

GRUPO FINANCIERO CREDIT SUISSE MÉXICO, S. A. DE C.V.,

Información al 31 de marzo de 2012
(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 2012:

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
13-Apr-12	USD	EUR	7,500,000	-9,804,750.00	1.3073	2,499,078.31	2,499,078.31	0.00
13-Apr-12	USD	EUR	27,000,000	-35,297,100.00	1.3073	8,996,681.90	8,996,681.90	0.00
13-Apr-12	USD	EUR	35,000,000	-45,755,500.00	1.3073	11,662,365.43	11,662,365.43	0.00
13-Apr-12	USD	EUR	27,000,000	-35,297,100.00	1.3073	8,996,681.90	8,996,681.90	0.00
13-Apr-12	USD	EUR	3,500,000	-4,575,550.00	1.3073	1,166,236.54	1,166,236.54	0.00
12-Jun-12	MXN	JPY	1,380,611,310	-216,634,481.87	0.1569	-127,366.24	0.00	127,366.24
12-Jun-12	MXN	JPY	2,772,296,263	-435,006,551.22	0.1569	-255,754.07	0.00	255,754.07
12-Jun-12	MXN	JPY	3,639,215,219	-571,036,538.44	0.1569	-335,730.39	0.00	335,730.39
12-Jun-12	MXN	JPY	459,266,748	-72,064,463.96	0.1569	-42,368.97	0.00	42,368.97
10-Aug-12	MXN	USD	10,000,000	-125,760,000.00	12.576	3,852,061.15	3,852,061.15	0.00
10-Aug-12	MXN	USD	40,570,000	-510,208,320.00	12.576	15,627,812.07	15,627,812.07	0.00
28-Sep-12	MXN	USD	66,990,000	-944,190,555.00	14.0945	-70,476,219.78	0.00	70,476,219.78
11-Dec-12	MXN	USD	18,672,244	-260,197,720.14	13.935	-15,083,333.10	0.00	15,083,333.10
11-Dec-12	MXN	USD	34,452,500	-480,095,587.50	13.935	-27,830,534.65	0.00	27,830,534.65
11-Dec-12	MXN	USD	16,976,576	-236,568,586.56	13.935	-13,713,582.08	0.00	13,713,582.08
11-Apr-12	MXN	USD	75,000,000	-1,031,625,000.00	13.755	-69,879,274.16	0.00	69,879,274.16
31-Jan-13	MXN	USD	26,800,000	-360,165,200.00	13.439	-7,176,394.50	0.00	7,176,394.50
31-Jan-13	MXN	USD	40,200,000	-540,247,800.00	13.439	-10,764,591.75	0.00	10,764,591.75
26-Apr-12	MXN	USD	1,500,000	-19,146,750.00	12.7645	113,979.74	113,979.74	0.00
26-Apr-12	MXN	USD	14,000,000	-178,703,000.00	12.7645	1,063,810.89	1,063,810.89	0.00
26-Apr-12	MXN	USD	7,000,000	-89,351,500.00	12.7645	531,905.44	531,905.44	0.00
26-Apr-12	MXN	USD	4,000,000	-51,058,000.00	12.7645	303,945.97	303,945.97	0.00
11-Apr-12	MXN	USD	75,000,000	-959,812,500.00	12.7975	1,843,634.36	1,843,634.36	0.00
25-Feb-13	MXN	USD	21,000,000	-275,919,000.00	13.139	1,048,545.79	1,048,545.79	0.00

