

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

Información al 31 de marzo de 2015
(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 2015:

a) Contratos adelantados de divisas (FX Forwards)

Contratos adelantados de divisas								
Fecha de inicio	Moneda 1	Moneda 2	Monto 1	Monto 2	Tipo de cambio	Utilidad (Pérdida)	Activo	Pasivo
09-Sep-15	MXN	JPY	44,230,940	-5,657,137.23	0.1279	47,588.00	47,588.00	0.00
09-Sep-15	MXN	JPY	2,109,150,000	-269,127,540.00	0.1276	2,894,141.00	2,894,141.00	0.00
09-Sep-15	MXN	JPY	20,739,973,517	-2,437,382,427.69	0.1175	234,899,994.00	234,899,994.00	0.00
09-Sep-15	MXN	JPY	19,241,665,493	-2,430,607,185.08	0.1263	50,726,419.00	50,726,419.00	0.00
09-Sep-15	MXN	JPY	12,886,018,378	-1,639,745,838.60	0.1273	22,136,055.00	22,136,055.00	0.00
15-Jun-15	MXN	EUR	2,184,751	-36,172,922.31	16.557	-119,646.00	0.00	119,646.00
15-Jun-15	MXN	EUR	10,287,194	-170,325,071.06	16.557	-563,368.00	0.00	563,368.00
15-Jun-15	MXN	EUR	6,388,070	-105,767,274.99	16.557	-349,837.00	0.00	349,837.00
15-Jun-15	MXN	EUR	7,806,055	-129,244,852.64	16.557	-427,491.00	0.00	427,491.00
15-May-18	MXN	USD	21,000,000	-333,207,000.00	15.867	15,448,447.00	15,448,447.00	0.00
08-Feb-23	MXN	USD	25,000,000	-416,250,000.00	16.65	51,360,678.00	51,360,678.00	0.00
14-Mar-17	MXN	USD	100,000,000	-1,418,000,000.00	14.18	180,170,915.00	180,170,915.00	0.00
31-Mar-15	MXN	USD	80,000,000	-1,076,800,000.00	13.46	144,376,000.00	144,376,000.00	0.00
31-Mar-15	MXN	USD	90,000,000	-1,211,400,000.00	13.46	162,423,000.00	162,423,000.00	0.00
06-Apr-15	MXN	USD	46,300,000	-611,761,900.00	13.213	95,254,607.00	95,254,607.00	0.00
06-Apr-15	MXN	USD	62,500,000	-825,812,500.00	13.213	128,583,433.00	128,583,433.00	0.00
20-Apr-15	MXN	USD	9,500,000	-125,210,000.00	13.18	19,971,719.00	19,971,719.00	0.00
18-May-15	MXN	USD	80,000,000	-1,064,040,000.00	13.3005	160,505,222.00	160,505,222.00	0.00

11-May-15	MXN	USD	5,921,160	-85,765,042.02	14.4845	4,854,545.00	4,854,545.00	0.00
11-May-15	MXN	USD	30,592,660	-443,119,383.77	14.4845	25,081,815.00	25,081,815.00	0.00
11-May-15	MXN	USD	34,540,100	-500,296,078.45	14.4845	28,318,179.00	28,318,179.00	0.00
11-May-15	MXN	USD	37,500,680	-543,178,599.46	14.4845	30,745,451.00	30,745,451.00	0.00
15-Jun-15	MXN	USD	10,000,000	-147,000,000.00	14.7	6,383,974.00	6,383,974.00	0.00
18-Jun-15	MXN	USD	30,000,000	-449,103,000.00	14.9701	11,183,040.00	11,183,040.00	0.00
08-Jan-16	MXN	USD	46,300,000	-705,635,150.00	15.2405	15,409,252.00	15,409,252.00	0.00
04-May-15	MXN	USD	8,000,000	-117,808,000.00	14.726	4,578,583.00	4,578,583.00	0.00
23-Jul-15	MXN	USD	112,500	-2,068,312.50	18.385	-334,940.00	0.00	334,940.00
25-Jan-16	MXN	USD	112,500	-2,068,312.50	18.385	-305,365.00	0.00	305,365.00
25-Jul-16	MXN	USD	112,500	-2,068,312.50	18.385	-276,266.00	0.00	276,266.00
23-Jan-17	MXN	USD	112,500	-2,068,312.50	18.385	-246,843.00	0.00	246,843.00
24-Jul-17	MXN	USD	112,500	-2,068,312.50	18.385	-216,692.00	0.00	216,692.00
23-Jan-18	MXN	USD	112,500	-2,068,312.50	18.385	-185,842.00	0.00	185,842.00
23-Jul-18	MXN	USD	112,500	-2,068,312.50	18.385	-155,225.00	0.00	155,225.00
23-Jan-19	MXN	USD	112,500	-2,068,312.50	18.385	-124,192.00	0.00	124,192.00
23-Jul-19	MXN	USD	112,500	-2,068,312.50	18.385	-93,813.00	0.00	93,813.00
23-Jan-20	MXN	USD	112,500	-2,068,312.50	18.385	-63,363.00	0.00	63,363.00
23-Jul-20	MXN	USD	112,500	-2,068,312.50	18.385	-33,854.00	0.00	33,854.00
25-Jan-21	MXN	USD	112,500	-2,068,312.50	18.385	-4,592.00	0.00	4,592.00
23-Jul-21	MXN	USD	112,500	-2,068,312.50	18.385	22,535.00	22,535.00	0.00
24-Jan-22	MXN	USD	112,500	-2,068,312.50	18.385	49,465.00	49,465.00	0.00
25-Jul-22	MXN	USD	112,500	-2,068,312.50	18.385	74,820.00	74,820.00	0.00
23-Jan-23	MXN	USD	112,500	-2,068,312.50	18.385	99,031.00	99,031.00	0.00
24-Jul-23	MXN	USD	112,500	-2,068,312.50	18.385	122,118.00	122,118.00	0.00
23-Jan-24	MXN	USD	112,500	-2,068,312.50	18.385	144,164.00	144,164.00	0.00
23-Jul-24	MXN	USD	112,500	-2,068,312.50	18.385	164,968.00	164,968.00	0.00
23-Jan-25	MXN	USD	112,500	-2,068,312.50	18.385	184,841.00	184,841.00	0.00
23-Jul-25	MXN	USD	112,500	-2,068,312.50	18.385	203,416.00	203,416.00	0.00
23-Jan-26	MXN	USD	5,112,500	-93,993,312.50	18.385	10,060,447.00	10,060,447.00	0.00
06-Apr-15	MXN	USD	1,500,000	-22,353,750.00	14.9025	552,900.00	552,900.00	0.00
18-Feb-16	MXN	USD	100,000,000	-1,545,000,000.00	15.45	17,552,321.00	17,552,321.00	0.00
26-Jun-15	MXN	USD	200,000,000	-3,007,700,000.00	15.0385	62,559,685.00	62,559,685.00	0.00
26-Jun-15	MXN	USD	173,000,000	-2,594,169,600.00	14.9952	61,557,040.00	61,557,040.00	0.00
27-Aug-15	MXN	USD	3,990,000	-60,328,800.00	15.12	1,189,466.00	1,189,466.00	0.00
27-Aug-15	MXN	USD	7,174,000	-108,470,880.00	15.12	2,138,653.00	2,138,653.00	0.00
27-Aug-15	MXN	USD	2,686,000	-40,612,320.00	15.12	800,728.00	800,728.00	0.00
27-Aug-15	MXN	USD	2,683,000	-40,566,960.00	15.12	799,834.00	799,834.00	0.00
31-Mar-15	MXN	USD	52,342,000	-784,627,516.80	14.9904	14,357,410.00	14,357,410.00	0.00
26-Jun-15	MXN	USD	40,000,000	-626,132,000.00	15.6533	-11,922,524.00	0.00	11,922,524.00
26-Jun-15	MXN	USD	435,000,000	-6,753,375,000.00	15.525	-74,204,472.00	0.00	74,204,472.00
26-Jun-15	MXN	USD	50,000,000	-751,900,000.00	15.038	15,664,761.00	15,664,761.00	0.00
26-Jun-15	MXN	USD	50,000,000	-751,900,000.00	15.038	15,664,761.00	15,664,761.00	0.00

