

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

**Información al 30 de junio de 2014**  
(Cifras en pesos excepto cuando se indica diferente)

**Análisis de Instrumentos Financieros Derivados**

A continuación se presentan las integraciones de los distintos tipos de derivados al 30 de junio de 2014:

**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
11-Aug-14	JPY	USD	41,000,000	-4,169,905,000.00	101.705	7,283,598.00	7,283,598.00	0.00
09-Jul-14	MXN	JPY	100,000,000	-12,900,000.00	0.129	-132,410.00	0.00	132,410.00
09-Jul-14	MXN	JPY	700,000,000	-90,300,000.00	0.129	-926,867.00	0.00	926,867.00
09-Jul-14	MXN	JPY	550,000,000	-70,950,000.00	0.129	-728,252.00	0.00	728,252.00
09-Jul-14	MXN	JPY	430,000,000	-55,470,000.00	0.129	-569,361.00	0.00	569,361.00
09-Jul-14	MXN	JPY	293,974,794	-38,105,600.75	0.1296	-571,972.00	0.00	571,972.00
09-Jul-14	MXN	JPY	2,382,976,681	-308,886,203.34	0.1296	-4,636,440.00	0.00	4,636,440.00
09-Jul-14	MXN	JPY	2,009,053,339	-260,417,511.91	0.1296	-3,908,915.00	0.00	3,908,915.00
09-Jul-14	MXN	JPY	1,874,463,186	-242,971,667.10	0.1296	-3,647,050.00	0.00	3,647,050.00
10-Sep-14	MXN	JPY	44,230,940	-5,601,494.70	0.1266	-80,712.00	0.00	80,712.00
10-Sep-14	MXN	JPY	12,886,018,378	-1,631,911,139.43	0.1266	-23,514,381.00	0.00	23,514,381.00
10-Sep-14	MXN	JPY	19,241,665,493	-2,436,803,001.36	0.1266	-35,112,152.00	0.00	35,112,152.00
10-Sep-14	MXN	JPY	20,739,973,517	-2,626,551,726.14	0.1266	-37,846,262.00	0.00	37,846,262.00
12-Aug-14	MXN	EUR	2,184,751	-39,445,679.31	18.055	-521,028.00	0.00	521,028.00
12-Aug-14	MXN	EUR	10,287,194	-185,735,287.67	18.055	-2,453,333.00	0.00	2,453,333.00
12-Aug-14	MXN	EUR	6,388,070	-115,336,603.85	18.055	-1,523,453.00	0.00	1,523,453.00
12-Aug-14	MXN	EUR	7,806,055	-140,938,323.03	18.055	-1,861,621.00	0.00	1,861,621.00
28-Aug-14	MXN	EUR	15,575,583	-275,282,853.94	17.674	2,502,109.00	2,502,109.00	0.00

28-Aug-14	MXN	EUR	28,519,030	-504,045,336.22	17.674	4,581,384.00	4,581,384.00	0.00
28-Aug-14	MXN	EUR	37,919,387	-670,187,245.84	17.674	6,091,486.00	6,091,486.00	0.00
28-Aug-14	MXN	EUR	9,842,244	-175,024,625.05	17.783	512,901.00	512,901.00	0.00
15-May-18	MXN	USD	21,000,000	-333,207,000.00	15.867	-31,098,912.00	0.00	31,098,912.00
08-Feb-23	MXN	USD	25,000,000	-416,250,000.00	16.65	-7,870,693.00	0.00	7,870,693.00
14-Mar-17	MXN	USD	100,000,000	-1,418,000,000.00	14.18	-33,506,239.00	0.00	33,506,239.00
18-Aug-14	MXN	USD	13,000,000	-170,755,000.00	13.135	-1,557,799.00	0.00	1,557,799.00
18-Aug-14	MXN	USD	80,000,000	-1,050,800,000.00	13.135	-9,586,459.00	0.00	9,586,459.00
02-Jul-14	MXN	USD	46,300,000	-621,809,000.00	13.43	-21,139,491.00	0.00	21,139,491.00
02-Jul-14	MXN	USD	62,500,000	-839,375,000.00	13.43	-28,536,030.00	0.00	28,536,030.00
18-Jul-14	MXN	USD	9,500,000	-124,763,500.00	13.133	-1,376,142.00	0.00	1,376,142.00
24-Dec-14	MXN	USD	57,500,000	-766,187,500.00	13.325	-11,284,242.00	0.00	11,284,242.00
24-Dec-14	MXN	USD	65,000,000	-866,125,000.00	13.325	-12,756,098.00	0.00	12,756,098.00
24-Dec-14	MXN	USD	67,500,000	-899,437,500.00	13.325	-13,246,717.00	0.00	13,246,717.00
24-Dec-14	MXN	USD	10,000,000	-133,250,000.00	13.325	-1,962,477.00	0.00	1,962,477.00
08-Jan-15	MXN	USD	46,300,000	-623,360,050.00	13.4635	-14,808,868.00	0.00	14,808,868.00
24-Mar-15	MXN	USD	4,300,000	-58,667,050.00	13.6435	-1,847,286.00	0.00	1,847,286.00
24-Mar-15	MXN	USD	16,700,000	-227,846,450.00	13.6435	-7,174,342.00	0.00	7,174,342.00
24-Mar-15	MXN	USD	27,000,000	-368,374,500.00	13.6435	-11,599,236.00	0.00	11,599,236.00
24-Mar-15	MXN	USD	32,000,000	-436,592,000.00	13.6435	-13,747,243.00	0.00	13,747,243.00
31-Mar-15	MXN	USD	80,000,000	-1,076,800,000.00	13.46	-19,472,365.00	0.00	19,472,365.00
31-Mar-15	MXN	USD	90,000,000	-1,211,400,000.00	13.46	-21,906,410.00	0.00	21,906,410.00
16-Jul-14	MXN	USD	3,000,000	-38,982,000.00	12.994	-23,694.00	0.00	23,694.00
03-Jul-14	MXN	USD	35,397,427	-457,299,359.41	12.919	1,962,474.00	1,962,474.00	0.00
10-Dec-14	MXN	USD	5,921,160	-77,206,005.24	13.039	440,081.00	440,081.00	0.00
10-Dec-14	MXN	USD	30,592,660	-398,897,693.74	13.039	2,273,752.00	2,273,752.00	0.00
10-Dec-14	MXN	USD	34,540,100	-450,368,363.90	13.039	2,567,139.00	2,567,139.00	0.00
10-Dec-14	MXN	USD	37,500,680	-488,971,366.52	13.039	2,787,180.00	2,787,180.00	0.00
12-Sep-14	MXN	USD	230,000,000	-3,001,891,000.00	13.0517	-3,493,089.00	0.00	3,493,089.00
12-Sep-14	MXN	USD	100,000,000	-1,308,850,000.00	13.0885	-5,178,749.00	0.00	5,178,749.00
12-Sep-14	MXN	USD	75,000,000	-981,637,500.00	13.0885	-3,884,061.00	0.00	3,884,061.00
12-Sep-14	MXN	USD	75,000,000	-981,637,500.00	13.0885	-3,884,061.00	0.00	3,884,061.00
30-Jul-14	MXN	USD	2,810,000	-36,614,300.00	13.03	-87,644.00	0.00	87,644.00
06-Apr-15	MXN	USD	46,300,000	-611,761,900.00	13.213	180,749.00	180,749.00	0.00
06-Apr-15	MXN	USD	62,500,000	-825,812,500.00	13.213	243,992.00	243,992.00	0.00
11-Aug-14	USD	EUR	720,653	-982,177.97	1.3629	60,886.00	60,886.00	0.00
11-Aug-14	USD	EUR	14,677,805	-20,004,380.43	1.3629	1,240,076.00	1,240,076.00	0.00
11-Aug-14	USD	EUR	10,283,602	-14,015,521.17	1.3629	868,825.00	868,825.00	0.00
11-Aug-14	USD	EUR	7,522,625	-10,252,585.61	1.3629	635,560.00	635,560.00	0.00

