

Reporte Trimestral de Riesgos Financieros.
1° Trimestre 2015.

Informe de Riesgos de Mercado.

Fecha de Reporte:

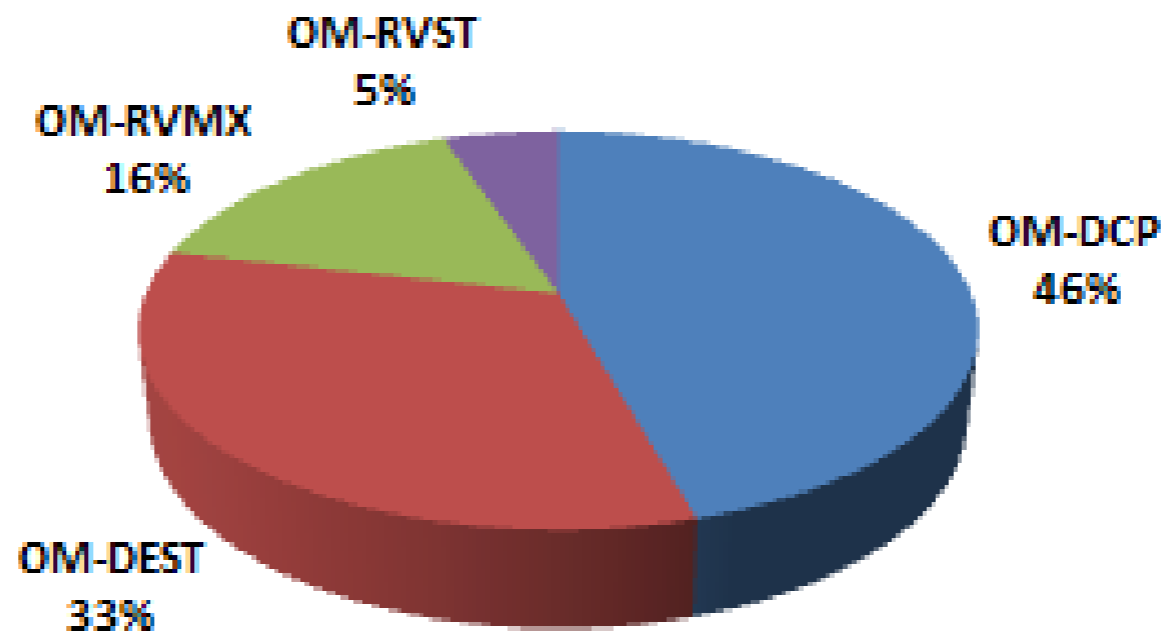
30/03/2015



OLD - MUTUAL Operadora de Fondos S.A. de C.V. S.O.S.I.								
Codigo	Nombre del Portafolio	Xloss 99%	VaR	VaR USD	L. Interno	Límite	Valor Portafolio	% Fondo
OM-DCP	OLD-MUTUAL Deuda Corto Plazo	0.09%	0.07%	0.07%	0.07%	0.22%	\$2,579.32	45.55%
OM-DEST	OLD-MUTUAL Deuda Estratégica	0.44%	0.41%	0.41%	1.03%	1.70%	\$1,866.90	32.97%
OM-RVMX	OLD-MUTUAL Renta Variable Mexico	1.56%	1.07%	1.07%	2.60%	5.29%	\$914.89	16.16%
OM-RVST	OLD-MUTUAL Renta Variable Estratégica	4.35%	1.91%	1.91%	2.40%	5.86%	\$301.05	5.32%
Total:							\$5,662.16	100.00%

* Cantidades en millones de pesos.

OLD - MUTUAL Operadora de Fondos S.A. de C.V. S.O.S.I.



Histórico de Valor en Riesgo.