17-Feb-16	USD	EUR	2,000,000	-2,297,200.00	1.1486	-2,054,063.00	0.00	2,054,063.00
17-Feb-16	USD	EUR	66,000,000	-75,807,600.00	1.1486	-67,784,079.00	0.00	67,784,079.00
17-Feb-16	USD	EUR	66,000,000	-75,807,600.00	1.1486	-67,784,079.00	0.00	67,784,079.00
17-Feb-16	USD	EUR	66,000,000	-75,807,600.00	1.1486	-67,784,079.00	0.00	67,784,079.00
17-Feb-16	USD	EUR	12,000,000	-13,789,500.00	1.1491	-12,420,191.00	0.00	12,420,191.00
17-Feb-16	USD	EUR	30,000,000	-34,473,750.00	1.1491	-31,050,477.00	0.00	31,050,477.00
17-Feb-16	USD	EUR	48,000,000	-55,158,000.00	1.1491	-49,680,763.00	0.00	49,680,763.00
Total Compras			57,180,708,998	-34,856,122,855		1,211,130,365	1,599,316,421	388,186,056
09-Sep-15	MXN	JPY	-46,470,000	5,929,572.00	0.1276	-63,766.00	0.00	63,766.00
09-Sep-15	MXN	JPY	-514,010,000	65,587,676.00	0.1276	-705,317.00	0.00	705,317.00
09-Sep-15	MXN	JPY	-780,600,000	99,604,560.00	0.1276	-1,071,127.00	0.00	1,071,127.00
09-Sep-15	MXN	JPY	-768,070,000	98,005,732.00	0.1276	-1,053,933.00	0.00	1,053,933.00
09-Sep-15	MXN	JPY	-44,230,940	5,657,137.23	0.1279	-47,588.00	0.00	47,588.00
09-Sep-15	MXN	JPY	-20,739,973,517	2,437,382,427.69	0.1175	-234,899,994.00	0.00	234,899,994.00
09-Sep-15	MXN	JPY	-19,241,665,493	2,430,607,185.08	0.1263	-50,726,419.00	0.00	50,726,419.00
09-Sep-15	MXN	JPY	-12,886,018,378	1,639,745,838.60	0.1273	-22,136,055.00	0.00	22,136,055.00
15-Jun-15	MXN	EUR	-26,666,070	441,510,120.99	16.557	1,460,341.00	1,460,341.00	0.00
18-Jan-22	MXN	USD	-25,000,000	469,375,000.00	18.775	-3,864,123.00	0.00	3,864,123.00
27-Jun-16	MXN	USD	-30,000,000	432,210,000.00	14.407	-39,756,958.00	0.00	39,756,958.00
02-Dec-16	MXN	USD	-90,000,000	1,290,600,000.00	14.34	-139,476,646.00	0.00	139,476,646.00
31-Mar-15	MXN	USD	-170,000,000	2,288,200,000.00	13.46	-306,799,000.00	0.00	306,799,000.00
06-Apr-15	MXN	USD	-108,800,000	1,437,574,400.00	13.213	-223,838,040.00	0.00	223,838,040.00
20-Apr-15	MXN	USD	-9,500,000	125,210,000.00	13.18	-19,971,719.00	0.00	19,971,719.00
11-May-15	MXN	USD	-108,554,600	1,572,359,103.70	14.4845	-88,999,990.00	0.00	88,999,990.00
15-Jun-15	MXN	USD	-10,000,000	147,000,000.00	14.7	-6,383,974.00	0.00	6,383,974.00
18-Jun-15	MXN	USD	-30,000,000	449,103,000.00	14.9701	-11,183,040.00	0.00	11,183,040.00
08-Jan-16	MXN	USD	-46,300,000	705,635,150.00	15.2405	-15,409,252.00	0.00	15,409,252.00
18-May-15	MXN	USD	-80,000,000	1,064,040,000.00	13.3005	-160,505,222.00	0.00	160,505,222.00
04-May-15	MXN	USD	-8,000,000	117,808,000.00	14.726	-4,578,583.00	0.00	4,578,583.00
23-Jul-15	MXN	USD	-112,500	2,068,312.50	18.385	334,940.00	334,940.00	0.00
25-Jul-16	MXN	USD	-112,500	2,068,312.50	18.385	276,266.00	276,266.00	0.00
25-Jan-16	MXN	USD	-112,500	2,068,312.50	18.385	305,365.00	305,365.00	0.00
23-Jan-17	MXN	USD	-112,500	2,068,312.50	18.385	246,843.00	246,843.00	0.00
24-Jul-17	MXN	USD	-112,500	2,068,312.50	18.385	216,692.00	216,692.00	0.00
23-Jan-18	MXN	USD	-112,500	2,068,312.50	18.385	185,842.00	185,842.00	0.00
23-Jul-18	MXN	USD	-112,500	2,068,312.50	18.385	155,225.00	155,225.00	0.00
23-Jan-19	MXN	USD	-112,500	2,068,312.50	18.385	124,192.00	124,192.00	0.00
23-Jul-19	MXN	USD	-112,500	2,068,312.50	18.385	93,813.00	93,813.00	0.00