<b>Total Compras</b>			<b>63,037,245,354</b>	<b>-35,404,953,004</b>		<b>-364,830,364</b>	<b>34,232,192</b>	<b>399,062,556</b>
11-Aug-14	JPY	USD	-2,650,527	269,571,848.00	101.705	-470,862.00	0.00	470,862.00
11-Aug-14	JPY	USD	-14,998,694	1,525,442,173.00	101.705	-2,664,499.00	0.00	2,664,499.00
11-Aug-14	JPY	USD	-12,227,178	1,243,565,138.00	101.705	-2,172,143.00	0.00	2,172,143.00
11-Aug-14	JPY	USD	-11,123,601	1,131,325,839.00	101.705	-1,976,094.00	0.00	1,976,094.00
09-Jul-14	MXN	JPY	-1,780,000,000	229,620,000.00	0.129	2,356,890.00	2,356,890.00	0.00
09-Jul-14	MXN	JPY	-6,560,468,000	850,380,983.10	0.1296	12,764,378.00	12,764,378.00	0.00
10-Sep-14	MXN	JPY	-52,911,888,328	6,700,867,361.63	0.1266	96,553,507.00	96,553,507.00	0.00
12-Aug-14	MXN	EUR	-26,666,070	481,455,893.85	18.055	6,359,435.00	6,359,435.00	0.00
28-Aug-14	MXN	EUR	-82,014,000	1,449,515,436.00	17.674	-13,174,978.00	0.00	13,174,978.00
28-Aug-14	MXN	EUR	-2,686,538	47,774,705.25	17.783	-140,002.00	0.00	140,002.00
28-Aug-14	MXN	EUR	-3,809,542	67,745,085.39	17.783	-198,524.00	0.00	198,524.00
28-Aug-14	MXN	EUR	-3,346,164	59,504,834.41	17.783	-174,376.00	0.00	174,376.00
18-Jan-22	MXN	USD	-25,000,000	469,375,000.00	18.775	53,090,922.00	53,090,922.00	0.00
27-Jun-16	MXN	USD	-30,000,000	432,210,000.00	14.407	23,107,872.00	23,107,872.00	0.00
02-Dec-16	MXN	USD	-90,000,000	1,290,600,000.00	14.34	51,249,172.00	51,249,172.00	0.00
18-Aug-14	MXN	USD	-93,000,000	1,221,555,000.00	13.135	11,144,258.00	11,144,258.00	0.00
02-Jul-14	MXN	USD	-108,800,000	1,461,184,000.00	13.43	49,675,522.00	49,675,522.00	0.00
18-Jul-14	MXN	USD	-9,500,000	124,763,500.00	13.133	1,376,142.00	1,376,142.00	0.00
24-Dec-14	MXN	USD	-200,000,000	2,665,000,000.00	13.325	39,249,534.00	39,249,534.00	0.00
08-Jan-15	MXN	USD	-46,300,000	623,360,050.00	13.4635	14,808,868.00	14,808,868.00	0.00
24-Mar-15	MXN	USD	-80,000,000	1,091,480,000.00	13.6435	34,368,108.00	34,368,108.00	0.00
31-Mar-15	MXN	USD	-170,000,000	2,288,200,000.00	13.46	41,378,775.00	41,378,775.00	0.00
16-Jul-14	MXN	USD	-3,000,000	38,982,000.00	12.994	23,694.00	23,694.00	0.00
03-Jul-14	MXN	USD	-17,803,243	230,000,096.32	12.919	-987,032.00	0.00	987,032.00
03-Jul-14	MXN	USD	-7,028,052	90,795,403.79	12.919	-389,644.00	0.00	389,644.00
03-Jul-14	MXN	USD	-1,842,356	23,801,397.16	12.919	-102,142.00	0.00	102,142.00
03-Jul-14	MXN	USD	-983,239	12,702,464.64	12.919	-54,512.00	0.00	54,512.00
03-Jul-14	MXN	USD	-7,740,537	99,999,997.50	12.919	-429,144.00	0.00	429,144.00
10-Dec-14	MXN	USD	-108,554,600	1,415,443,429.40	13.039	-8,068,152.00	0.00	8,068,152.00
12-Sep-14	MXN	USD	-230,000,000	3,001,891,000.00	13.0517	3,493,089.00	3,493,089.00	0.00
12-Sep-14	MXN	USD	-250,000,000	3,272,125,000.00	13.0885	12,946,872.00	12,946,872.00	0.00
08-Jul-14	MXN	USD	-230,000,000	2,996,785,000.00	13.0295	11,555,201.00	11,555,201.00	0.00
30-Jul-14	MXN	USD	-2,810,000	36,614,300.00	13.03	87,644.00	87,644.00	0.00
06-Apr-15	MXN	USD	-108,800,000	1,437,574,400.00	13.213	-424,741.00	0.00	424,741.00
11-Aug-14	USD	EUR	-33,204,685	45,254,665.19	1.3629	-2,805,346.00	0.00	2,805,346.00
						-14,220,828.49	0.00	14,220,828.49
						-1,967,972.89	0.00	1,967,972.89
						-5,903,918.67	0.00	5,903,918.67
						-4,095,778.55	0.00	4,095,778.55
						-33,619,515.62	0.00	33,619,515.62

				-6,655,640.15	0.00	6,655,640.15
<b>Total Ventas</b>	<b>-63,266,245,354</b>	<b>38,426,466,002</b>	<b>364,894,038</b>	<b>465,589,883</b>	<b>100,695,845</b>	
<b>Posición neta</b>	<b>-229,000,000</b>	<b>3,021,512,998</b>	<b>63,674</b>	<b>499,822,075</b>	<b>499,758,401</b>	

**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	98,570,594	04-May-15	USD	(7,982,057.00)	12.9712	(103,536,858)		
S&P 500 INDEX	P	98,570,594	04-May-15	USD	3,911,550.20	12.9712	50,737,500	0	(52,799,358)
1 MEXCHEM *	S	530,616	05-Aug-14	MXN	(2,073.86)	1	(2,074)		
1 MEXCHEM *	P	530,616	05-Aug-14	MXN	64,330.25	1	64,330	62,256	0
SODA	S	86,590	11-Aug-14	USD	(19,987.51)	12.9712	(259,262)		
SODA	P	86,590	11-Aug-14	USD	615.91	12.9712	7,989	0	(251,273)
SODA	S	84,815	12-Aug-14	USD	(18,339.81)	12.9712	(237,889)		
SODA	P	84,815	12-Aug-14	USD	743.37	12.9712	9,642	0	(228,247)
LULU	P	122,351	13-Aug-14	USD	166.37	12.9712	2,158		
LULU	S	122,351	13-Aug-14	USD	(25,336.76)	12.9712	(328,648)	0	(326,490)
WFM	S	10,343	13-Aug-14	USD	(2,633.25)	12.9712	(34,156)		
WFM	P	10,343	13-Aug-14	USD	22.03	12.9712	286	0	(33,871)
SCTY	S	31,703	25-Aug-14	USD	(5,020.11)	12.9712	(65,117)		
SCTY	P	31,703	25-Aug-14	USD	1,566.57	12.9712	20,320	0	(44,797)
TSLA	S	177,264	27-Aug-14	USD	(18,604.88)	12.9712	(241,328)		
TSLA	P	177,264	27-Aug-14	USD	9,025.78	12.9712	117,075	0	(124,252)
TAN	P	76,641	08-Sep-14	USD	1,529.81	12.9712	19,843		
TAN	S	76,641	08-Sep-14	USD	(11,284.42)	12.9712	(146,372)	0	(126,529)
MELI	S	212,390	08-Sep-14	USD	(27,830.84)	12.9712	(360,999)		
MELI	P	212,390	08-Sep-14	USD	6,328.41	12.9712	82,087	0	(278,912)
GOGO	S	48,912	12-Sep-14	USD	(13,117.26)	12.9712	(170,147)		
GOGO	P	48,912	12-Sep-14	USD	3,347.79	12.9712	43,425	0	(126,722)
TSLA	S	57,989	15-Sep-14	USD	(4,089.24)	12.9712	(53,042)		
TSLA	P	57,989	15-Sep-14	USD	5,954.61	12.9712	77,238	24,196	0
1 PINFRA *	P	1,907,767	18-Sep-14	MXN	71,727.77	1	71,728		

1 PINFRA *	S	1,907,767	18-Sep-14	MXN	(82,219.27)	1	(82,219)	0	(10,492)
C EQUITY	S	196,174	19-Sep-14	USD	(10,855.37)	12.9712	(140,807)		
C EQUITY	P	196,174	19-Sep-14	USD	3,354.36	12.9712	43,510	0	(97,297)
FACEBOOK	S	130,097	24-Sep-14	USD	(7,316.49)	12.9712	(94,904)		
FACEBOOK	P	130,097	24-Sep-14	USD	11,896.73	12.9712	154,315	59,411	0
1 PENOLES *	S	1,325,930	22-Sep-14	MXN	(87,427.30)	1	(87,427)		
1 PENOLES *	P	1,325,930	22-Sep-14	MXN	70,901.74	1	70,902	0	(16,526)
S&P 500 INDEX	P	99,073,813	03-Oct-14	USD	6,528,310.10	12.9712	84,680,016		
S&P 500 INDEX	S	99,073,813	03-Oct-14	USD	(956,899.90)	12.9712	(12,412,140)	72,267,876	0
WHOLE FOODS	S	50,294	10-Oct-14	USD	(12,094.88)	12.9712	(156,885)		
WHOLE FOODS	P	50,294	10-Oct-14	USD	413.54	12.9712	5,364	0	(151,521)
LULU	S	159,202	10-Oct-14	USD	(38,939.80)	12.9712	(505,096)		
LULU	P	159,202	10-Oct-14	USD	1,286.62	12.9712	16,689	0	(488,407)
SKULL	P	51,252	15-Oct-14	USD	2,514.28	12.9712	32,613		
SKULL	S	51,252	15-Oct-14	USD	(10,168.31)	12.9712	(131,895)	0	(99,282)
1 ICA *	P	197,122	15-Oct-14	MXN	37,543.61	1	37,544		
1 ICA *	S	197,122	15-Oct-14	MXN	(5,188.65)	1	(5,189)	32,355	0
GOOGL	S	224,161	16-Oct-14	USD	(6,393.97)	12.9712	(82,937)		
GOOGL	P	224,161	16-Oct-14	USD	16,509.24	12.9712	214,145	131,207	0
UNDERARM	P	62,822	21-Aug-14	USD	5,130.39	12.9712	66,547		
UNDERARM	S	62,822	21-Aug-14	USD	(2,495.72)	12.9712	(32,372)	34,175	0
FACEBOOK	S	62,795	24-Oct-14	USD	(3,445.66)	12.9712	(44,694)		
FACEBOOK	P	62,795	24-Oct-14	USD	7,994.17	12.9712	103,694	59,000	0
1 IENOVA *	P	69,404	27-Oct-14	MXN	5,170.46	1	5,170		
1 IENOVA *	S	69,404	27-Oct-14	MXN	(1,843.79)	1	(1,844)	3,327	0
1 IENOVA *	P	700,854	28-Oct-14	MXN	47,419.79	1	47,420		
1 IENOVA *	S	700,854	28-Oct-14	MXN	(20,828.15)	1	(20,828)	26,592	0
LNKD UN	S	73,790	28-Oct-14	USD	(3,431.04)	12.9712	(44,505)		
LNKD UN	P	73,790	28-Oct-14	USD	15,432.99	12.9712	200,184	155,680	0
1 ELEKTRA *	P	1,930,397	30-Oct-14	MXN	39,850.74	1	39,851		
1 ELEKTRA *	S	1,930,397	30-Oct-14	MXN	(215,323.40)	1	(215,323)	0	(175,473)
AMAZON INC.	S	152,912	06-Nov-14	USD	(6,978.27)	12.9712	(90,517)		
AMAZON INC.	P	152,912	06-Nov-14	USD	16,728.47	12.9712	216,988	126,472	0
TSLA	S	71,047	10-Nov-14	USD	(26,295.94)	12.9712	(341,090)		
TSLA	P	71,047	10-Nov-14	USD	1,781.71	12.9712	23,111	0	(317,979)
SODA	P	55,533	13-Nov-14	USD	2,009.37	12.9712	26,064		
SODA	S	55,533	13-Nov-14	USD	(12,133.15)	12.9712	(157,382)	0	(131,318)
TSLA	P	93,729	14-Nov-14	USD	3,278.28	12.9712	42,523		
TSLA	S	93,729	14-Nov-14	USD	(28,984.01)	12.9712	(375,957)	0	(333,434)
S&P 500 INDEX	S	98,570,594	04-May-15	USD	(3,911,550.00)	12.9712	(50,737,497)		
S&P 500 INDEX	P	98,570,594	04-May-15	USD	7,982,057.90	12.9712	103,536,869	52,799,372	0
ALSEA SAB DE CV	P	137,008	24-Sep-14	MXN	5,964.11	1	5,964		
ALSEA SAB DE CV	S	137,008	24-Sep-14	MXN	(10,004.56)	1	(10,005)	0	(4,040)