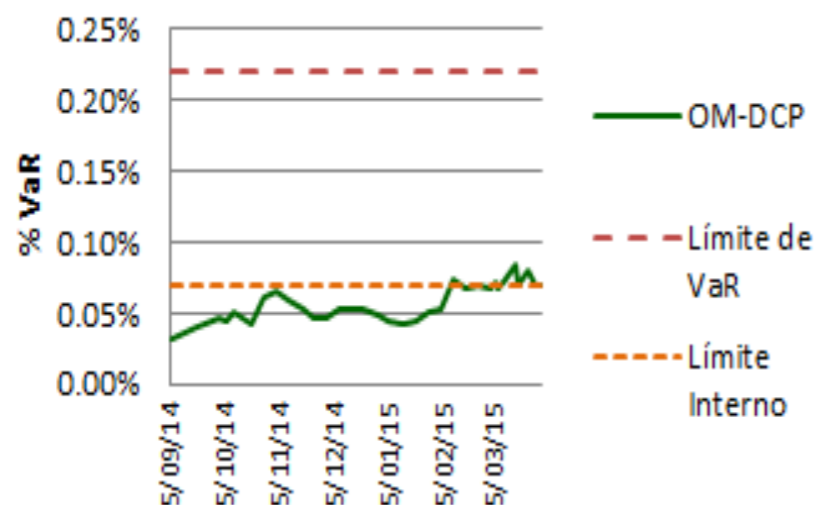
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OLD - MUTUAL Operadora de Fondos S.A. de C.V. S.O.S.I.

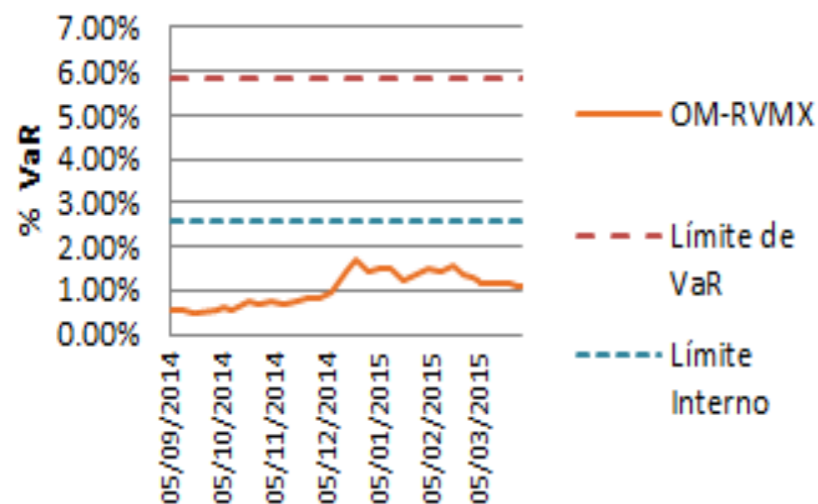
OM-DCP



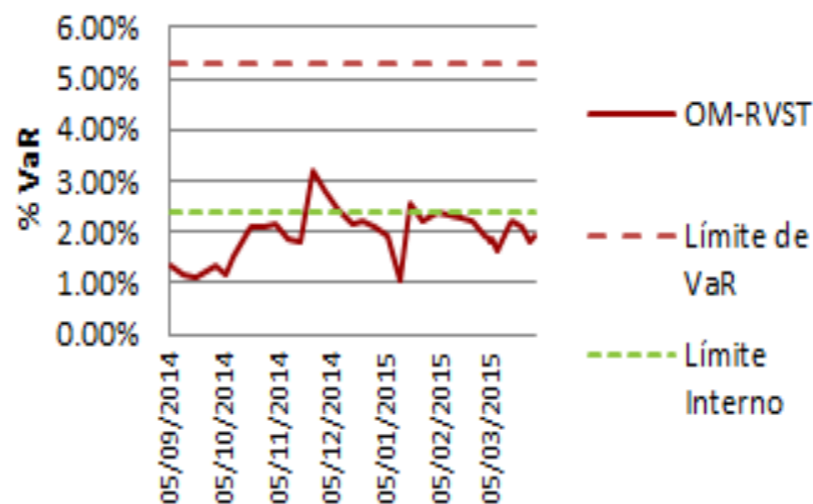
OM-DEST



OM-RVMX



OM-RVST



DISTRIBUCIÓN DE LA CARTERA TOTAL DE LOS FONDOS ADMINISTRADOS POR OLD MUTUAL OPERADORA S.A DE C.V. (S.O.S.I).