23-Jul-20	MXN	USD	-112,500	2,068,312.50	18.385	33,854.00	33,854.00	0.00
23-Jan-20	MXN	USD	-112,500	2,068,312.50	18.385	63,363.00	63,363.00	0.00
25-Jan-21	MXN	USD	-112,500	2,068,312.50	18.385	4,592.00	4,592.00	0.00
23-Jul-21	MXN	USD	-112,500	2,068,312.50	18.385	-22,535.00	0.00	22,535.00
24-Jan-22	MXN	USD	-112,500	2,068,312.50	18.385	-49,465.00	0.00	49,465.00
25-Jul-22	MXN	USD	-112,500	2,068,312.50	18.385	-74,820.00	0.00	74,820.00
23-Jan-23	MXN	USD	-112,500	2,068,312.50	18.385	-99,031.00	0.00	99,031.00
24-Jul-23	MXN	USD	-112,500	2,068,312.50	18.385	-122,118.00	0.00	122,118.00
23-Jan-24	MXN	USD	-112,500	2,068,312.50	18.385	-144,164.00	0.00	144,164.00
23-Jul-24	MXN	USD	-112,500	2,068,312.50	18.385	-164,968.00	0.00	164,968.00
23-Jan-25	MXN	USD	-112,500	2,068,312.50	18.385	-184,841.00	0.00	184,841.00
23-Jul-25	MXN	USD	-112,500	2,068,312.50	18.385	-203,416.00	0.00	203,416.00
23-Jan-26	MXN	USD	-5,112,500	93,993,312.50	18.385	-10,060,447.00	0.00	10,060,447.00
06-Apr-15	MXN	USD	-1,500,000	22,353,750.00	14.9025	-552,900.00	0.00	552,900.00
10-Mar-16	MXN	USD	-100,000,000	1,547,400,000.00	15.474	-17,628,061.00	0.00	17,628,061.00
26-Jun-15	MXN	USD	-20,000,000	300,770,000.00	15.0385	-6,255,968.00	0.00	6,255,968.00
26-Jun-15	MXN	USD	-110,000,000	1,654,235,000.00	15.0385	-34,407,827.00	0.00	34,407,827.00
26-Jun-15	MXN	USD	-70,000,000	1,052,695,000.00	15.0385	-21,895,890.00	0.00	21,895,890.00
26-Jun-15	MXN	USD	-33,000,000	494,841,600.00	14.9952	-11,742,095.00	0.00	11,742,095.00
26-Jun-15	MXN	USD	-85,000,000	1,274,592,000.00	14.9952	-30,244,789.00	0.00	30,244,789.00
26-Jun-15	MXN	USD	-55,000,000	824,736,000.00	14.9952	-19,570,157.00	0.00	19,570,157.00
31-Mar-15	MXN	USD	-52,361,931	784,926,290.46	14.9904	-14,362,878.00	0.00	14,362,878.00
26-Jun-15	MXN	USD	-40,000,000	626,132,000.00	15.6533	11,922,524.00	11,922,524.00	0.00
26-Jun-15	MXN	USD	-435,000,000	6,753,375,000.00	15.525	74,204,472.00	74,204,472.00	0.00
06-Apr-15	MXN	USD	-220,000,000	3,294,456,000.00	14.9748	-65,193,153.00	0.00	65,193,153.00
27-Aug-15	MXN	USD	-16,533,000	249,978,960.00	15.12	-4,928,680.00	0.00	4,928,680.00
26-Jun-15	MXN	USD	-100,000,000	1,503,800,000.00	15.038	-31,329,522.00	0.00	31,329,522.00
17-Feb-16	USD	EUR	-200,000,000	229,720,000.00	1.1486	205,406,299.00	205,406,299.00	0.00
17-Feb-16	USD	EUR	-90,000,000	103,421,250.00	1.1491	93,151,432.00	93,151,432.00	0.00
						-29,300,911.53	0.00	29,300,911.53
						29,300,911.53	29,300,911.53	0.00
Total Ventas			-57,399,728,929	38,178,005,629		-1,212,522,416	417,486,967	1,630,009,383
Posición neta			-219,019,931	3,321,882,774		-1,392,051	2,016,803,388	2,018,195,439

b) Contratos adelantados de índices (Index Forwards)

Contratos adelantados de índices									
Indice	Compra (P) / Venta (S)	Monto nocional	Fecha de vencimiento	Moneda	Prima de mercado	Tipo de cambio	Prima de mercado (MXN)	Activo	Pasivo
S&P 500 INDEX	S	49,499,521	11-Aug-15	USD	(2,507,950.00)	15.2647	(38,283,104)		
S&P 500 INDEX	P	49,499,521	11-Aug-15	USD	1,568,737.60	15.2647	23,946,309	0	(14,336,796)
IPC MEXBOL	P	492,073,003	08-May-15	MXN	18,112,122.00	1	18,112,122		
IPC MEXBOL	S	492,073,003	08-May-15	MXN	(7,695,104.00)	1	(7,695,104)	10,417,018	0
1 ALFA A	S	3,763,360	26-Jun-15	MXN	(687,714.50)	1	(687,715)		
1 ALFA A	P	3,763,360	26-Jun-15	MXN	39,481.74	1	39,482	0	(648,233)
YPF	P	331,024	08-Apr-15	USD	15.99	15.2647	244		
YPF	S	331,024	08-Apr-15	USD	(56,528.30)	15.2647	(862,888)	0	(862,643)
S&P 500 INDEX	P	49,499,521	11-Aug-15	USD	2,507,950.90	15.2647	38,283,118		
S&P 500 INDEX	S	49,499,521	11-Aug-15	USD	(1,568,737.00)	15.2647	(23,946,300)	14,336,818	0
1 OHLMEX *	S	63,170	18-May-15	MXN	(6,425.54)	1	(6,426)		
1 OHLMEX *	P	63,170	18-May-15	MXN	1,174.52	1	1,175	0	(5,251)
TZOO	P	100,463	10-Jun-15	USD	669.80	15.2647	10,224		
TZOO	S	100,463	10-Jun-15	USD	(27,824.11)	15.2647	(424,727)	0	(414,502)
1 OHLMEX *	P	316,281	19-May-15	MXN	5,910.43	1	5,910		
1 OHLMEX *	S	316,281	19-May-15	MXN	(32,566.25)	1	(32,566)	0	(26,656)
TSLA	S	52,247	06-Jul-15	USD	(7,492.88)	15.2647	(114,377)		
TSLA	P	52,247	06-Jul-15	USD	2,466.13	15.2647	37,645	0	(76,732)
TSLA	P	50,398	13-Jul-15	USD	3,229.02	15.2647	49,290		
TSLA	S	50,398	13-Jul-15	USD	(6,410.26)	15.2647	(97,851)	0	(48,561)
GPRO US	S	5,161	13-Jul-15	USD	(1,023.36)	15.2647	(15,621)		
GPRO US	P	5,161	13-Jul-15	USD	211.71	15.2647	3,232	0	(12,390)
1 MEXCHEM *	P	475,792	05-Aug-15	MXN	22,359.01	1	22,359		
1 MEXCHEM *	S	475,792	05-Aug-15	MXN	(54,898.02)	1	(54,898)	0	(32,539)
IPC MEXBOL	P	857,270,040	08-May-15	MXN	13,406,106.00	1	13,406,106		
IPC MEXBOL	S	857,270,040	08-May-15	MXN	(31,554,220.00)	1	(31,554,220)	0	(18,148,114)
SCTY	S	18,256	27-Aug-15	USD	(2,200.95)	15.2647	(33,597)		
SCTY	P	18,256	27-Aug-15	USD	1,914.66	15.2647	29,227	0	(4,370)
1 PENOLES *	S	914,051	11-Sep-15	MXN	(106,880.20)	1	(106,880)		
1 PENOLES *	P	914,051	11-Sep-15	MXN	74,377.01	1	74,377	0	(32,503)
GOGO	P	61,001	14-Sep-15	USD	6,774.45	15.2647	103,410		
GOGO	S	61,001	14-Sep-15	USD	(8,606.68)	15.2647	(131,378)	0	(27,968)
1 GFNORTE O	P	8,839,983	20-Aug-15	MXN	1,112,896.70	1	1,112,897		
1 GFNORTE O	S	8,839,983	20-Aug-15	MXN	(327,494.30)	1	(327,494)	785,402	0
S&P 500 INDEX	S	177,567,479	18-Sep-15	USD	(7,816,628.00)	15.2647	(119,318,481)		
S&P 500 INDEX	P	177,567,479	18-Sep-15	USD	7,565,863.10	15.2647	115,490,630	0	(3,827,851)