GOOGLE L	P	203,225	24-Sep-14	USD	9,155.93	12.9712	118,763		
GOOGLE L	S	203,225	24-Sep-14	USD	(7,456.53)	12.9712	(96,720)	22,043	0
1 GRUMA B	S	1,440,397	01-Dec-14	MXN	(301,649.40)	1	(301,649)		
1 GRUMA B	P	1,440,397	01-Dec-14	MXN	14,017.20	1	14,017	0	(287,632)
1 IENOVA *	S	1,438,362	01-Dec-14	MXN	(65,731.67)	1	(65,732)		
1 IENOVA *	P	1,438,362	01-Dec-14	MXN	87,073.90	1	87,074	21,342	0
JCP	S	26,075	03-Dec-14	USD	(3,103.95)	12.9712	(40,262)		
JCP	P	26,075	03-Dec-14	USD	3,816.57	12.9712	49,505	9,244	0
JCP	P	111,987	18-Nov-14	USD	9,090.54	12.9712	117,915		
JCP	S	111,987	18-Nov-14	USD	(18,193.03)	12.9712	(235,985)	0	(118,070)
NUS	P	150,558	05-Dec-14	USD	14,466.59	12.9712	187,649		
NUS	S	150,558	05-Dec-14	USD	(18,054.13)	12.9712	(234,184)	0	(46,535)
VOLARA	S	1,168,910	22-Sep-14	MXN	(62,852.61)	1	(62,853)		
VOLARA	P	1,168,910	22-Sep-14	MXN	66,897.88	1	66,898	4,045	0
GMEXICOB MM EQU	S	778,226	19-Sep-14	MXN	(12,880.48)	1	(12,880)		
GMEXICOB MM EQU	P	778,226	19-Sep-14	MXN	103,341.82	1	103,342	90,461	0
NETFLIX INC	S	129,310	08-Dec-14	USD	(15,132.37)	12.9712	(196,285)		
NETFLIX INC	P	129,310	08-Dec-14	USD	12,223.86	12.9712	158,558	0	(37,727)
1 ICA *	P	442,604	03-Sep-14	MXN	73,223.69	1	73,224		
1 ICA *	S	442,604	03-Sep-14	MXN	(7,537.11)	1	(7,537)	65,687	0
1 PENOLES *	P	675,783	10-Dec-14	MXN	53,407.83	1	53,408		
1 PENOLES *	S	675,783	10-Dec-14	MXN	(53,152.19)	1	(53,152)	256	0
1 MEXCHEM *	P	2,207,044	10-Dec-14	MXN	125,195.55	1	125,196		
1 MEXCHEM *	S	2,207,044	10-Dec-14	MXN	(149,391.50)	1	(149,392)	0	(24,196)
1 SARE B	P	71,790	11-Dec-14	MXN	34,296.89	1	34,297		
1 SARE B	S	71,790	11-Dec-14	MXN	(8.37)	1	(8)	34,289	0
1 GRUMA B	S	1,341,106	11-Dec-14	MXN	(121,468.00)	1	(121,468)		
1 GRUMA B	P	1,341,106	11-Dec-14	MXN	44,841.53	1	44,842	0	(76,626)
ISHARES MSCI HO	S	234,023,249	19-Sep-14	USD	(5,971,962.00)	12.9712	(77,463,513)		
ISHARES MSCI HO	P	234,023,249	19-Sep-14	USD	6,047,764.30	12.9712	78,446,760	983,247	0
RH	P	51,093	12-Sep-14	USD	19,007.98	12.9712	246,556		
RH	S	51,093	12-Sep-14	USD	(218.35)	12.9712	(2,832)	243,724	0
1 OHLMEX *	P	465,792	16-Dec-14	MXN	19,201.68	1	19,202		
1 OHLMEX *	S	465,792	16-Dec-14	MXN	(35,750.44)	1	(35,750)	0	(16,549)
NASDAQ 100 STOC	P	352,114,584	19-Sep-14	USD	12,314,045.00	12.9712	159,727,941		
NASDAQ 100 STOC	S	352,114,584	19-Sep-14	USD	(5,970,278.00)	12.9712	(77,441,670)	82,286,271	0
1 ELEKTRA *	P	875,545	17-Dec-14	MXN	67,694.49	1	67,694		
1 ELEKTRA *	S	875,545	17-Dec-14	MXN	(63,015.89)	1	(63,016)	4,679	0
S&P 500 INDEX	P	330,326,515	19-Dec-14	USD	13,176,304.00	12.9712	170,912,474		
S&P 500 INDEX	S	330,326,515	19-Dec-14	USD	(10,342,229.00)	12.9712	(134,151,121)	36,761,354	0
WAG	P	1,448,262	24-Dec-14	USD	100,620.06	12.9712	1,305,163		
WAG	S	1,448,262	24-Dec-14	USD	(120,524.00)	12.9712	(1,563,341)	0	(258,178)

1 CULTIBA B	S	2,457,560	24-Dec-14	MXN	(191,621.10)	1	(191,621)		
1 CULTIBA B	P	2,457,560	24-Dec-14	MXN	134,291.21	1	134,291	0	(57,330)
1 ALFA A	S	3,763,360	26-Jun-15	MXN	(402,767.30)	1	(402,767)		
1 ALFA A	P	3,763,360	26-Jun-15	MXN	346,751.23	1	346,751	0	(56,016)
NETFLIX INC	S	132,527	30-Dec-14	USD	(14,264.00)	12.9712	(185,021)		
NETFLIX INC	P	132,527	30-Dec-14	USD	14,547.42	12.9712	188,697	3,676	0
1 MEXCHEM *	P	530,616	05-Aug-14	MXN	2,073.86	1	2,074		
1 MEXCHEM *	S	530,616	05-Aug-14	MXN	(64,330.25)	1	(64,330)	0	(62,256)
SODA	P	86,590	11-Aug-14	USD	19,987.51	12.9712	259,262		
SODA	S	86,590	11-Aug-14	USD	(615.91)	12.9712	(7,989)	251,273	0
SODA	P	84,815	12-Aug-14	USD	18,339.81	12.9712	237,889		
SODA	S	84,815	12-Aug-14	USD	(743.37)	12.9712	(9,642)	228,247	0
LULU	P	122,351	13-Aug-14	USD	25,336.76	12.9712	328,648		
LULU	S	122,351	13-Aug-14	USD	(166.37)	12.9712	(2,158)	326,490	0
WFM	P	10,343	13-Aug-14	USD	2,633.25	12.9712	34,156		
WFM	S	10,343	13-Aug-14	USD	(22.03)	12.9712	(286)	33,871	0
SCTY	P	31,703	25-Aug-14	USD	5,020.11	12.9712	65,117		
SCTY	S	31,703	25-Aug-14	USD	(1,566.57)	12.9712	(20,320)	44,797	0
TSLA	P	177,264	27-Aug-14	USD	18,604.88	12.9712	241,328		
TSLA	S	177,264	27-Aug-14	USD	(9,025.78)	12.9712	(117,075)	124,252	0
TAN	P	76,641	08-Sep-14	USD	11,284.42	12.9712	146,372		
TAN	S	76,641	08-Sep-14	USD	(1,529.81)	12.9712	(19,843)	126,529	0
MELI	P	212,390	08-Sep-14	USD	27,830.84	12.9712	360,999		
MELI	S	212,390	08-Sep-14	USD	(6,328.41)	12.9712	(82,087)	278,912	0
GOGO	P	48,912	12-Sep-14	USD	13,117.26	12.9712	170,147		
GOGO	S	48,912	12-Sep-14	USD	(3,347.79)	12.9712	(43,425)	126,722	0
TSLA	P	57,989	15-Sep-14	USD	4,089.24	12.9712	53,042		
TSLA	S	57,989	15-Sep-14	USD	(5,954.61)	12.9712	(77,238)	0	(24,196)
1 PINFRA *	S	1,907,767	18-Sep-14	MXN	(71,727.77)	1	(71,728)		
1 PINFRA *	P	1,907,767	18-Sep-14	MXN	82,219.27	1	82,219	10,492	0
C EQUITY	P	196,174	19-Sep-14	USD	10,855.37	12.9712	140,807		
C EQUITY	S	196,174	19-Sep-14	USD	(3,354.36)	12.9712	(43,510)	97,297	0
FACEBOOK	P	130,097	24-Sep-14	USD	7,316.49	12.9712	94,904		
FACEBOOK	S	130,097	24-Sep-14	USD	(11,896.73)	12.9712	(154,315)	0	(59,411)
1 PENOLES *	P	1,325,930	22-Sep-14	MXN	87,427.30	1	87,427		
1 PENOLES *	S	1,325,930	22-Sep-14	MXN	(70,901.74)	1	(70,902)	16,526	0
WHOLE FOODS	P	50,294	10-Oct-14	USD	12,094.88	12.9712	156,885		
WHOLE FOODS	S	50,294	10-Oct-14	USD	(413.54)	12.9712	(5,364)	151,521	0
LULU	P	159,202	10-Oct-14	USD	38,939.80	12.9712	505,096		
LULU	S	159,202	10-Oct-14	USD	(1,286.62)	12.9712	(16,689)	488,407	0
SKULL	P	51,252	15-Oct-14	USD	10,168.31	12.9712	131,895		
SKULL	S	51,252	15-Oct-14	USD	(2,514.28)	12.9712	(32,613)	99,282	0
1 ICA *	S	197,122	15-Oct-14	MXN	(37,543.61)	1	(37,544)		



