	0	808,739
IPC MEXBOL	P	15,007,750	22-Oct-14	MXN	1,408,820	808,739	1	808,739	808,739	0
S&P 500 INDEX	P	53,625,128	04-Nov-13	USD	1,732,687	267,711	13.1747	3,527,016	3,527,016	0
S&P 500 INDEX	P	20,475,879	04-Nov-13	USD	661,598	102,221	13.1747	1,346,734	1,346,734	0

S&P 500 INDEX	P	23,399,655	04-Nov-13	USD	756,069	116,817	13.1747	1,539,035	1,539,035	0
S&P 500 INDEX	S	55,264,202	04-Nov-13	USD	1,732,687	2,406,272	13.1747	(31,701,915)	0	31,701,915
S&P 500 INDEX	P	100,480,810	04-Nov-13	USD	3,150,354	4,375,060	13.1747	57,640,099	57,640,099	0
S&P 500 INDEX	S	21,101,733	04-Nov-13	USD	661,598	918,796	13.1747	(12,104,858)	0	12,104,858
S&P 500 INDEX	S	24,114,875	04-Nov-13	USD	756,069	1,049,992	13.1747	(13,833,326)	0	13,833,326
S&P 500 INDEX	S	97,500,662	04-Nov-13	USD	3,150,354	486,750	13.1747	(6,412,785)	0	6,412,785
S&P 500 INDEX	P	137,658,504	02-Dec-13	USD	1,727,770	693,228	13.1747	9,133,072	9,133,072	0
S&P 500 INDEX	S	55,500,359	02-Dec-13	USD	2,120,454	1,960,033	13.1747	(25,822,849)	0	25,822,849
S&P 500 INDEX	P	121,730,035	02-Dec-13	USD	3,219,935	922,645	13.1747	12,155,567	12,155,567	0
S&P 500 INDEX	P	58,996,752	02-Dec-13	USD	740,476	297,099	13.1747	3,914,190	3,914,190	0
S&P 500 INDEX	S	196,655,256	02-Dec-13	USD	2,468,246	990,327	13.1747	(13,047,262)	0	13,047,262
S&P 500 INDEX	S	129,500,288	02-Dec-13	USD	4,947,705	4,573,391	13.1747	(60,253,058)	0	60,253,058
S&P 500 INDEX	P	185,000,647	02-Dec-13	USD	7,068,159	6,533,424	13.1747	86,075,906	86,075,906	0
S&P 500 INDEX	P	52,170,237	02-Dec-13	USD	1,379,978	395,421	13.1747	5,209,551	5,209,551	0
S&P 500 INDEX	S	173,900,272	02-Dec-13	USD	4,599,913	1,318,066	13.1747	(17,365,118)	0	17,365,118
S&P 500 INDEX	S	144,999,338	09-Dec-13	USD	5,857,676	4,687,523	13.1747	(61,756,708)	0	61,756,708
S&P 500 INDEX	P	154,729,200	09-Dec-13	USD	2,010,844	573,794	13.1747	7,559,562	7,559,562	0
S&P 500 INDEX	S	154,729,200	09-Dec-13	USD	2,010,844	573,794	13.1747	(7,559,562)	0	7,559,562
S&P 500 INDEX	P	136,299,378	09-Dec-13	USD	3,846,832	1,258,306	13.1747	16,577,803	16,577,803	0
S&P 500 INDEX	S	136,299,378	09-Dec-13	USD	3,846,832	1,258,306	13.1747	(16,577,803)	0	16,577,803
S&P 500 INDEX	P	144,999,338	09-Dec-13	USD	5,857,676	4,687,523	13.1747	61,756,708	61,756,708	0
IPC MEXBOL	S	463,596,100	07-Oct-13	MXN	15,029,300	4,560,688	1	(4,560,688)	0	4,560,688
IPC MEXBOL	S	331,025,500	07-Oct-13	MXN	10,731,500	3,256,507	1	(3,256,507)	0	3,256,507