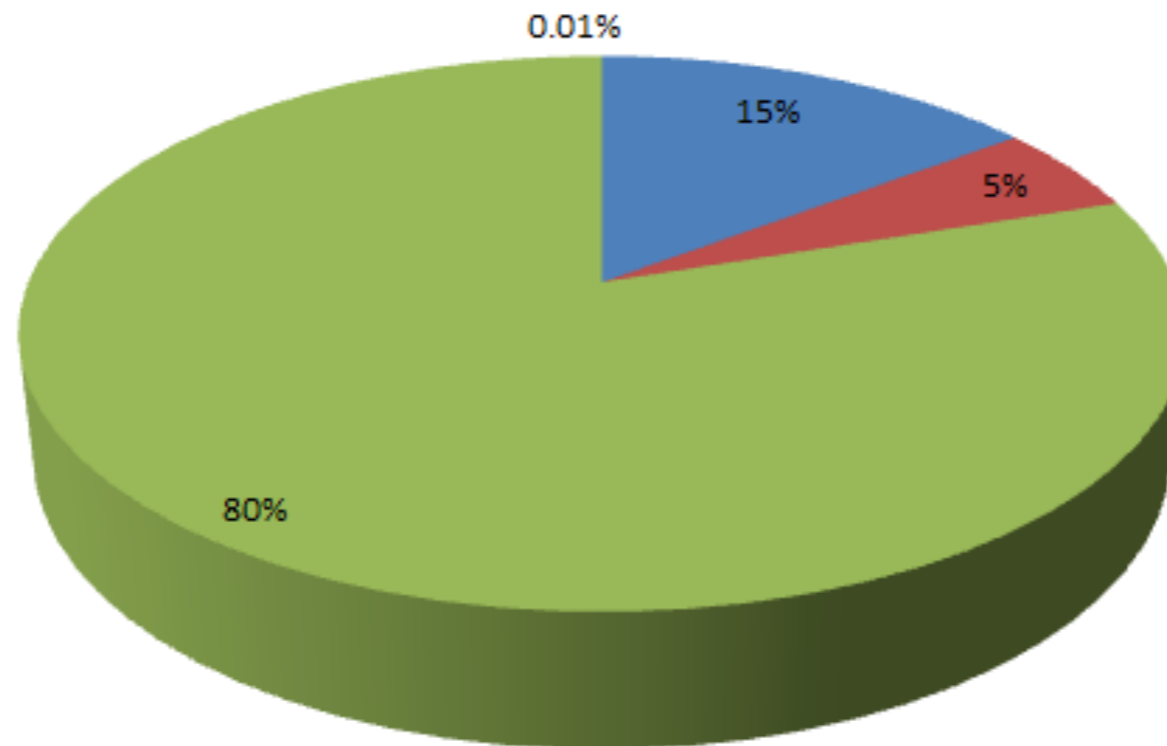
CUADRE DE POSICIONES SISTEMA - CONTROL.

	Posición BAS	Posición Formulada	Control	Validación
Monto:	\$5,656,610,675.27	\$5,656,610,675.27	\$5,656,610,675.27	✓

	Fondos	Monto en ETF's	Monto en Directo	Monto en Chequera
Monto:	\$835,932,712.86	\$293,155,000.83	\$4,527,215,089.94	\$307,871.64

Distribución de la Cartera

■ Fondos ■ Monto en ETF's ■ Monto en Directo ■ Monto en Chequera



DESGLOCE POR EMISORA DE CADA UNO DE LOS FONDOS DE OLD MUTUAL OPERADORA. DE FONDOS S.A DE C.V. (S.O.S.I).