1 ICA *	P	197,122	15-Oct-14	MXN	5,188.65	1	5,189	0	(32,355)
GOOGL	S	224,161	16-Oct-14	USD	(16,509.24)	12.9712	(214,145)		
GOOGL	P	224,161	16-Oct-14	USD	6,393.97	12.9712	82,937	0	(131,207)
UNDERARM	P	62,822	21-Aug-14	USD	2,495.72	12.9712	32,372		
UNDERARM	S	62,822	21-Aug-14	USD	(5,130.39)	12.9712	(66,547)	0	(34,175)
FACEBOOK	S	62,795	24-Oct-14	USD	(7,994.17)	12.9712	(103,694)		
FACEBOOK	P	62,795	24-Oct-14	USD	3,445.66	12.9712	44,694	0	(59,000)
1 IENOVA *	P	69,404	27-Oct-14	MXN	1,843.79	1	1,844		
1 IENOVA *	S	69,404	27-Oct-14	MXN	(5,170.46)	1	(5,170)	0	(3,327)
1 IENOVA *	S	700,854	28-Oct-14	MXN	(47,419.79)	1	(47,420)		
1 IENOVA *	P	700,854	28-Oct-14	MXN	20,828.15	1	20,828	0	(26,592)
LNKD UN	S	73,790	28-Oct-14	USD	(15,432.99)	12.9712	(200,184)		
LNKD UN	P	73,790	28-Oct-14	USD	3,431.04	12.9712	44,505	0	(155,680)
1 ELEKTRA *	P	1,930,397	30-Oct-14	MXN	215,323.44	1	215,323		
1 ELEKTRA *	S	1,930,397	30-Oct-14	MXN	(39,850.74)	1	(39,851)	175,473	0
AMAZON INC.	S	152,912	06-Nov-14	USD	(16,728.47)	12.9712	(216,988)		
AMAZON INC.	P	152,912	06-Nov-14	USD	6,978.27	12.9712	90,517	0	(126,472)
TSLA	P	71,047	10-Nov-14	USD	26,295.94	12.9712	341,090		
TSLA	S	71,047	10-Nov-14	USD	(1,781.71)	12.9712	(23,111)	317,979	0
SODA	P	55,533	13-Nov-14	USD	12,133.15	12.9712	157,382		
SODA	S	55,533	13-Nov-14	USD	(2,009.37)	12.9712	(26,064)	131,318	0
TSLA	P	93,729	14-Nov-14	USD	28,984.01	12.9712	375,957		
TSLA	S	93,729	14-Nov-14	USD	(3,278.28)	12.9712	(42,523)	333,434	0
ALSEA SAB DE CV	P	137,008	24-Sep-14	MXN	10,004.56	1	10,005		
ALSEA SAB DE CV	S	137,008	24-Sep-14	MXN	(5,964.11)	1	(5,964)	4,040	0
GOOGLE L	P	203,225	24-Sep-14	USD	7,456.53	12.9712	96,720		
GOOGLE L	S	203,225	24-Sep-14	USD	(9,155.93)	12.9712	(118,763)	0	(22,043)
1 GRUMA B	P	1,440,397	01-Dec-14	MXN	301,649.46	1	301,649		
1 GRUMA B	S	1,440,397	01-Dec-14	MXN	(14,017.20)	1	(14,017)	287,632	0
1 IENOVA *	S	1,438,362	01-Dec-14	MXN	(87,073.90)	1	(87,074)		
1 IENOVA *	P	1,438,362	01-Dec-14	MXN	65,731.67	1	65,732	0	(21,342)
JCP	S	26,075	03-Dec-14	USD	(3,816.57)	12.9712	(49,505)		
JCP	P	26,075	03-Dec-14	USD	3,103.95	12.9712	40,262	0	(9,244)
JCP	S	111,987	18-Nov-14	USD	(9,090.54)	12.9712	(117,915)		
JCP	P	111,987	18-Nov-14	USD	18,193.03	12.9712	235,985	118,070	0
NUS	P	150,558	05-Dec-14	USD	18,054.13	12.9712	234,184		
NUS	S	150,558	05-Dec-14	USD	(14,466.59)	12.9712	(187,649)	46,535	0
VOLARA	P	1,168,910	22-Sep-14	MXN	62,852.61	1	62,853		
VOLARA	S	1,168,910	22-Sep-14	MXN	(66,897.88)	1	(66,898)	0	(4,045)
NETFLIX INC	P	129,310	08-Dec-14	USD	15,132.37	12.9712	196,285		
NETFLIX INC	S	129,310	08-Dec-14	USD	(12,223.86)	12.9712	(158,558)	37,727	0
GMEXICOB MM									
EQU	P	778,226	19-Sep-14	MXN	12,880.48	1	12,880		
GMEXICOB MM	S	778,226	19-Sep-14	MXN	(103,341.80)	1	(103,342)	0	(90,461)



EQU									
1 ICA *	P	442,604	03-Sep-14	MXN	7,537.11	1	7,537		
1 ICA *	S	442,604	03-Sep-14	MXN	(73,223.69)	1	(73,224)	0	(65,687)
1 PENOLES *	P	675,783	10-Dec-14	MXN	53,152.19	1	53,152		
1 PENOLES *	S	675,783	10-Dec-14	MXN	(53,407.83)	1	(53,408)	0	(256)
1 MEXCHEM *	S	2,207,044	10-Dec-14	MXN	(125,195.50)	1	(125,196)		
1 MEXCHEM *	P	2,207,044	10-Dec-14	MXN	149,391.53	1	149,392	24,196	0
1 SARE B	S	71,790	11-Dec-14	MXN	(34,296.89)	1	(34,297)		
1 SARE B	P	71,790	11-Dec-14	MXN	8.37	1	8	0	(34,289)
1 GRUMA B	P	1,341,106	11-Dec-14	MXN	121,468.05	1	121,468		
1 GRUMA B	S	1,341,106	11-Dec-14	MXN	(44,841.53)	1	(44,842)	76,627	0
RH	S	51,093	12-Sep-14	USD	(19,007.98)	12.9712	(246,556)		
RH	P	51,093	12-Sep-14	USD	218.35	12.9712	2,832	0	(243,724)
1 OHLMEX *	P	465,792	16-Dec-14	MXN	35,750.44	1	35,750		
1 OHLMEX *	S	465,792	16-Dec-14	MXN	(19,201.68)	1	(19,202)	16,549	0
1 ELEKTRA *	P	875,545	17-Dec-14	MXN	63,015.89	1	63,016		
1 ELEKTRA *	S	875,545	17-Dec-14	MXN	(67,694.49)	1	(67,694)	0	(4,679)
WAG	P	1,448,262	24-Dec-14	USD	120,524.06	12.9712	1,563,342		
WAG	S	1,448,262	24-Dec-14	USD	(100,620.00)	12.9712	(1,305,162)	258,180	0
1 CULTIBA B	P	2,457,560	24-Dec-14	MXN	191,621.13	1	191,621		
1 CULTIBA B	S	2,457,560	24-Dec-14	MXN	(134,291.20)	1	(134,291)	57,330	0
1 ALFA A	P	3,763,360	26-Jun-15	MXN	402,767.32	1	402,767		
1 ALFA A	S	3,763,360	26-Jun-15	MXN	(346,751.20)	1	(346,751)	56,016	0
NETFLIX INC	S	132,527	30-Dec-14	USD	(14,547.42)	12.9712	(188,697)		
NETFLIX INC	P	132,527	30-Dec-14	USD	14,264.00	12.9712	185,021	0	(3,676)
ISHARES MSCI HO	P	59,305,113	19-Sep-14	USD	1,513,387.70	12.9712	19,630,455		
ISHARES MSCI HO	S	59,305,113	19-Sep-14	USD	(1,532,597.00)	12.9712	(19,879,622)	0	(249,168)
NASDAQ 100 STOC	S	66,763,702	19-Sep-14	USD	(2,334,840.00)	12.9712	(30,285,677)		
NASDAQ 100 STOC	P	66,763,702	19-Sep-14	USD	1,132,011.90	12.9712	14,683,553	0	(15,602,124)
ISHARES MSCI HO	P	92,575,837	19-Sep-14	USD	2,362,412.30	12.9712	30,643,322		
ISHARES MSCI HO	S	92,575,837	19-Sep-14	USD	(2,392,398.00)	12.9712	(31,032,273)	0	(388,951)
NASDAQ 100 STOC	S	133,319,922	19-Sep-14	USD	(4,662,424.00)	12.9712	(60,477,234)		
NASDAQ 100 STOC	P	133,319,922	19-Sep-14	USD	2,260,505.80	12.9712	29,321,473	0	(31,155,761)
S&P 500 INDEX	S	30,274,607	03-Oct-14	USD	(1,994,896.00)	12.9712	(25,876,195)		
S&P 500 INDEX	P	30,274,607	03-Oct-14	USD	292,405.93	12.9712	3,792,856	0	(22,083,339)
ISHARES MSCI HO	P	82,142,299	19-Sep-14	USD	2,096,162.30	12.9712	27,189,740		
ISHARES MSCI HO	S	82,142,299	19-Sep-14	USD	(2,122,768.00)	12.9712	(27,534,848)	0	(345,108)
NASDAQ 100 STOC	S	152,030,960	19-Sep-14	USD	(5,316,780.00)	12.9712	(68,965,017)		
NASDAQ 100 STOC	P	152,030,960	19-Sep-14	USD	2,577,760.80	12.9712	33,436,651	0	(35,528,366)
S&P 500 INDEX	P	35,775,218	03-Oct-14	USD	345,533.33	12.9712	4,481,982		
S&P 500 INDEX	S	35,775,218	03-Oct-14	USD	(2,357,350.00)	12.9712	(30,577,658)	0	(26,095,676)
S&P 500 INDEX	P	2,766,796	19-Dec-14	USD	86,625.92	12.9712	1,123,642		
S&P 500 INDEX	S	2,766,796	19-Dec-14	USD	(110,363.90)	12.9712	(1,431,552)	0	(307,910)