NASDAQ 100 STOC	P	415,535,791	18-Jun-15	USD	6,500,388.20	15.2647	99,226,476		
NASDAQ 100 STOC	S	415,535,791	18-Jun-15	USD	(18,159,959.00)	15.2647	(277,206,326)	0	(177,979,850)
TSLA	P	96,380	28-Sep-15	USD	11,016.94	15.2647	168,170		
TSLA	S	96,380	28-Sep-15	USD	(13,032.69)	15.2647	(198,940)	0	(30,770)
1 ALFA A	P	3,763,360	26-Jun-15	MXN	687,714.58	1	687,715		
1 ALFA A	S	3,763,360	26-Jun-15	MXN	(39,481.74)	1	(39,482)	648,233	0
YPF	S	331,024	08-Apr-15	USD	(15.99)	15.2647	(244)		
YPF	P	331,024	08-Apr-15	USD	56,528.30	15.2647	862,888	862,643	0
1 OHLMEX *	S	63,170	18-May-15	MXN	(1,174.52)	1	(1,175)		
1 OHLMEX *	P	63,170	18-May-15	MXN	6,425.54	1	6,426	5,251	0
TZOO	P	100,463	10-Jun-15	USD	27,824.11	15.2647	424,727		
TZOO	S	100,463	10-Jun-15	USD	(669.80)	15.2647	(10,224)	414,502	0
1 OHLMEX *	S	316,281	19-May-15	MXN	(5,910.43)	1	(5,910)		
1 OHLMEX *	P	316,281	19-May-15	MXN	32,566.25	1	32,566	26,656	0
TSLA	P	52,247	06-Jul-15	USD	7,492.88	15.2647	114,377		
TSLA	S	52,247	06-Jul-15	USD	(2,466.13)	15.2647	(37,645)	76,732	0
TSLA	S	50,398	13-Jul-15	USD	(3,229.02)	15.2647	(49,290)		
TSLA	P	50,398	13-Jul-15	USD	6,410.26	15.2647	97,851	48,561	0
GPRO US	S	5,161	13-Jul-15	USD	(211.71)	15.2647	(3,232)		
GPRO US	P	5,161	13-Jul-15	USD	1,023.36	15.2647	15,621	12,390	0
1 MEXCHEM *	S	475,792	05-Aug-15	MXN	(22,359.01)	1	(22,359)		
1 MEXCHEM *	P	475,792	05-Aug-15	MXN	54,898.02	1	54,898	32,539	0
SCTY	P	18,256	27-Aug-15	USD	2,200.95	15.2647	33,597		
SCTY	S	18,256	27-Aug-15	USD	(1,914.66)	15.2647	(29,227)	4,370	0
1 PENOLES *	S	914,051	11-Sep-15	MXN	(74,377.01)	1	(74,377)		
1 PENOLES *	P	914,051	11-Sep-15	MXN	106,880.23	1	106,880	32,503	0
GOGO	S	61,001	14-Sep-15	USD	(6,774.45)	15.2647	(103,410)		
GOGO	P	61,001	14-Sep-15	USD	8,606.68	15.2647	131,378	27,968	0
1 GFNORTE O	S	8,839,983	20-Aug-15	MXN	(1,112,896.00)	1	(1,112,896)		
1 GFNORTE O	P	8,839,983	20-Aug-15	MXN	327,494.39	1	327,494	0	(785,402)
TSLA	P	96,380	28-Sep-15	USD	13,032.69	15.2647	198,940		
TSLA	S	96,380	28-Sep-15	USD	(11,016.94)	15.2647	(168,170)	30,770	0
NASDAQ 100 STOC	P	78,788,863	18-Jun-15	USD	3,443,271.60	15.2647	52,560,508		
NASDAQ 100 STOC	S	78,788,863	18-Jun-15	USD	(1,232,524.00)	15.2647	(18,814,109)	33,746,399	0
NASDAQ 100 STOC	P	157,332,873	18-Jun-15	USD	6,875,842.50	15.2647	104,957,673		
NASDAQ 100 STOC	S	157,332,873	18-Jun-15	USD	(2,461,219.00)	15.2647	(37,569,770)	67,387,903	0
IPC MEXBOL	S	365,197,037	08-May-15	MXN	(5,711,001.00)	1	(5,711,001)		
IPC MEXBOL	P	365,197,037	08-May-15	MXN	13,442,098.00	1	13,442,098	7,731,097	0
NASDAQ 100 STOC	P	179,414,055	18-Jun-15	USD	7,840,845.80	15.2647	119,688,159		
NASDAQ 100 STOC	S	179,414,055	18-Jun-15	USD	(2,806,643.00)	15.2647	(42,842,563)	76,845,595	0
S&P 500 INDEX	P	2,949,865	18-Sep-15	USD	129,854.86	15.2647	1,982,195		
S&P 500 INDEX	S	2,949,865	18-Sep-15	USD	(125,688.90)	15.2647	(1,918,603)	63,592	0
S&P 500 INDEX	P	87,309,835	18-Sep-15	USD	3,843,432.20	15.2647	58,668,840		

S&P 500 INDEX	P	87,307,779	18-Sep-15	USD	3,843,341.70	15.2647	58,667,458	117,336,298	0
S&P 500 INDEX	S	87,307,779	18-Sep-15	USD	(3,720,043.00)	15.2647	(56,785,340)		
S&P 500 INDEX	S	87,309,835	18-Sep-15	USD	(3,720,130.00)	15.2647	(56,786,668)	0	(113,572,009)
Total							102	330,873,241	(330,873,139)

c) Fras

Contratos adelantados de tasa					
No. de operación	Por recibir	Por entregar	Utilidad (pérdida)	Activo	Pasivo
Total				0	0

d) Swaps

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000874	225,920,792	(144,490,384)	81,430,408	81,430,408	0
9000889	1,433,856,608	(904,213,798)	529,642,810	529,642,810	0
9000891	552,791,904	(361,523,253)	191,268,650	191,268,650	0
9000932	426,606,607	(289,009,367)	137,597,240	137,597,240	0
9001784	118,878,055	(77,745,678)	41,132,377	41,132,377	0
9001785	95,924,985	(62,151,546)	33,773,439	33,773,439	0
9001786	308,351,271	(194,451,434)	113,899,837	113,899,837	0
9001787	48,584,329	(31,072,697)	17,511,632	17,511,632	0
9002635	145,791,850	(141,956,119)	3,835,731	3,835,731	0
9000894	1,331,835,116	(839,877,350)	491,957,766	491,957,766	0
9000896	513,459,763	(335,800,222)	177,659,541	177,659,541	0

