

GRUPO FINANCIERO CREDIT SUISSE MÉXICO, S. A. DE C. V.
Y SUBSIDIARIAS
SOCIEDAD CONTROLADORA FILIAL
 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 |

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|----------------------|-----|-----|-----------------------|------------------------|---------|--------------------|--------------------|--------------------|
| 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 |

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|----------------------|-----|-----|------------------------|-----------------------|---------|---------------------|--------------------|--------------------|
| 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) | 0 | (3,989,347) |
| 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) |

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|----------------|---|-------------|-----------|-----|----------------|---------|---------------|------------|--------------|
| 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) | (39,146,646) | 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) |

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 |

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|---------------|---|-------------|-----------|-----|-----------|-----------|---------|--------------|-------------|------------|
| 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 |