Sum of Valor Mercado	Contrato			
Emisora2	OM-DCP A	OM-DESTA	OM-RVMXA	OM-RVSTA
America Movil	3.14%	0.00%	12.34%	0.00%
Bancomext	0.00%	0.76%	0.00%	0.00%
Banorte	0.00%	0.00%	9.48%	0.00%
Chequera	0.00%	0.00%	0.01%	0.12%
Crédito Real	7.34%	5.99%	1.04%	0.00%
Femsa	1.97%	0.40%	10.33%	0.00%
Fovissste	0.00%	2.35%	0.00%	0.00%
Genoma Lab	0.00%	1.16%	0.63%	0.00%
Grupo Mexico	0.00%	0.00%	4.34%	0.00%
Gubernamental	50.56%	63.70%	0.00%	0.00%
iShares	0.00%	0.00%	0.00%	64.49%
Mexichem	0.00%	0.00%	0.54%	0.00%
Petroleos Mexicanos	1.88%	1.82%	0.00%	0.00%
Principal	12.55%	14.27%	1.83%	1.47%
State Street Global Advisors	0.00%	0.00%	0.00%	20.01%
Sura	4.61%	0.00%	0.00%	0.00%
Tiendas Liverpool	2.68%	0.00%	0.57%	0.00%
Wall Mart	0.00%	0.00%	1.91%	0.00%
Vanguard	0.00%	0.00%	0.00%	10.28%
Arca Contal	0.43%	1.21%	0.67%	0.00%
LALA Productos Lácteos	0.00%	0.00%	0.86%	0.00%
Navistar	2.89%	0.98%	0.00%	0.00%
Banco Interacciones	0.00%	1.03%	1.93%	0.00%
Cementos Mexicanos	0.00%	0.00%	6.54%	0.00%
Televisa	0.00%	2.31%	6.11%	0.00%
Ienova	0.69%	0.00%	0.00%	0.00%
Nissan	1.00%	2.28%	0.00%	0.00%
Grupo Aeroportuario del Sur	0.00%	0.00%	1.90%	0.00%
Grupo Alfa	0.00%	0.00%	4.74%	0.00%
Kimberly Clark de México	0.21%	0.00%	0.00%	0.00%
Chrysler Mercedes Benz	0.42%	0.00%	0.00%	0.00%
Gruma	0.00%	0.00%	1.49%	0.00%
Banco Inbursa	1.09%	1.73%	0.00%	0.00%
Banobras	2.67%	0.00%	0.00%	0.00%
Grupo Bursatil Mexicano	0.00%	0.00%	26.66%	0.00%
Herdez	0.12%	0.00%	0.00%	0.00%
Toyota	1.52%	0.00%	0.00%	0.00%
Grupo operativo Asea	0.00%	0.00%	0.54%	0.00%
Grupo Aeroportuario del Centro Norte	0.00%	0.00%	1.07%	0.00%
Banco Compartamos	0.00%	0.00%	1.05%	0.00%
Grupo Aeroportuario del Pacífico	0.00%	0.00%	0.99%	0.00%
Fibra Prologis	0.00%	0.00%	0.40%	0.00%
Danhos	0.00%	0.00%	0.49%	0.00%
Terrafina	0.00%	0.00%	0.11%	0.00%
Bachoco	0.00%	0.00%	1.43%	0.00%
General Motors	4.22%	0.00%	0.00%	0.00%
WisdomTree	0.00%	0.00%	0.00%	1.35%
Deutsche Bank	0.00%	0.00%	0.00%	2.28%

DESGLOCE POR TIPO DE EMISION, TIPO VALOR Y TIPO DE MERCADO:

Sum of Valor Mercado	Column Labels			
Row Labels	OM-DCP A	OM-DESTA	OM-RVMXA	OM-RVSTA
Acciones de Sociedades de Inversion de Instrumentos de Deuda	17.15%	14.27%	1.83%	1.47%
Acciones Industriales Comerciales y de Servicios	0.00%	0.00%	69.48%	0.00%
Bondes D	22.48%	18.91%	0.00%	0.00%
Bonos del Gob. Fed. Tasa Fija a 20 a±os	0.00%	24.64%	0.00%	0.00%
Certificado Bursatiles Bancario	1.09%	3.52%	0.00%	0.00%
Certificados Bursatiles Corporativos	16.01%	9.90%	0.00%	0.00%
Certificados Bursatiles emitidos por Entidades o Instituciones del Gobierno Federal	1.88%	4.17%	0.00%	0.00%
Certificados Bursatiles Referenciados a Papel Comercial	10.63%	4.43%	0.00%	0.00%
Chequera en pesos (MXN)	0.00%	0.00%	0.01%	0.12%
China Region	0.00%	0.00%	0.00%	1.95%
Europe Stock	0.00%	0.00%	0.00%	7.90%
Fibras Certificados Inmobiliarios (CI)	0.00%	0.00%	0.99%	0.00%
Industrials	0.00%	0.00%	0.00%	3.00%
Japan Stock	0.00%	0.00%	0.00%	4.54%
Udibonos	3.34%	6.00%	0.00%	0.00%
World Stock	0.00%	0.00%	0.00%	36.14%
Foreign Large Blend	0.00%	0.00%	0.00%	7.64%
Acciones de Sociedades de Inversion	0.00%	0.00%	26.66%	0.00%
Bonos de Protección al Ahorro (BPAG28)	21.46%	0.00%	0.00%	0.00%
Equity Energy	0.00%	0.00%	0.00%	1.60%
Large Blend	0.00%	0.00%	0.00%	31.96%
Bonos de Protección al Ahorro con Pago Semestral de interés (BPAT182)	1.11%	0.00%	0.00%	0.00%
Acciones de Aseguradoras Afianzadoras y Arrendadoras	0.00%	0.00%	1.04%	0.00%
Financial	0.00%	0.00%	0.00%	2.32%
Bonos de Protección al Ahorro (BPAG91)	0.00%	5.74%	0.00%	0.00%
Pagaré de Rendimiento Liquidable al Vencimiento (PRLV's)	2.67%	0.00%	0.00%	0.00%
India Equity	0.00%	0.00%	0.00%	1.35%
Cetes con Impuesto	2.16%	8.41%	0.00%	0.00%

DESGLOCE POR TIPO DE EMISION, TIPO VALOR Y TIPO DE MERCADO:

Sum of Valor Mercado	Column Labels			
Row Labels	OM-DCP A	OM-DESTA	OM-RVMXA	OM-RVSTA
1	0.00%	0.00%	69.48%	0.00%
1ISP	0.00%	0.00%	0.00%	98.41%
51	17.15%	14.27%	1.83%	1.47%
91	16.01%	9.90%	0.00%	0.00%
93	10.63%	4.43%	0.00%	0.00%
94	1.09%	3.52%	0.00%	0.00%
95	1.88%	4.17%	0.00%	0.00%
CF	0.00%	0.00%	0.99%	0.00%
CHDMX	0.00%	0.00%	0.01%	0.12%
LD	22.48%	18.91%	0.00%	0.00%
M	0.00%	24.64%	0.00%	0.00%
S	3.34%	6.00%	0.00%	0.00%
52	0.00%	0.00%	26.66%	0.00%
IM	21.46%	0.00%	0.00%	0.00%
IS	1.11%	0.00%	0.00%	0.00%
0	0.00%	0.00%	1.04%	0.00%
IQ	0.00%	5.74%	0.00%	0.00%
I	2.67%	0.00%	0.00%	0.00%
BI	2.16%	8.41%	0.00%	0.00%

Sum of Valor Mercado	Column Labels			
Row Labels	OM-DCP A	OM-DESTA	OM-RVMXA	OM-RVSTA
Mercado de Capitales Extranjero	0.00%	0.00%	0.00%	98.41%
Mercado de Capitales Nacional	0.00%	0.00%	97.18%	0.00%
Mercado de Deuda Nacional	100.00%	100.00%	1.83%	1.47%
Mercado Alternativo	0.00%	0.00%	0.99%	0.00%
Efectivo en Moneda Nacional	0.00%	0.00%	0.01%	0.12%



OLDMUTUAL

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