S&P 500 INDEX	P	33,023,989	03-Oct-14	USD	318,960.71	12.9712	4,137,303			
S&P 500 INDEX	S	33,023,989	03-Oct-14	USD	(2,176,062.00)	12.9712	(28,226,135)	0	(24,088,832)	
S&P 500 INDEX	P	327,559,719	19-Dec-14	USD	10,255,603.00	12.9712	133,027,478			
S&P 500 INDEX	S	327,559,719	19-Dec-14	USD	(13,065,940.00)	12.9712	(169,480,921)	0	(36,453,443)	
<b>Total</b>							<b>85</b>	<b>250,657,956</b>		<b>(250,657,871)</b>

**c) Fras**

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

**d) Swaps**

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000874	226,118,436	(144,570,336)	81,548,100	81,548,100	0
9000889	1,427,135,944	(902,403,240)	524,732,704	524,732,704	0
9000891	549,290,071	(361,861,622)	187,428,449	187,428,449	0
9000932	425,301,142	(289,167,369)	136,133,773	136,133,773	0
9001224	273,127,465	(403,169,306)	(130,041,841)	0	(130,041,841)
9001784	118,124,985	(77,818,444)	40,306,541	40,306,541	0
9001785	95,925,388	(62,185,524)	33,739,864	33,739,864	0
9001786	306,905,990	(194,062,073)	112,843,917	112,843,917	0
9001787	48,626,833	(31,089,891)	17,536,942	17,536,942	0

9000894	1,325,592,639	(838,195,615)	487,397,024	487,397,024	0
9000896	510,207,093	(336,114,516)	174,092,577	174,092,577	0
9000898	210,029,701	(134,283,896)	75,745,805	75,745,805	0
9000933	395,040,197	(268,592,588)	126,447,609	126,447,609	0
9001924	31,127,591	(40,748,355)	(9,620,765)	0	(9,620,765)
9002341	549,379,265	(475,193,324)	74,185,941	74,185,941	0
9001795	222,559,805	(123,830,578)	98,729,226	98,729,226	0
9002035	325,901,669	(324,961,216)	940,454	940,454	0
9001810	45,845,045	(46,768,119)	(923,075)	0	(923,075)
9001226	3,149,448	(1,306,106)	1,843,342	1,843,342	0
9001346	149,190,802	(135,493,142)	13,697,661	13,697,661	0
9001348	223,786,204	(202,876,023)	20,910,180	20,910,180	0
9001351	123,282,189	(105,022,992)	18,259,197	18,259,197	0
9001372	306,688,974	(259,964,384)	46,724,590	46,724,590	0
9001412	156,459,591	(137,216,178)	19,243,413	19,243,413	0
9000223	38,371,144	(16,713,014)	21,658,130	21,658,130	0
9000265	19,486,808	(9,025,606)	10,461,202	10,461,202	0
9000906	421,027,971	(327,304,549)	93,723,422	93,723,422	0
9000971	250,040,970	(296,998,117)	(46,957,147)	0	(46,957,147)
9000989	417,643,864	(312,319,158)	105,324,706	105,324,706	0
9001227	1,306,106	(3,149,448)	(1,843,342)	0	(1,843,342)
9001352	5,739,598,833	(10,164,576,422)	(4,424,977,588)	(1,541,349,649)	(1,541,349,649)
9001353	286,665,932	(2,303,943,165)	(2,017,277,233)		
9001354	5,506,127,361	0	5,506,127,361		
9001356	2,401,231,479	0	2,401,231,479		
9001357	1,405,338,124	(117,426,165)	1,287,911,958		
9001358	0	(4,294,365,627)	(4,294,365,627)		
9001836	258,978,110	(131,985,283)	126,992,827	126,992,827	0
9001849	120,273,476	(129,914,592)	(9,641,116)	0	(9,641,116)
9001393	169,921,501	(196,728,593)	(26,807,091)	0	(26,807,091)
9001396	85,004,038	(123,617,850)	(38,613,812)	0	(38,613,812)
9001397	372,602,269	(340,307,408)	32,294,861	32,294,861	0
9001405	1,159,521,850	(1,021,185,482)	138,336,368	138,336,368	0
9001411	261,358,488	(391,360,169)	(130,001,681)	0	(130,001,681)
9001413	387,816,059	(261,358,488)	126,457,571	126,457,571	0
9001414	1,021,185,482	(1,170,495,243)	(149,309,761)	0	(149,309,761)
9001415	123,372,089	(85,004,038)	38,368,051	38,368,051	0
9001420	687,041,338	(783,649,365)	(96,608,027)	0	(96,608,027)
9001424	124,289,525	(103,112,777)	21,176,748	21,176,748	0
9001452	180,724,068	(201,574,572)	(20,850,504)	0	(20,850,504)
9001461	119,028,817	(94,509,767)	24,519,049	24,519,049	0
9001474	138,879,018	(94,095,337)	44,783,681	44,783,681	0
9001480	348,508,901	(295,047,445)	53,461,456	53,461,456	0

9001496	126,679,791	(145,143,598)	(18,463,807)	0	(18,463,807)
9001512	34,986,144	(26,425,055)	8,561,089	8,561,089	0
9001587	581,962,944	(558,259,181)	23,703,763	23,703,763	0
9001589	907,349,944	(843,876,835)	63,473,108	63,473,108	0
9001591	1,363,189,929	(1,427,529,001)	(64,339,071)	0	(64,339,071)
9001601	636,028,223	(590,301,145)	45,727,078	45,727,078	0
9001602	198,989,544	(212,009,408)	(13,019,863)	0	(13,019,863)
9001603	204,959,632	(212,010,150)	(7,050,518)	0	(7,050,518)
9001604	70,669,955	(66,970,968)	3,698,987	3,698,987	0
9001605	165,988,512	(182,241,818)	(16,253,306)	0	(16,253,306)
9001623	118,574,211	(131,078,226)	(12,504,015)	0	(12,504,015)
9001624	118,574,430	(130,319,986)	(11,745,557)	0	(11,745,557)
9001797	213,091,266	(222,559,805)	(9,468,539)	0	(9,468,539)
9001852	345,468,880	(296,440,425)	49,028,455	49,028,455	0
9001858	45,672,223	(49,664,860)	(3,992,637)	0	(3,992,637)
9001863	47,452,679	(49,898,016)	(2,445,337)	0	(2,445,337)
9001869	87,317,632	(91,516,706)	(4,199,074)	0	(4,199,074)
9001872	445,292,373	(382,211,836)	63,080,538	63,080,538	0
9001873	574,037,484	(630,412,703)	(56,375,218)	0	(56,375,218)
9001881	1,107,006,183	(1,192,795,179)	(85,788,995)	0	(85,788,995)
9001885	3,737,688	(4,096,266)	(358,578)	0	(358,578)
9001886	7,062,318	(6,391,661)	670,657	670,657	0
9001895	159,816,859	(116,215,264)	43,601,595	43,601,595	0
9001896	157,380,993	(132,445,946)	24,935,047	24,935,047	0
9001921	6,222,255	(8,258,766)	(2,036,511)	0	(2,036,511)
9001926	40,748,355	(31,127,591)	9,620,765	9,620,765	0
9001942	1,041,689,806	(858,965,478)	182,724,328	182,724,328	0
9001946	121,758,050	(163,164,976)	(41,406,926)	0	(41,406,926)
9001947	83,527,502	(108,733,530)	(25,206,027)	0	(25,206,027)
9001955	11,903,957	(16,261,598)	(4,357,641)	0	(4,357,641)
9001985	588,049,918	(571,053,803)	16,996,115	16,996,115	0
9001986	250,774,111	(233,430,761)	17,343,350	17,343,350	0
9001987	260,480,744	(268,009,696)	(7,528,952)	0	(7,528,952)
9001988	616,136,998	(639,168,746)	(23,031,748)	0	(23,031,748)
9001991	271,069,465	(255,474,870)	15,594,594	15,594,594	0
9001992	1,199,563,557	(1,116,152,346)	83,411,211	83,411,211	0
9001993	143,859,130	(159,086,831)	(15,227,702)	0	(15,227,702)
9001994	308,906,521	(283,378,679)	25,527,842	25,527,842	0
9001995	882,784,758	(781,303,893)	101,480,865	101,480,865	0
9001996	785,024,388	(906,511,050)	(121,486,663)	0	(121,486,663)
9001997	50,231,805	(41,855,649)	8,376,155	8,376,155	0
9001998	47,043,013	(38,135,186)	8,907,827	8,907,827	0
9002007	392,346,684	(362,622,195)	29,724,489	29,724,489	0