9000898	209,846,120	(134,209,633)	75,636,487	75,636,487	0
9000933	396,252,776	(268,445,828)	127,806,948	127,806,948	0
9001924	7,720,638	(10,327,675)	(2,607,037)	0	(2,607,037)
9002341	629,722,896	(403,733,187)	225,989,709	225,989,709	0
9002476	48,655,161	(46,684,421)	1,970,741	1,970,741	0
9002543	98,535,486	(97,947,486)	588,000	588,000	0
9002641	38,499,290	(37,027,456)	1,471,834	1,471,834	0
9001795	190,515,780	(108,985,049)	81,530,731	81,530,731	0
9002542	62,497,094	(64,481,811)	(1,984,717)	0	(1,984,717)
9002589	277,173,702	(265,070,849)	12,102,853	12,102,853	0
9002655	50,501,785	(50,944,913)	(443,127)	0	(443,127)
9001346	126,186,989	(111,687,442)	14,499,547	14,499,547	0
9001348	189,280,484	(167,273,174)	22,007,310	22,007,310	0
9001351	107,390,699	(89,168,326)	18,222,373	18,222,373	0
9001372	283,101,531	(239,888,117)	43,213,414	43,213,414	0
9001412	79,451,429	(68,615,916)	10,835,513	10,835,513	0
9000223	25,439,597	(11,534,202)	13,905,395	13,905,395	0
9000265	13,357,697	(6,404,541)	6,953,156	6,953,156	0
9000906	406,028,335	(302,086,916)	103,941,419	103,941,419	0
9000971	246,502,699	(349,658,063)	(103,155,364)	0	(103,155,364)
9000989	402,997,329	(288,260,208)	114,737,120	114,737,120	0
9001352	5,453,862,163	(10,238,128,580)	(4,784,266,416)		(1,544,250,332)
9001353	294,446,907	(2,382,508,310)	(2,088,061,402)		
9001354	6,479,922,135	0	6,479,922,135		
9001356	2,827,446,493	0	2,827,446,493		
9001357	1,216,839,009	(142,270,351)	1,074,568,657		
9001358	0	(5,053,859,799)	(5,053,859,799)		
9001836	197,987,643	(106,006,385)	91,981,258	91,981,258	0
9001849	115,991,273	(119,902,720)	(3,911,447)	0	(3,911,447)
9001393	153,667,036	(177,354,458)	(23,687,422)	0	(23,687,422)
9001396	34,182,306	(50,132,406)	(15,950,100)	0	(15,950,100)
9001397	340,657,023	(310,454,689)	30,202,334	30,202,334	0
9001405	1,060,110,518	(931,654,103)	128,456,415	128,456,415	0
9001411	105,353,478	(158,713,388)	(53,359,910)	0	(53,359,910)
9001413	157,276,099	(105,353,478)	51,922,621	51,922,621	0
9001414	931,654,103	(1,070,143,110)	(138,489,007)	0	(138,489,007)
9001415	50,032,739	(34,182,306)	15,850,433	15,850,433	0
9001420	622,422,563	(707,429,650)	(85,007,086)	0	(85,007,086)
9001424	112,200,431	(93,434,312)	18,766,119	18,766,119	0
9001452	168,986,807	(199,890,273)	(30,903,466)	0	(30,903,466)
9001461	99,108,817	(82,602,891)	16,505,927	16,505,927	0
9001474	101,142,038	(70,959,119)	30,182,919	30,182,919	0
9001480	336,939,646	(273,288,717)	63,650,929	63,650,929	0

9001496	115,579,184	(131,855,504)	(16,276,320)	0	(16,276,320)
9001512	28,794,354	(22,889,526)	5,904,828	5,904,828	0
9001587	596,652,275	(657,374,541)	(60,722,266)	0	(60,722,266)
9001589	909,314,780	(993,687,688)	(84,372,909)	0	(84,372,909)
9001591	1,605,202,388	(1,442,153,225)	163,049,163	163,049,163	0
9001601	637,301,523	(688,947,675)	(51,646,153)	0	(51,646,153)
9001602	232,335,945	(212,433,841)	19,902,104	19,902,104	0
9001603	239,566,659	(212,435,085)	27,131,575	27,131,575	0
9001604	70,811,511	(78,236,504)	(7,424,993)	0	(7,424,993)
9001605	166,320,814	(186,527,472)	(20,206,659)	0	(20,206,659)
9001623	118,812,308	(133,099,318)	(14,287,010)	0	(14,287,010)
9001624	118,810,964	(131,426,902)	(12,615,938)	0	(12,615,938)
9001797	185,394,038	(190,515,780)	(5,121,742)	0	(5,121,742)
9001852	259,792,919	(233,639,501)	26,153,418	26,153,418	0
9001858	45,808,789	(48,463,121)	(2,654,332)	0	(2,654,332)
9001872	445,045,371	(392,807,012)	52,238,359	52,238,359	0
9001873	580,829,854	(630,064,338)	(49,234,484)	0	(49,234,484)
9001881	1,109,240,501	(1,396,419,692)	(287,179,191)	0	(287,179,191)
9001885	3,403,383	(3,753,778)	(350,395)	0	(350,395)
9001886	5,355,972	(5,089,550)	266,422	266,422	0
9001895	121,203,057	(92,539,850)	28,663,206	28,663,206	0
9001896	143,304,580	(121,372,156)	21,932,423	21,932,423	0
9001921	1,138,662	(1,543,382)	(404,720)	0	(404,720)
9001926	10,327,675	(7,720,638)	2,607,037	2,607,037	0
9001942	940,377,348	(777,103,347)	163,274,001	163,274,001	0
9001946	83,085,906	(108,129,271)	(25,043,366)	0	(25,043,366)
9001947	67,784,495	(84,713,125)	(16,928,630)	0	(16,928,630)
9001955	3,941,671	(5,488,407)	(1,546,735)	0	(1,546,735)
9001985	587,513,597	(570,736,674)	16,776,922	16,776,922	0
9001986	257,258,374	(233,301,093)	23,957,281	23,957,281	0
9001987	260,335,976	(272,125,797)	(11,789,821)	0	(11,789,821)
9001988	615,794,833	(638,727,362)	(22,932,530)	0	(22,932,530)
9001991	316,172,530	(255,334,785)	60,837,745	60,837,745	0
9001992	1,398,678,596	(1,115,540,322)	283,138,274	283,138,274	0
9001993	143,780,694	(185,401,095)	(41,620,402)	0	(41,620,402)
9001994	360,042,597	(283,223,293)	76,819,304	76,819,304	0
9001995	1,029,922,325	(780,877,905)	249,044,420	249,044,420	0
9001996	784,596,372	(1,060,171,385)	(275,575,013)	0	(275,575,013)
9001997	59,000,898	(41,833,012)	17,167,887	17,167,887	0
9001998	55,560,223	(38,114,497)	17,445,726	17,445,726	0
9002007	331,967,469	(320,367,233)	11,600,236	11,600,236	0
9002012	276,230,867	(256,293,787)	19,937,080	19,937,080	0
9002019	52,662,379	(38,630,882)	14,031,498	14,031,498	0

9002020	173,260,006	(173,895,021)	(635,016)	0	(635,016)
9002021	231,980,902	(228,518,199)	3,462,703	3,462,703	0
9002022	365,829,573	(366,122,005)	(292,432)	0	(292,432)
9002024	31,516,572	(30,362,711)	1,153,861	1,153,861	0
9002025	39,088,847	(42,308,022)	(3,219,176)	0	(3,219,176)
9002026	18,997,234	(18,542,122)	455,112	455,112	0
9002027	218,907,364	(269,468,657)	(50,561,293)	0	(50,561,293)
9002028	427,368,780	(341,237,949)	86,130,830	86,130,830	0
9002029	162,249,631	(207,436,320)	(45,186,689)	0	(45,186,689)
9002030	19,315,434	(25,586,653)	(6,271,219)	0	(6,271,219)
9002043	2,619,926,775	(3,067,262,077)	(447,335,301)	0	(447,335,301)
9002044	3,054,593,111	(2,619,926,775)	434,666,335	434,666,335	0
9002340	278,397,581	(310,863,247)	(32,465,666)	0	(32,465,666)
9002342	1,949,378,197	(2,670,315,965)	(720,937,767)	0	(720,937,767)
9002343	2,443,942,575	(1,949,378,197)	494,564,377	494,564,377	0
9002352	1,527,234,562	(1,213,131,443)	314,103,119	314,103,119	0
9002353	1,213,131,443	(1,646,958,693)	(433,827,249)	0	(433,827,249)
9002381	2,566,776	(3,024,720)	(457,944)	0	(457,944)
9002384	31,470,968	(33,736,343)	(2,265,375)	0	(2,265,375)
9002390	1,527,031,094	(1,197,872,327)	329,158,767	329,158,767	0
9002391	1,197,872,327	(1,621,918,126)	(424,045,799)	0	(424,045,799)
9002393	35,983,063	(38,426,157)	(2,443,093)	0	(2,443,093)
9002395	18,000,593	(19,273,264)	(1,272,671)	0	(1,272,671)
9002398	31,533,427	(33,246,063)	(1,712,636)	0	(1,712,636)
9002400	11,074,168	(11,959,994)	(885,827)	0	(885,827)
9002402	2,697,003	(3,152,094)	(455,091)	0	(455,091)
9002408	2,311,503	(2,690,801)	(379,298)	0	(379,298)
9002409	1,789,685,321	(2,412,270,648)	(622,585,327)	0	(622,585,327)
9002410	2,290,364,551	(1,789,685,321)	500,679,230	500,679,230	0
9002411	1,930,703	(2,256,063)	(325,360)	0	(325,360)
9002445	3,870,805	(4,009,101)	(138,296)	0	(138,296)
9002449	899,282,529	(920,042,672)	(20,760,143)	0	(20,760,143)
9002454	655,435,113	(789,850,883)	(134,415,771)	0	(134,415,771)
9002457	1,155,578,049	(1,203,390,673)	(47,812,624)	0	(47,812,624)
9002464	899,282,529	(922,778,630)	(23,496,101)	0	(23,496,101)
9002472	899,282,529	(921,159,720)	(21,877,191)	0	(21,877,191)
9002477	46,684,421	(48,655,161)	(1,970,741)	0	(1,970,741)
9002484	1,574,944,041	(1,287,916,062)	287,027,978	287,027,978	0
9002487	277,931,301	(226,746,512)	51,184,790	51,184,790	0
9002501	147,965,181	(150,082,881)	(2,117,700)	0	(2,117,700)
9002506	228,723,712	(234,899,603)	(6,175,891)	0	(6,175,891)
9002507	45,592,520	(46,995,917)	(1,403,397)	0	(1,403,397)
9002510	124,304,900	(125,322,446)	(1,017,546)	0	(1,017,546)

