

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

**Información al 31 de marzo de 2013**  
(Cifras en pesos excepto cuando se indica diferente)

### Análisis de Instrumentos Financieros Derivados

A continuación se presentan las integraciones de los distintos tipos de derivados al 31 de marzo de 2013:

#### a) Contratos adelantados de divisas (FX Forwards)

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

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

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

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

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

**b) Contratos adelantados de índices (Index Forwards)**

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

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



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



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

**c) Fras**

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

**d) Swaps**

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

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

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

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

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

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

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



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

**e) Opciones**

| Opciones          |                        |            |                      |        |                   |                              |                |                                    |         |         |
|-------------------|------------------------|------------|----------------------|--------|-------------------|------------------------------|----------------|------------------------------------|---------|---------|
| Indice accionario | Compra (P) / Venta (S) | Monto      | Fecha de vencimiento | Moneda | Monto de la prima | Valor de mercado de la prima | Tipo de cambio | Valor de mercado de la prima (MXN) | Activos | Pasivos |
| IPC MEXBOL        | S                      | 10,634,000 | 11-Apr-13            | MXN    | 515,060           | 841,000                      | 1              | (841,000)                          | 0       | 841,000 |
| IPC MEXBOL        | P                      | 10,634,000 | 11-Apr-13            | MXN    | 515,060           | 841,000                      | 1              | 841,000                            | 841,000 | 0       |
| IPC MEXBOL        | S                      | 9,500,000  | 19-Jun-14            | MXN    | 555,000           | 152,872                      | 1              | (152,872)                          | 0       | 152,872 |
| IPC MEXBOL        | S                      | 6,300,000  | 19-Jun-14            | MXN    | 660,000           | 718,905                      | 1              | (718,905)                          | 0       | 718,905 |
| IPC MEXBOL        | P                      | 6,300,000  | 19-Jun-14            | MXN    | 660,000           | 718,905                      | 1              | 718,905                            | 718,905 | 0       |
| IPC MEXBOL        | P                      | 9,500,000  | 19-Jun-14            | MXN    | 555,000           | 152,872                      | 1              | 152,872                            | 152,872 | 0       |
| IPC MEXBOL        | P                      | 10,200,000 | 19-Jun-14            | MXN    | 725,000           | 249,216                      | 1              | 249,216                            | 249,216 | 0       |
| IPC MEXBOL        | S                      | 10,200,000 | 19-Jun-14            | MXN    | 725,000           | 249,216                      | 1              | (249,216)                          | 0       | 249,216 |
| IPC MEXBOL        | S                      | 11,676,000 | 19-Jun-13            | MXN    | 825,104           | 679,178                      | 1              | (679,178)                          | 0       | 679,178 |

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

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

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