9002012	326,472,545	(290,097,756)	36,374,789	36,374,789	0
9002017	495,371,344	(433,524,849)	61,846,495	61,846,495	0
9002019	44,569,901	(38,553,750)	6,016,151	6,016,151	0
9002020	170,965,725	(173,549,387)	(2,583,663)	0	(2,583,663)
9002021	229,421,609	(228,064,230)	1,357,379	1,357,379	0
9002022	365,102,824	(361,550,435)	3,552,390	3,552,390	0
9002023	30,301,833	(30,903,299)	(601,466)	0	(601,466)
9002024	30,870,461	(30,301,983)	568,478	568,478	0
9002025	39,011,294	(40,485,408)	(1,474,115)	0	(1,474,115)
9002026	18,390,048	(18,505,333)	(115,285)	0	(115,285)
9002027	218,469,482	(230,456,933)	(11,987,451)	0	(11,987,451)
9002028	365,233,967	(340,555,370)	24,678,597	24,678,597	0
9002029	161,924,916	(176,976,344)	(15,051,428)	0	(15,051,428)
9002030	19,276,846	(21,753,699)	(2,476,853)	0	(2,476,853)
9002043	2,601,967,161	(2,610,552,625)	(8,585,465)	0	(8,585,465)
9002044	2,595,496,061	(2,601,967,161)	(6,471,099)	0	(6,471,099)
9002340	314,753,257	(367,143,361)	(52,390,104)	0	(52,390,104)
9002342	1,939,679,396	(2,150,798,277)	(211,118,881)	0	(211,118,881)
9002343	2,076,627,705	(1,939,679,396)	136,948,309	136,948,309	0
9002344	1,083,876,938	(1,246,994,301)	(163,117,363)	0	(163,117,363)
9002352	1,297,718,394	(1,206,285,967)	91,432,427	91,432,427	0
9002353	1,206,285,967	(1,324,207,279)	(117,921,313)	0	(117,921,313)
9002365	1,403,861,670	(1,487,634,660)	(83,772,990)	0	(83,772,990)
9002367	77,930,322	(78,768,320)	(837,999)	0	(837,999)
9002373	134,954,828	(149,624,933)	(14,670,106)	0	(14,670,106)
9002374	95,841,331	(94,639,121)	1,202,210	1,202,210	0
9002375	38,134,456	(39,949,317)	(1,814,861)	0	(1,814,861)
9002381	15,528,023	(17,924,915)	(2,396,892)	0	(2,396,892)
9002384	40,290,099	(45,271,009)	(4,980,910)	0	(4,980,910)
9002390	1,297,598,809	(1,191,386,860)	106,211,948	106,211,948	0
9002391	1,191,386,860	(1,301,671,845)	(110,284,984)	0	(110,284,984)
9002393	46,057,732	(51,564,583)	(5,506,851)	0	(5,506,851)
9002395	23,037,332	(25,863,208)	(2,825,875)	0	(2,825,875)
9002398	40,343,914	(44,614,173)	(4,270,259)	0	(4,270,259)
9002400	17,589,657	(19,694,114)	(2,104,457)	0	(2,104,457)
9002402	10,886,650	(12,436,865)	(1,550,215)	0	(1,550,215)
9002408	9,335,180	(10,616,807)	(1,281,627)	0	(1,281,627)
9002409	1,780,715,892	(1,933,843,156)	(153,127,264)	0	(153,127,264)
9002410	1,946,176,024	(1,780,715,892)	165,460,132	165,460,132	0
9002411	8,522,297	(9,655,767)	(1,133,470)	0	(1,133,470)
9002412	35,593,060	(39,772,754)	(4,179,694)	0	(4,179,694)
9002445	16,872,461	(17,158,380)	(285,919)	0	(285,919)
9002446	36,659,797	(37,730,682)	(1,070,885)	0	(1,070,885)

9002449	997,062,521	(1,023,413,072)	(26,350,551)	0	(26,350,551)
9002450	1,203,476,970	(1,173,113,495)	30,363,475	30,363,475	0
9002451	482,780,434	(471,408,873)	11,371,561	11,371,561	0
9002453	7,336,708	(7,476,223)	(139,515)	0	(139,515)
9002454	655,791,377	(675,153,402)	(19,362,025)	0	(19,362,025)
9002457	1,280,524,908	(1,337,359,145)	(56,834,238)	0	(56,834,238)
9002464	995,431,000	(1,023,610,343)	(28,179,343)	0	(28,179,343)
9002468	33,759,817	(34,203,085)	(443,268)	0	(443,268)
9000156	8,153,141	(3,214,281)	4,938,860	4,938,860	0
9000172	8,419,432	(3,356,070)	5,063,362	5,063,362	0
9000175	4,957,650	(2,011,683)	2,945,968	2,945,968	0
9000222	16,713,014	(38,371,144)	(21,658,130)	0	(21,658,130)
9000266	9,025,606	(19,486,808)	(10,461,202)	0	(10,461,202)
9001144	150,958,517	(89,047,570)	61,910,947	61,910,947	0
9001332	28,841,596	(16,884,886)	11,956,709	11,956,709	0
9001333	62,546,893	(36,389,201)	26,157,692	26,157,692	0
9001334	90,732,779	(53,509,099)	37,223,680	37,223,680	0
9002382	17,924,915	(15,528,023)	2,396,892	2,396,892	0
9002383	45,271,009	(40,290,099)	4,980,910	4,980,910	0
9002394	51,564,583	(46,057,732)	5,506,851	5,506,851	0
9002396	25,863,208	(23,037,332)	2,825,875	2,825,875	0
9002397	44,614,173	(40,343,914)	4,270,259	4,270,259	0
9002399	19,694,114	(17,589,657)	2,104,457	2,104,457	0
9002401	12,436,865	(10,886,650)	1,550,215	1,550,215	0
9002403	10,616,807	(9,335,180)	1,281,627	1,281,627	0
9002413	9,655,767	(8,522,297)	1,133,470	1,133,470	0
9002414	39,772,754	(35,593,060)	4,179,694	4,179,694	0
9002431	17,158,380	(16,872,461)	285,919	285,919	0
9002432	37,730,682	(36,659,797)	1,070,885	1,070,885	0
9002452	7,476,223	(7,336,708)	139,515	139,515	0
9002456	675,153,402	(655,791,377)	19,362,025	19,362,025	0
9002469	34,203,085	(33,759,817)	443,268	443,268	0
9000884	171,054,830	(135,326,855)	35,727,975	35,727,975	0
9000908	65,460,910	(84,205,594)	(18,744,684)	0	(18,744,684)
9000937	63,525,767	(51,930,323)	11,595,444	11,595,444	0
9000954	16,040,882	(30,249,360)	(14,208,478)	0	(14,208,478)
9000985	62,463,832	(83,528,773)	(21,064,941)	0	(21,064,941)
9001031	111,863,806	(99,374,667)	12,489,138	12,489,138	0
9001041	110,104,202	(76,571,528)	33,532,674	33,532,674	0
9001285	365,104,098	(433,788,081)	(68,683,983)	0	(68,683,983)
9001387	78,691,437	(67,968,601)	10,722,837	10,722,837	0
9001389	41,589,270	(29,250,063)	12,339,207	12,339,207	0
9001422	103,112,777	(124,289,525)	(21,176,748)	0	(21,176,748)

9001434	303,686,098	(211,197,286)	92,488,813	92,488,813	0
9001448	40,314,914	(36,144,814)	4,170,101	4,170,101	0
9001458	56,705,860	(71,417,290)	(14,711,430)	0	(14,711,430)
9001476	61,482,530	(72,622,926)	(11,140,396)	0	(11,140,396)
9001501	24,673,791	(33,930,894)	(9,257,103)	0	(9,257,103)
9001528	25,943,020	(30,827,205)	(4,884,184)	0	(4,884,184)
9001838	13,796,255	(14,966,450)	(1,170,195)	0	(1,170,195)
9001841	77,074,510	(89,821,909)	(12,747,398)	0	(12,747,398)
9001842	25,982,918	(24,054,695)	1,928,223	1,928,223	0
9001875	16,020,107	(14,292,139)	1,727,968	1,727,968	0
9001937	115,409,152	(129,825,455)	(14,416,303)	0	(14,416,303)
9002009	95,288,651	(77,895,484)	17,393,166	17,393,166	0
9002336	88,114,407	(75,540,782)	12,573,625	12,573,625	0
9002350	78,245,508	(71,889,119)	6,356,388	6,356,388	0
9002387	73,384,279	(72,406,750)	977,529	977,529	0
9002405	138,782,437	(142,652,491)	(3,870,054)	0	(3,870,054)
9001637	15,822,119	(15,768,298)	53,821	53,821	0
9001864	6,862,715	(6,550,948)	311,767	311,767	0
9001453	15,345,857	(16,736,977)	(1,391,120)	0	(1,391,120)
9001653	57,635,356	(57,022,187)	613,170	613,170	0
9001862	49,898,016	(47,452,679)	2,445,337	2,445,337	0
9001910	47,521,454	(42,862,172)	4,659,282	4,659,282	0
9001657	21,132,964	(20,908,135)	224,829	224,829	0
9001728	94,639,121	(95,841,331)	(1,202,210)	0	(1,202,210)
9001911	57,076,479	(51,480,367)	5,596,113	5,596,113	0
9001867	33,086,603	(31,583,508)	1,503,095	1,503,095	0
9001870	91,516,706	(87,317,632)	4,199,074	4,199,074	0
9001912	45,027,000	(40,612,289)	4,414,711	4,414,711	0
9001376	707,949	(322,101)	385,848	385,848	0
9001920	8,258,766	(6,222,255)	2,036,511	2,036,511	0
9001954	16,261,598	(11,903,957)	4,357,641	4,357,641	0
9000909	98,191,365	(126,308,391)	(28,117,027)	0	(28,117,027)
9000938	95,288,651	(77,895,484)	17,393,166	17,393,166	0
9000955	24,061,323	(45,374,040)	(21,312,718)	0	(21,312,718)
9000986	93,695,747	(125,293,159)	(31,597,412)	0	(31,597,412)
9001032	223,727,611	(198,749,335)	24,978,276	24,978,276	0
9001042	220,208,403	(153,143,056)	67,065,348	67,065,348	0
9001308	64,339,967	(57,156,671)	7,183,295	7,183,295	0
9001390	66,502,035	(46,771,408)	19,730,627	19,730,627	0
9001436	22,234,018	(18,175,613)	4,058,405	4,058,405	0
9001437	63,327,907	(44,041,140)	19,286,767	19,286,767	0
9001459	18,901,953	(23,805,763)	(4,903,810)	0	(4,903,810)
9001477	98,311,735	(116,125,442)	(17,813,706)	0	(17,813,706)