9002511	312,513,938	(313,306,114)	(792,177)	0	(792,177)
9002524	79,052,986	(78,326,529)	726,457	726,457	0
9002525	419,665,180	(436,673,957)	(17,008,777)	0	(17,008,777)
9002527	299,760,843	(314,230,407)	(14,469,564)	0	(14,469,564)
9002530	316,795,839	(313,306,114)	3,489,725	3,489,725	0
9002531	245,432,568	(255,077,485)	(9,644,916)	0	(9,644,916)
9002535	92,430,684	(93,991,834)	(1,561,150)	0	(1,561,150)
9002536	209,832,590	(211,726,430)	(1,893,840)	0	(1,893,840)
9002541	64,481,811	(62,497,094)	1,984,717	1,984,717	0
9002544	97,947,486	(98,535,486)	(588,000)	0	(588,000)
9002546	24,910,905	(25,641,311)	(730,406)	0	(730,406)
9002550	556,675,950	(615,815,270)	(59,139,321)	0	(59,139,321)
9002552	27,182,073	(27,471,621)	(289,548)	0	(289,548)
9002585	226,680,833	(230,966,998)	(4,286,165)	0	(4,286,165)
9002587	27,780,090	(27,806,630)	(26,540)	0	(26,540)
9002590	265,070,849	(277,173,702)	(12,102,853)	0	(12,102,853)
9002596	439,780,599	(451,204,188)	(11,423,589)	0	(11,423,589)
9002597	561,306,789	(546,591,646)	14,715,143	14,715,143	0
9002605	36,639,280	(35,175,921)	1,463,360	1,463,360	0
9002606	437,109,632	(395,592,996)	41,516,636	41,516,636	0
9002609	20,239,937	(20,334,474)	(94,538)	0	(94,538)
9002611	15,367,944	(15,449,903)	(81,960)	0	(81,960)
9002616	1,540,375	(1,546,214)	(5,840)	0	(5,840)
9002617	20,805,189	(20,635,696)	169,493	169,493	0
9002619	23,122,736	(22,501,387)	621,349	621,349	0
9002620	14,111,738	(14,137,336)	(25,598)	0	(25,598)
9002626	642,429,215	(657,666,574)	(15,237,359)	0	(15,237,359)
9002633	454,818,666	(465,567,244)	(10,748,578)	0	(10,748,578)
9002634	141,956,119	(145,791,850)	(3,835,731)	0	(3,835,731)
9002642	37,027,456	(38,499,290)	(1,471,834)	0	(1,471,834)
9002647	919,877,199	(923,264,395)	(3,387,197)	0	(3,387,197)
9002651	428,438,024	(421,683,580)	6,754,444	6,754,444	0
9002654	50,944,913	(50,501,785)	443,127	443,127	0
9000156	4,686,921	(1,908,884)	2,778,037	2,778,037	0
9000172	4,971,582	(2,031,431)	2,940,151	2,940,151	0
9000175	2,927,278	(1,229,181)	1,698,096	1,698,096	0
9000222	11,534,202	(25,439,597)	(13,905,395)	0	(13,905,395)
9000266	6,404,541	(13,357,697)	(6,953,156)	0	(6,953,156)
9001144	128,937,724	(78,968,950)	49,968,774	49,968,774	0
9002553	27,471,621	(27,182,073)	289,548	289,548	0
9002610	15,449,903	(15,367,944)	81,960	81,960	0
9002612	20,334,474	(20,239,937)	94,538	94,538	0
9002613	20,635,696	(20,805,189)	(169,493)	0	(169,493)

9002618	22,501,387	(23,122,736)	(621,349)	0	(621,349)
9002621	14,137,336	(14,111,738)	25,598	25,598	0
9001332	12,040,897	(7,138,752)	4,902,145	4,902,145	0
9001333	27,678,935	(16,273,924)	11,405,011	11,405,011	0
9001334	37,232,740	(22,251,158)	14,981,582	14,981,582	0
9002382	3,024,720	(2,566,776)	457,944	457,944	0
9002383	33,736,343	(31,470,968)	2,265,375	2,265,375	0
9002394	38,426,157	(35,983,063)	2,443,093	2,443,093	0
9002396	19,273,264	(18,000,593)	1,272,671	1,272,671	0
9002397	33,246,063	(31,533,427)	1,712,636	1,712,636	0
9002399	11,959,994	(11,074,168)	885,827	885,827	0
9002401	3,152,094	(2,697,003)	455,091	455,091	0
9002403	2,690,801	(2,311,503)	379,298	379,298	0
9002413	2,256,063	(1,930,703)	325,360	325,360	0
9002431	4,009,101	(3,870,805)	138,296	138,296	0
9002456	789,850,883	(655,435,113)	134,415,771	134,415,771	0
9002499	140,469,031	(147,965,181)	(7,496,150)	0	(7,496,150)
9002632	465,567,244	(454,818,666)	10,748,578	10,748,578	0
9002646	923,264,395	(919,877,199)	3,387,197	3,387,197	0
9000884	169,547,524	(159,162,527)	10,384,998	10,384,998	0
9000908	60,417,383	(81,205,667)	(20,788,284)	0	(20,788,284)
9000937	63,949,079	(61,150,720)	2,798,359	2,798,359	0
9000954	13,676,575	(24,450,738)	(10,774,163)	0	(10,774,163)
9000985	57,652,042	(80,599,466)	(22,947,424)	0	(22,947,424)
9001031	109,460,298	(116,874,221)	(7,413,923)	0	(7,413,923)
9001041	110,798,454	(76,529,995)	34,268,460	34,268,460	0
9001285	365,830,474	(433,826,832)	(67,996,358)	0	(67,996,358)
9001387	70,941,783	(61,466,814)	9,474,969	9,474,969	0
9001389	28,929,764	(21,206,474)	7,723,290	7,723,290	0
9001422	93,434,312	(112,200,431)	(18,766,119)	0	(18,766,119)
9001434	305,600,965	(211,082,730)	94,518,235	94,518,235	0
9001448	39,978,055	(33,797,361)	6,180,693	6,180,693	0
9001458	49,561,734	(59,465,290)	(9,903,556)	0	(9,903,556)
9001476	56,948,406	(70,212,103)	(13,263,698)	0	(13,263,698)
9001501	19,647,238	(25,732,755)	(6,085,517)	0	(6,085,517)
9001528	23,773,927	(28,069,969)	(4,296,042)	0	(4,296,042)
9001838	11,958,692	(12,368,155)	(409,463)	0	(409,463)
9001841	60,746,270	(67,546,159)	(6,799,889)	0	(6,799,889)
9001842	23,980,544	(23,198,255)	782,289	782,289	0
9001875	12,733,390	(11,963,467)	769,923	769,923	0
9001937	117,510,258	(152,886,345)	(35,376,087)	0	(35,376,087)
9002009	95,923,619	(91,726,080)	4,197,538	4,197,538	0
9002336	74,607,179	(66,815,419)	7,791,760	7,791,760	0