IPC MEXBOL	S	202,384,700	07-Oct-13	MXN	6,561,100	1,990,986	1	(1,990,986)	0	1,990,986
IPC MEXBOL	P	628,783,350	07-Oct-13	MXN	10,731,500	570,616	1	570,616	570,616	0
IPC MEXBOL	P	880,601,370	07-Oct-13	MXN	15,029,300	799,139	1	799,139	799,139	0
IPC MEXBOL	P	997,006,300	07-Oct-13	MXN	32,321,900	9,808,181	1	9,808,181	9,808,181	0
IPC MEXBOL	P	384,429,990	07-Oct-13	MXN	6,561,100	348,867	1	348,867	348,867	0
IPC MEXBOL	S	1,893,814,710	07-Oct-13	MXN	32,321,900	1,718,623	1	(1,718,623)	0	1,718,623
S&P 500 INDEX	P	147,891,432	16-Dec-13	USD	4,554,050	1,242,382	13.1747	16,368,010	16,368,010	0
S&P 500 INDEX	P	69,595,607	16-Dec-13	USD	2,143,071	584,647	13.1747	7,702,553	7,702,553	0

S&P 500 INDEX	P	168,075,751	16-Dec-13	USD	2,048,118	1,375,281	13.1747	18,118,920	18,118,920	0	
S&P 500 INDEX	S	217,487,039	16-Dec-13	USD	6,697,121	1,827,029	13.1747	(24,070,563)	0	24,070,563	
S&P 500 INDEX	P	79,094,061	16-Dec-13	USD	963,815	647,188	13.1747	8,526,506	8,526,506	0	
S&P 500 INDEX	S	157,080,492	16-Dec-13	USD	6,602,167	7,248,738	13.1747	(95,499,948)	0	95,499,948	
S&P 500 INDEX	S	247,169,811	16-Dec-13	USD	3,011,933	2,022,469	13.1747	(26,645,426)	0	26,645,426	
S&P 500 INDEX	S	73,919,848	16-Dec-13	USD	3,106,886	3,411,153	13.1747	(44,940,919)	0	44,940,919	
S&P 500 INDEX	P	231,000,340	16-Dec-13	USD	9,709,053	10,659,891	13.1747	140,440,867	140,440,867	0	
ISHARES RUSSEL	P	104,885,006	28-Oct-13	USD	2,407,942	646,127	13.1747	8,512,530	8,512,530	0	
ISHARES RUSSEL	S	115,500,034	28-Oct-13	USD	1,335,409	761,509	13.1747	(10,032,656)	0	10,032,656	
ISHARES RUSSEL	S	104,885,006	28-Oct-13	USD	2,407,942	646,127	13.1747	(8,512,530)	0	8,512,530	
ISHARES RUSSEL	S	110,000,042	28-Oct-13	USD	3,743,351	3,636,913	13.1747	(47,915,235)	0	47,915,235	
ISHARES RUSSEL	P	110,000,042	28-Oct-13	USD	3,743,351	3,636,913	13.1747	47,915,235	47,915,235	0	
ISHARES RUSSEL	P	115,500,034	28-Oct-13	USD	1,335,409	761,509	13.1747	10,032,656	10,032,656	0	
S&P 500 INDEX	P	120,767,243	09-Dec-13	USD	2,810,194	2,987,936	13.1747	39,365,158	39,365,158	0	
S&P 500 INDEX	S	120,767,243	09-Dec-13	USD	2,810,194	2,987,936	13.1747	(39,365,158)	0	39,365,158	
S&P 500 INDEX	P	117,599,265	09-Dec-13	USD	2,810,194	2,088,575	13.1747	27,516,343	27,516,343	0	
S&P 500 INDEX	S	117,599,265	09-Dec-13	USD	2,810,194	2,088,575	13.1747	(27,516,343)	0	27,516,343	
									0	606,708,965	606,708,965