9001483	43,123,815	(57,449,859)	(14,326,044)	0	(14,326,044)
9001502	38,130,596	(52,436,418)	(14,305,822)	0	(14,305,822)
9001529	45,058,930	(53,541,987)	(8,483,057)	0	(8,483,057)
9001790	273,519,895	(216,390,191)	57,129,705	57,129,705	0
9001843	103,754,149	(120,914,108)	(17,159,959)	0	(17,159,959)
9001845	38,974,378	(36,082,043)	2,892,335	2,892,335	0
9001850	27,592,511	(29,932,901)	(2,340,390)	0	(2,340,390)
9001876	23,620,670	(21,072,887)	2,547,783	2,547,783	0
9001880	98,058,817	(101,952,901)	(3,894,084)	0	(3,894,084)
9001882	61,740,556	(66,867,905)	(5,127,349)	0	(5,127,349)
9001938	173,113,729	(194,738,183)	(21,624,454)	0	(21,624,454)
9002338	132,171,610	(113,311,173)	18,860,438	18,860,438	0
9002349	117,368,262	(107,833,679)	9,534,582	9,534,582	0
9002388	112,216,793	(110,721,989)	1,494,804	1,494,804	0
9002406	163,151,182	(167,700,777)	(4,549,595)	0	(4,549,595)
9001956	433,524,849	(495,371,344)	(61,846,495)	0	(61,846,495)
9002010	145,048,878	(163,236,272)	(18,187,395)	0	(18,187,395)
9002345	436,448,005	(379,356,928)	57,091,077	57,091,077	0
9002362	743,817,330	(701,930,835)	41,886,495	41,886,495	0
9002436	425,253,642	(436,260,402)	(11,006,760)	0	(11,006,760)
9002442	375,251,460	(365,589,591)	9,661,869	9,661,869	0
9002458	445,786,382	(426,841,636)	18,944,746	18,944,746	0
9002465	341,203,448	(331,810,333)	9,393,114	9,393,114	0
9000627	309,027,431	(200,333,125)	108,694,306	108,694,306	0
9000631	156,653,266	(100,157,315)	56,495,951	56,495,951	0
9000977	160,827,195	(239,535,672)	(78,708,477)	0	(78,708,477)
9001008	252,104,630	(387,186,479)	(135,081,848)	0	(135,081,848)
9001109	164,904,640	(244,875,015)	(79,970,375)	0	(79,970,375)
9002039	17,554,867	(13,793,545)	3,761,322	3,761,322	0
9000868	895,204,481	(566,053,589)	329,150,891	329,150,891	0
9000870	344,555,087	(226,986,194)	117,568,893	117,568,893	0
9000878	279,801,779	(181,387,020)	98,414,759	98,414,759	0
9000880	141,838,094	(90,685,135)	51,152,959	51,152,959	0
9000975	40,206,799	(59,883,918)	(19,677,119)	0	(19,677,119)
9002040	52,664,601	(41,380,635)	11,283,966	11,283,966	0
9000951	19,057,730	(15,579,097)	3,478,633	3,478,633	0
9001030	22,665,216	(20,134,737)	2,530,479	2,530,479	0
9001040	22,308,692	(15,514,493)	6,794,199	6,794,199	0
9001447	6,047,237	(5,421,722)	625,515	625,515	0
9001717	4,812,265	(5,866,215)	(1,053,951)	0	(1,053,951)
9001837	2,795,320	(3,032,418)	(237,098)	0	(237,098)
9001839	20,750,830	(24,182,822)	(3,431,992)	0	(3,431,992)
9001840	7,794,876	(7,216,409)	578,467	578,467	0

9001874	9,640,079	(8,600,277)	1,039,802	1,039,802	0
9001878	19,638,273	(18,130,391)	1,507,882	1,507,882	0
9001879	18,739,149	(17,261,974)	1,477,176	1,477,176	0
9001883	4,096,266	(3,737,688)	358,578	358,578	0
9001884	6,391,661	(7,062,318)	(670,657)	0	(670,657)
9001914	151,961,741	(130,270,304)	21,691,438	21,691,438	0
9001936	34,622,746	(38,947,637)	(4,324,891)	0	(4,324,891)
9002335	7,342,867	(6,295,065)	1,047,802	1,047,802	0
9002392	6,115,357	(6,033,896)	81,461	81,461	0
9002404	18,928,898	(19,456,745)	(527,847)	0	(527,847)
9000910	121,102,683	(155,780,349)	(34,677,666)	0	(34,677,666)
9000987	115,558,088	(154,528,230)	(38,970,141)	0	(38,970,141)
9001033	308,539,385	(274,092,220)	34,447,165	34,447,165	0
9001391	78,428,920	(55,159,680)	23,269,239	23,269,239	0
9001450	68,535,354	(61,446,183)	7,089,171	7,089,171	0
9001460	18,901,953	(23,805,763)	(4,903,810)	0	(4,903,810)
9001478	115,943,567	(136,952,093)	(21,008,526)	0	(21,008,526)
9001482	94,168,330	(125,451,733)	(31,283,403)	0	(31,283,403)
9001503	45,397,267	(62,429,396)	(17,032,128)	0	(17,032,128)
9001530	54,616,885	(64,899,378)	(10,282,494)	0	(10,282,494)
9001757	38,723,426	(51,587,629)	(12,864,203)	0	(12,864,203)
9001759	8,013,609	(11,020,151)	(3,006,543)	0	(3,006,543)
9001762	22,911,318	(29,471,958)	(6,560,640)	0	(6,560,640)
9001766	53,722,607	(42,501,644)	11,220,963	11,220,963	0
9001773	21,862,341	(29,235,071)	(7,372,729)	0	(7,372,729)
9001775	13,061,804	(9,186,470)	3,875,334	3,875,334	0
9001777	12,094,474	(10,843,444)	1,251,030	1,251,030	0
9001780	19,309,613	(22,808,440)	(3,498,827)	0	(3,498,827)
9001783	6,827,111	(8,112,422)	(1,285,312)	0	(1,285,312)
9001789	322,574,647	(255,198,947)	67,375,700	67,375,700	0
9001832	35,289,940	(39,691,482)	(4,401,542)	0	(4,401,542)
9001847	57,162,420	(52,920,330)	4,242,091	4,242,091	0
9001848	94,860,936	(110,550,041)	(15,689,106)	0	(15,689,106)
9001851	45,987,518	(49,888,168)	(3,900,650)	0	(3,900,650)
9001877	33,932,759	(30,272,689)	3,660,070	3,660,070	0
9001935	253,900,135	(285,616,001)	(31,715,866)	0	(31,715,866)
9002008	22,234,018	(18,175,613)	4,058,405	4,058,405	0
9002337	139,514,477	(119,606,238)	19,908,240	19,908,240	0
9002351	130,409,180	(119,815,199)	10,593,981	10,593,981	0
9002389	114,051,400	(112,532,157)	1,519,242	1,519,242	0
9002407	121,401,462	(124,786,835)	(3,385,372)	0	(3,385,372)
9002441	58,655,675	(60,173,849)	(1,518,174)	0	(1,518,174)
9001369	74,017,571	(51,144,327)	22,873,244	22,873,244	0

9001378	26,425,055	(34,986,144)	(8,561,089)	0	(8,561,089)
9001939	858,965,478	(1,041,689,806)	(182,724,328)	0	(182,724,328)
9002005	181,311,097	(196,173,342)	(14,862,245)	0	(14,862,245)
9002347	374,098,290	(325,163,081)	48,935,209	48,935,209	0
9002364	247,939,110	(233,976,945)	13,962,165	13,962,165	0
9002438	315,274,252	(323,434,436)	(8,160,184)	0	(8,160,184)
9002440	235,704,436	(241,390,217)	(5,685,781)	0	(5,685,781)
9002443	307,023,922	(299,118,756)	7,905,165	7,905,165	0
9002460	445,786,382	(426,841,636)	18,944,746	18,944,746	0
9002467	341,203,448	(331,810,333)	9,393,114	9,393,114	0
9002006	181,311,097	(196,173,342)	(14,862,245)	0	(14,862,245)
9002011	145,048,878	(163,236,272)	(18,187,395)	0	(18,187,395)
9002346	436,448,005	(379,356,928)	57,091,077	57,091,077	0
9002363	495,878,220	(467,953,890)	27,924,330	27,924,330	0
9002437	373,929,927	(383,608,284)	(9,678,358)	0	(9,678,358)
9002439	235,704,436	(241,390,217)	(5,685,781)	0	(5,685,781)
9002444	341,137,691	(332,354,174)	8,783,517	8,783,517	0
9002459	445,786,382	(426,841,636)	18,944,746	18,944,746	0
9002466	341,203,448	(331,810,333)	9,393,114	9,393,114	0
<b>Total</b>		<b>1,510,712,709</b>	<b>6,763,699,317</b>	<b>(5,252,986,608)</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	P	20,015,953	22-Oct-14	MXN	2,031,619	646,101	1	646,101	646,101	0
IPC MEXBOL	S	20,015,953	22-Oct-14	MXN	2,031,619	646,101	1	(646,101)	0	646,101
IPC MEXBOL	S	17,176,500	22-Oct-14	MXN	404,255	20,331	1	(20,331)	0	20,331
IPC MEXBOL	P	17,176,500	22-Oct-14	MXN	404,255	20,331	1	20,331	20,331	0
IPC MEXBOL	S	15,007,750	22-Oct-14	MXN	1,408,820	480,843	1	(480,843)	0	480,843
IPC MEXBOL	P	15,007,750	22-Oct-14	MXN	1,408,820	480,843	1	480,843	480,843	0
IPC MEXBOL	P	4,410,000	26-Dec-14	MXN	131,040	34,169	1	34,169	34,169	0