9002350	89,789,941	(61,056,149)	28,733,791	28,733,791	0
9002387	84,242,565	(61,469,677)	22,772,888	22,772,888	0
9002405	159,359,344	(121,105,211)	38,254,133	38,254,133	0
9002623	172,312,983	(168,320,694)	3,992,289	3,992,289	0
9002648	113,854,567	(115,678,267)	(1,823,700)	0	(1,823,700)
9002586	27,806,630	(27,780,090)	26,540	26,540	0
9001637	14,182,408	(14,190,474)	(8,066)	0	(8,066)
9001453	18,097,074	(16,472,622)	1,624,453	1,624,453	0
9001920	1,543,382	(1,138,662)	404,720	404,720	0
9001954	5,488,407	(3,941,671)	1,546,735	1,546,735	0
9000909	90,626,075	(121,808,501)	(31,182,426)	0	(31,182,426)
9000938	95,923,619	(91,726,080)	4,197,538	4,197,538	0
9000955	20,514,862	(36,676,107)	(16,161,245)	0	(16,161,245)
9000986	86,478,062	(120,899,199)	(34,421,136)	0	(34,421,136)
9001032	218,920,595	(233,748,441)	(14,827,846)	0	(14,827,846)
9001042	221,596,909	(153,059,989)	68,536,919	68,536,919	0
9001308	62,957,557	(67,221,774)	(4,264,217)	0	(4,264,217)
9001390	46,259,243	(33,909,555)	12,349,689	12,349,689	0
9001436	22,382,178	(21,402,752)	979,426	979,426	0
9001437	63,727,216	(44,017,252)	19,709,964	19,709,964	0
9001459	16,520,578	(19,821,763)	(3,301,185)	0	(3,301,185)
9001477	91,061,585	(112,270,490)	(21,208,905)	0	(21,208,905)
9001483	37,324,476	(47,242,180)	(9,917,704)	0	(9,917,704)
9001502	30,362,618	(39,767,107)	(9,404,489)	0	(9,404,489)
9001529	41,291,558	(48,753,104)	(7,461,546)	0	(7,461,546)
9001790	271,109,685	(254,503,879)	16,605,807	16,605,807	0
9001843	81,773,825	(90,927,522)	(9,153,696)	0	(9,153,696)
9001845	35,970,816	(34,797,382)	1,173,434	1,173,434	0
9001850	23,917,384	(24,736,310)	(818,926)	0	(818,926)
9001876	18,774,606	(17,639,402)	1,135,205	1,135,205	0
9001880	88,401,834	(92,200,222)	(3,798,388)	0	(3,798,388)
9001882	61,224,670	(62,525,119)	(1,300,449)	0	(1,300,449)
9001938	176,265,387	(229,329,518)	(53,064,131)	0	(53,064,131)
9002338	111,910,769	(100,223,129)	11,687,640	11,687,640	0
9002349	134,684,911	(91,584,224)	43,100,687	43,100,687	0
9002388	128,820,922	(93,997,382)	34,823,541	34,823,541	0
9002406	187,341,179	(142,370,020)	44,971,159	44,971,159	0
9002624	232,990,222	(227,592,113)	5,398,109	5,398,109	0
9002649	147,589,253	(149,953,309)	(2,364,055)	0	(2,364,055)
9002010	128,146,893	(138,115,433)	(9,968,540)	0	(9,968,540)
9002442	337,348,980	(329,736,927)	7,612,053	7,612,053	0
9002458	401,130,224	(385,192,683)	15,937,541	15,937,541	0
9002465	307,592,877	(299,760,843)	7,832,034	7,832,034	0

9002470	460,579,860	(449,641,264)	10,938,596	10,938,596	0
9002503	78,299,868	(76,241,237)	2,058,630	2,058,630	0
9002508	46,995,917	(45,592,520)	1,403,397	1,403,397	0
9002509	125,322,446	(124,304,900)	1,017,546	1,017,546	0
9002512	156,653,057	(156,256,969)	396,088	396,088	0
9002518	155,954,985	(149,880,421)	6,074,563	6,074,563	0
9002521	78,326,529	(79,052,986)	(726,457)	0	(726,457)
9002526	314,230,407	(299,760,843)	14,469,564	14,469,564	0
9002528	156,653,057	(158,397,920)	(1,744,862)	0	(1,744,862)
9002591	233,381,477	(227,472,724)	5,908,753	5,908,753	0
9002593	292,294,998	(300,164,058)	(7,869,061)	0	(7,869,061)
9002604	35,175,921	(36,639,280)	(1,463,360)	0	(1,463,360)
9000627	309,026,132	(200,223,663)	108,802,470	108,802,470	0
9000631	156,516,340	(100,101,924)	56,414,415	56,414,415	0
9000977	160,739,104	(244,939,179)	(84,200,075)	0	(84,200,075)
9001008	251,868,379	(380,546,102)	(128,677,723)	0	(128,677,723)
9001109	165,236,020	(241,011,647)	(75,775,627)	0	(75,775,627)
9002039	13,789,438	(10,621,806)	3,167,631	3,167,631	0
9002614	1,546,214	(1,540,375)	5,840	5,840	0
9000868	899,420,175	(567,189,305)	332,230,870	332,230,870	0
9000870	346,751,694	(226,773,944)	119,977,749	119,977,749	0
9000878	279,800,603	(181,287,910)	98,512,693	98,512,693	0
9000880	141,714,117	(90,634,984)	51,079,134	51,079,134	0
9000975	40,184,776	(61,234,795)	(21,050,019)	0	(21,050,019)
9002040	41,368,313	(31,865,419)	9,502,894	9,502,894	0
9000951	19,184,724	(18,345,216)	839,508	839,508	0
9001030	22,178,230	(23,680,398)	(1,502,167)	0	(1,502,167)
9001040	22,449,357	(15,506,077)	6,943,280	6,943,280	0
9001447	5,996,708	(5,069,604)	927,104	927,104	0
9001717	4,102,972	(4,741,697)	(638,724)	0	(638,724)
9001837	2,423,003	(2,505,966)	(82,963)	0	(82,963)
9001839	16,354,765	(18,185,504)	(1,830,739)	0	(1,830,739)
9001840	7,194,163	(6,959,476)	234,687	234,687	0
9001874	7,662,301	(7,199,001)	463,300	463,300	0
9001878	18,125,215	(17,484,474)	640,741	640,741	0
9001879	17,295,613	(16,656,606)	639,006	639,006	0
9001883	3,753,778	(3,403,383)	350,395	350,395	0
9001884	5,089,550	(5,355,972)	(266,422)	0	(266,422)
9001914	152,264,070	(132,603,145)	19,660,925	19,660,925	0
9001936	35,253,077	(45,865,904)	(10,612,826)	0	(10,612,826)
9002335	6,217,265	(5,567,952)	649,313	649,313	0
9002392	7,020,214	(5,122,473)	1,897,741	1,897,741	0
9002404	21,735,436	(16,517,855)	5,217,581	5,217,581	0