IPC MEXBOL	S	4,410,000	26-Dec-14	MXN	131,040	34,169	1	(34,169)	0	34,169
IPC MEXBOL	S	5,544,000	26-Dec-14	MXN	231,040	183,420	1	(183,420)	0	183,420
IPC MEXBOL	P	5,544,000	26-Dec-14	MXN	231,040	183,420	1	183,420	183,420	0
IPC MEXBOL	S	16,035,800	17-Dec-14	MXN	1,338,989	1,333,622	1	(1,333,622)	0	1,333,622
IPC MEXBOL	P	17,799,738	17-Dec-14	MXN	481,074	366,062	1	366,062	366,062	0
IPC MEXBOL	P	16,035,800	17-Dec-14	MXN	1,338,989	1,333,622	1	1,333,622	1,333,622	0
IPC MEXBOL	S	17,799,738	17-Dec-14	MXN	481,074	366,062	1	(366,062)	0	366,062
ISHARE MSCI JAP	P	107,850,433	15-Jul-14	USD	1,391,304	176,486	12.9712	2,289,242	2,289,242	0
ISHARE MSCI JAP	S	107,850,433	15-Jul-14	USD	1,391,304	176,486	12.9712	(2,289,242)	0	2,289,242
ISHARE MSCI JAP	P	95,499,998	15-Jul-14	USD	2,521,739	12,594	12.9712	163,364	163,364	0
ISHARE MSCI JAP	S	99,999,998	15-Jul-14	USD	3,913,043	4,820,118	12.9712	(62,522,711)	0	62,522,711
ISHARE MSCI JAP	S	95,499,998	15-Jul-14	USD	2,521,739	12,594	12.9712	(163,364)	0	163,364
ISHARE MSCI JAP	P	99,999,998	15-Jul-14	USD	3,913,043	4,820,118	12.9712	62,522,711	62,522,711	0
IPC MEXBOL	S	10,004,860	26-Sep-14	MXN	615,299	884,313	1	(884,313)	0	884,313
IPC MEXBOL	P	10,004,860	26-Sep-14	MXN	615,299	884,313	1	884,313	884,313	0
IPC MEXBOL	S	13,021,600	23-Mar-15	MXN	1,178,454	1,571,963	1	(1,571,963)	0	1,571,963
IPC MEXBOL	P	13,021,600	23-Mar-15	MXN	1,178,454	1,571,963	1	1,571,963	1,571,963	0
ARCA	P	17,000,000	09-Oct-14	MXN	156,700	1,073,039	1	1,073,039	1,073,039	0
ARCA	S	17,000,000	09-Oct-14	MXN	156,700	1,073,039	1	(1,073,039)	0	1,073,039
ARCA	S	8,520,000	25-Sep-14	MXN	242,000	492,208	1	(492,208)	0	492,208
ARCA	P	8,520,000	25-Sep-14	MXN	242,000	492,208	1	492,208	492,208	0
EURO STOXX 50	S	71,999,908	11-Aug-14	EUR	1,885,884	1,557,549	17.760167	(27,662,337)	0	27,662,337
EURO STOXX 50	P	75,455,903	11-Aug-14	EUR	583,726	208,724	17.760167	3,706,980	3,706,980	0
EURO STOXX 50	P	68,759,912	11-Aug-14	EUR	1,302,158	424,601	17.760167	7,540,983	7,540,983	0

EURO STOXX 50	S	75,455,903	11-Aug-14	EUR	583,726	208,724	17.760167	(3,706,980)	0	3,706,980
EURO STOXX 50	P	71,999,908	11-Aug-14	EUR	1,885,884	1,557,549	17.760167	27,662,337	27,662,337	0
EURO STOXX 50	S	68,759,912	11-Aug-14	EUR	1,302,158	424,601	17.760167	(7,540,983)	0	7,540,983
S&P 500 INDEX	S	105,999,295	18-Nov-14	USD	908,531	2,071,405	12.9712	(26,868,611)	0	26,868,611
S&P 500 INDEX	P	105,999,295	18-Nov-14	USD	908,531	2,071,405	12.9712	26,868,611	26,868,611	0
S&P 500 INDEX	P	99,999,335	18-Nov-14	USD	3,366,909	5,902,817	12.9712	76,566,624	76,566,624	0
S&P 500 INDEX	S	99,999,335	18-Nov-14	USD	3,366,909	5,902,817	12.9712	(76,566,624)	0	76,566,624
S&P 500 INDEX	S	95,039,370	18-Nov-14	USD	2,458,378	994,514	12.9712	(12,900,038)	0	12,900,038
S&P 500 INDEX	P	95,039,370	18-Nov-14	USD	2,458,378	994,514	12.9712	12,900,038	12,900,038	0
S&P 500 INDEX	S	158,925,693	02-Dec-14	USD	1,413,234	1,953,253	12.9712	(25,336,041)	0	25,336,041
S&P 500 INDEX	P	38,004,159	02-Dec-14	USD	963,194	560,560	12.9712	7,271,142	7,271,142	0
S&P 500 INDEX	S	40,004,378	02-Dec-14	USD	1,340,096	1,775,474	12.9712	(23,030,026)	0	23,030,026
S&P 500 INDEX	P	150,000,657	02-Dec-14	USD	5,024,832	6,657,327	12.9712	86,353,523	86,353,523	0
S&P 500 INDEX	P	116,541,055	02-Dec-14	USD	1,036,332	1,432,331	12.9712	18,579,053	18,579,053	0
S&P 500 INDEX	P	104,496,465	02-Dec-14	USD	2,648,404	1,541,320	12.9712	19,992,775	19,992,775	0
S&P 500 INDEX	S	109,996,278	02-Dec-14	USD	3,684,736	4,881,853	12.9712	(63,323,497)	0	63,323,497
S&P 500 INDEX	P	42,384,638	02-Dec-14	USD	376,902	520,922	12.9712	6,756,988	6,756,988	0
S&P 500 INDEX	S	142,500,624	02-Dec-14	USD	3,611,598	2,101,881	12.9712	(27,263,918)	0	27,263,918
	P	40,000,000	16-Dec-14	MXN	7,919,200	10,016,726	1	10,016,726	10,016,726	0
	P	40,000,000	16-Dec-14	MXN	3,594,900	2,798,587	1	2,798,587	2,798,587	0
	P	30,000,000	16-Dec-14	MXN	2,696,175	2,098,940	1	2,098,940	2,098,940	0
	S	40,000,000	16-Dec-14	MXN	11,514,100	10,615,195	1	(10,615,195)	0	10,615,195
	S	30,000,000	16-Dec-14	MXN	8,635,575	7,961,397	1	(7,961,397)	0	7,961,397
	S	30,000,000	16-Dec-14	MXN	8,635,575	7,961,397	1	(7,961,397)	0	7,961,397
	P	30,000,000	16-Dec-14	MXN	5,939,400	7,512,545	1	7,512,545	7,512,545	0
	P	30,000,000	16-Dec-14	MXN	5,939,400	7,512,545	1	7,512,545	7,512,545	0
	S	100,000,000	16-Dec-14	MXN	8,987,250	6,996,466	1	(6,996,466)	0	6,996,466
	P	100,000,000	16-Dec-14	MXN	28,785,250	26,537,989	1	26,537,989	26,537,989	0
	S	100,000,000	16-Dec-14	MXN	19,798,000	25,041,816	1	(25,041,816)	0	25,041,816
	P	30,000,000	16-Dec-14	MXN	2,696,175	2,098,940	1	2,098,940	2,098,940	0

**Anexo I**

S&P 500 INDEX	S	167,212,065	09-Dec-14	USD	4,153,156	3,214,573	12.9712	(41,696,868)	0	41,696,868	
S&P 500 INDEX	P	174,999,548	09-Dec-14	USD	5,597,732	6,172,356	12.9712	80,062,865	80,062,865	0	
S&P 500 INDEX	S	185,499,521	09-Dec-14	USD	1,444,576	1,514,560	12.9712	(19,645,654)	0	19,645,654	
S&P 500 INDEX	P	56,851,657	09-Dec-14	USD	1,412,062	1,092,946	12.9712	14,176,824	14,176,824	0	
S&P 500 INDEX	S	59,499,381	09-Dec-14	USD	1,903,214	2,098,585	12.9712	(27,221,161)	0	27,221,161	
S&P 500 INDEX	P	63,069,344	09-Dec-14	USD	491,152	514,946	12.9712	6,679,470	6,679,470	0	
S&P 500 INDEX	P	65,213,557	09-Dec-14	USD	1,619,752	1,253,700	12.9712	16,261,991	16,261,991	0	
S&P 500 INDEX	S	68,250,715	09-Dec-14	USD	2,183,144	2,407,250	12.9712	(31,224,925)	0	31,224,925	
S&P 500 INDEX	P	72,345,758	09-Dec-14	USD	563,392	590,686	12.9712	7,661,905	7,661,905	0	
S&P 500 INDEX	P	45,146,850	09-Dec-14	USD	1,121,342	867,927	12.9712	11,258,053	11,258,053	0	
S&P 500 INDEX	S	47,249,452	09-Dec-14	USD	1,511,374	1,666,521	12.9712	(21,616,778)	0	21,616,778	
S&P 500 INDEX	P	50,084,419	09-Dec-14	USD	390,032	408,927	12.9712	5,304,279	5,304,279	0	
IPC MEXBOL	S	6,735,714	17-Jun-15	MXN	135,316	129,546	1	(129,546)	0	129,546	
IPC MEXBOL	P	6,014,030	17-Jun-15	MXN	463,081	422,317	1	422,317	422,317	0	
IPC MEXBOL	P	6,735,714	17-Jun-15	MXN	135,316	129,546	1	129,546	129,546	0	
IPC MEXBOL	S	6,014,030	17-Jun-15	MXN	463,081	422,317	1	(422,317)	0	422,317	
IPC MEXBOL	P	6,735,714	29-Dec-14	MXN	54,127	46,817	1	46,817	46,817	0	
IPC MEXBOL	P	6,014,030	29-Dec-14	MXN	324,758	280,476	1	280,476	280,476	0	
IPC MEXBOL	S	6,014,030	29-Dec-14	MXN	324,758	280,476	1	(280,476)	0	280,476	
IPC MEXBOL	S	6,735,714	29-Dec-14	MXN	54,127	46,817	1	(46,817)	0	46,817	
									<b>1</b>	<b>567,121,254</b>	<b>567,121,253</b>