9002622	12,403,986	(12,116,600)	287,386	287,386	0
9000910	111,772,159	(150,230,484)	(38,458,325)	0	(38,458,325)
9000987	106,656,277	(149,109,012)	(42,452,735)	0	(42,452,735)
9001033	301,910,102	(322,358,961)	(20,448,860)	0	(20,448,860)
9001391	54,555,661	(39,991,103)	14,564,558	14,564,558	0
9001450	67,962,693	(57,455,514)	10,507,179	10,507,179	0
9001460	16,520,578	(19,821,763)	(3,301,185)	0	(3,301,185)
9001478	107,393,130	(132,405,771)	(25,012,641)	0	(25,012,641)
9001482	81,504,469	(103,161,495)	(21,657,026)	0	(21,657,026)
9001503	36,148,920	(47,345,653)	(11,196,733)	0	(11,196,733)
9001530	50,050,374	(59,094,672)	(9,044,298)	0	(9,044,298)
9001757	33,515,856	(42,421,549)	(8,905,693)	0	(8,905,693)
9001759	6,381,074	(8,357,541)	(1,976,468)	0	(1,976,468)
9001762	21,146,084	(28,421,983)	(7,275,899)	0	(7,275,899)
9001766	53,249,213	(49,987,632)	3,261,581	3,261,581	0
9001773	20,178,215	(28,209,813)	(8,031,598)	0	(8,031,598)
9001775	9,085,875	(6,660,246)	2,425,628	2,425,628	0
9001777	11,993,416	(10,139,208)	1,854,208	1,854,208	0
9001780	17,885,596	(22,051,281)	(4,165,685)	0	(4,165,685)
9001783	6,256,297	(7,386,834)	(1,130,537)	0	(1,130,537)
9001789	319,732,175	(300,148,180)	19,583,995	19,583,995	0
9001832	30,088,464	(32,082,861)	(1,994,397)	0	(1,994,397)
9001847	52,757,197	(51,036,160)	1,721,037	1,721,037	0
9001848	74,764,640	(83,133,734)	(8,369,094)	0	(8,369,094)
9001851	39,862,307	(41,227,183)	(1,364,876)	0	(1,364,876)
9001877	26,971,047	(25,340,245)	1,630,802	1,630,802	0
9001935	258,522,568	(336,349,960)	(77,827,392)	0	(77,827,392)
9002008	22,382,178	(21,402,752)	979,426	979,426	0
9002337	118,128,034	(105,791,081)	12,336,953	12,336,953	0
9002351	149,649,901	(101,760,249)	47,889,652	47,889,652	0
9002389	130,926,986	(95,534,124)	35,392,863	35,392,863	0
9002407	139,401,338	(105,938,114)	33,463,224	33,463,224	0
9002625	239,959,383	(234,399,807)	5,559,576	5,559,576	0
9002650	160,239,761	(162,806,449)	(2,566,689)	0	(2,566,689)
9001369	66,246,859	(46,105,487)	20,141,372	20,141,372	0
9001378	22,889,526	(28,794,354)	(5,904,828)	0	(5,904,828)
9001939	777,103,347	(940,377,348)	(163,274,001)	0	(163,274,001)
9002005	160,183,617	(165,983,734)	(5,800,118)	0	(5,800,118)
9002347	284,222,432	(256,927,361)	27,295,071	27,295,071	0
9002443	276,012,802	(269,784,759)	6,228,043	6,228,043	0
9002460	401,130,224	(385,192,683)	15,937,541	15,937,541	0
9002467	307,592,877	(299,760,843)	7,832,034	7,832,034	0
9002471	460,579,860	(449,641,264)	10,938,596	10,938,596	0

9002505	78,299,868	(76,241,237)	2,058,630	2,058,630	0
9002522	124,763,988	(119,904,337)	4,859,651	4,859,651	0
9002533	120,986,531	(119,904,337)	1,082,194	1,082,194	0
9002534	93,991,834	(92,430,684)	1,561,150	1,561,150	0
9002584	230,966,998	(226,680,833)	4,286,165	4,286,165	0
9002603	395,592,996	(437,109,632)	(41,516,636)	0	(41,516,636)
9002006	160,183,617	(165,983,734)	(5,800,118)	0	(5,800,118)
9002011	128,146,893	(138,115,433)	(9,968,540)	0	(9,968,540)
9002346	331,592,838	(299,748,588)	31,844,250	31,844,250	0
9002444	306,680,891	(299,760,843)	6,920,048	6,920,048	0
9002459	401,130,224	(385,192,683)	15,937,541	15,937,541	0
9002466	307,592,877	(299,760,843)	7,832,034	7,832,034	0
9002504	78,299,868	(76,241,237)	2,058,630	2,058,630	0
9002513	156,653,057	(156,256,969)	396,088	396,088	0
9002523	155,954,985	(149,880,421)	6,074,563	6,074,563	0
9002529	156,653,057	(158,397,920)	(1,744,862)	0	(1,744,862)
9002532	90,739,899	(89,928,253)	811,646	811,646	0
9002594	254,296,648	(261,142,731)	(6,846,083)	0	(6,846,083)
9002595	217,822,712	(212,307,875)	5,514,836	5,514,836	0
9002488	226,746,512	(277,931,301)	(51,184,790)	0	(51,184,790)
9002489	1,287,916,062	(1,574,944,041)	(287,027,978)	0	(287,027,978)
Total			1,132,453,787	9,070,833,350	(7,938,379,563)

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	6,735,714	17-Jun-15	MXN	135,316	23,510	1	(23,510)	0	23,510
IPC MEXBOL	P	6,014,030	17-Jun-15	MXN	463,081	278,173	1	278,173	278,173	0
IPC MEXBOL	P	6,735,714	17-Jun-15	MXN	135,316	23,510	1	23,510	23,510	0
IPC MEXBOL	S	6,014,030	17-Jun-15	MXN	463,081	278,173	1	(278,173)	0	278,173
1 CEMEX CPO	S	10,001,724	13-Aug-15	MXN	952,827	266,646	1	(266,646)	0	266,646
1 CEMEX CPO	P	10,001,724	13-Aug-15	MXN	952,827	266,646	1	266,646	266,646	0

Anexo I

1 ALFA A	S	10,000,472	13-Aug-15	MXN	1,054,806	122,785	1	(122,785)	0	122,785	
1 ALFA A	S	11,199,115	13-Aug-15	MXN	449,176	33,583	1	(33,583)	0	33,583	
1 ALFA A	P	11,199,115	13-Aug-15	MXN	449,176	33,583	1	33,583	33,583	0	
1 CEMEX CPO	P	11,499,024	13-Aug-15	MXN	201,218	60,772	1	60,772	60,772	0	
1 CEMEX CPO	S	11,499,024	13-Aug-15	MXN	201,218	60,772	1	(60,772)	0	60,772	
1 ALFA A	P	10,000,472	13-Aug-15	MXN	1,054,806	122,785	1	122,785	122,785	0	
									0	785,469	785,469