08-Feb-13	MXN	USD	30,000,000	-399,525,000.00	13.3175	-4,237,871.91	0.00	4,237,871.91
26-Apr-12	MXN	USD	1,200,000	-15,526,800.00	12.939	-117,629.89	0.00	117,629.89
26-Apr-12	MXN	USD	800,000	-10,351,200.00	12.939	-78,419.93	0.00	78,419.93
26-Apr-12	MXN	USD	6,300,000	-81,515,700.00	12.939	-617,556.93	0.00	617,556.93
26-Apr-12	MXN	USD	8,500,000	-109,981,500.00	12.939	-833,211.73	0.00	833,211.73
26-Apr-12	MXN	USD	2,700,000	-34,935,300.00	12.939	-264,667.26	0.00	264,667.26
11-Mar-13	MXN	USD	45,000,000	-585,360,000.00	13.008	8,617,903.61	8,617,903.61	0.00
26-Apr-12	MXN	USD	820,000	-10,386,120.00	12.666	142,852.77	142,852.77	0.00
15-Mar-13	MXN	USD	25,000,000	-325,025,000.00	13.001	5,063,664.91	5,063,664.91	0.00
15-Mar-13	MXN	USD	25,000,000	-325,025,000.00	13.001	5,063,664.91	5,063,664.91	0.00
20-Jun-12	MXN	USD	110,000,000	-1,403,600,000.00	12.76	15,840,325.74	15,840,325.74	0.00
29-May-12	MXN	USD	100,000	-1,275,600.00	12.756	12,164.36	12,164.36	0.00
29-May-12	MXN	USD	2,500,000	-31,890,000.00	12.756	304,109.07	304,109.07	0.00
29-May-12	MXN	USD	3,000,000	-38,268,000.00	12.756	364,930.89	364,930.89	0.00
29-May-12	MXN	USD	2,000,000	-25,512,000.00	12.756	243,287.26	243,287.26	0.00
29-May-12	MXN	USD	1,000,000	-12,756,000.00	12.756	121,643.63	121,643.63	0.00
22-Mar-13	MXN	USD	5,000,000	-65,310,000.00	13.062	756,117.51	756,117.51	0.00
20-Jun-12	MXN	USD	21,000,000	-271,313,700.00	12.9197	-300,851.27	0.00	300,851.27
20-Jun-12	MXN	USD	48,000,000	-620,145,600.00	12.9197	-687,660.04	0.00	687,660.04
20-Jun-12	MXN	USD	31,000,000	-400,510,700.00	12.9197	-444,113.77	0.00	444,113.77
15-May-18	MXN	USD	21,000,000	-333,207,000.00	15.867	467.69	467.69	0.00
Total Compras			9,193,470,860	-12,589,941,775		-129,029,261	94,237,872	223,267,132
13-Apr-12	USD	EUR	-100,000,000	130,730,000.00	1.3073	-33,321,044.09	0.00	33,321,044.09
12-Jun-12	MXN	JPY	-8,251,389,540	1,294,742,035.50	0.1569	761,219.68	761,219.68	0.00
28-Sep-12	MXN	USD	-66,990,000	944,190,555.00	14.0945	70,476,219.78	70,476,219.78	0.00
10-Aug-12	MXN	USD	-50,570,000	635,968,320.00	12.576	-19,479,873.22	0.00	19,479,873.22
11-Dec-12	MXN	USD	-70,101,320	976,861,894.20	13.935	56,627,449.83	56,627,449.83	0.00
11-Apr-12	MXN	USD	-75,000,000	1,031,625,000.00	13.755	69,879,274.16	69,879,274.16	0.00
18-Jan-22	MXN	USD	-25,000,000	469,375,000.00	18.775	6,640,011.76	6,640,011.76	0.00
31-Jan-13	MXN	USD	-67,000,000	900,413,000.00	13.439	17,940,986.25	17,940,986.25	0.00
26-Apr-12	MXN	USD	-26,500,000	338,259,250.00	12.7645	-2,013,642.04	0.00	2,013,642.04
11-Apr-12	MXN	USD	-75,000,000	959,812,500.00	12.7975	-1,843,634.36	0.00	1,843,634.36
25-Feb-13	MXN	USD	-21,000,000	275,919,000.00	13.139	-1,048,545.79	0.00	1,048,545.79
08-Feb-13	MXN	USD	-30,000,000	399,525,000.00	13.3175	4,237,871.91	4,237,871.91	0.00
26-Apr-12	MXN	USD	-19,500,000	252,310,500.00	12.939	1,911,485.74	1,911,485.74	0.00
11-Mar-13	MXN	USD	-45,000,000	585,360,000.00	13.008	-8,617,903.61	0.00	8,617,903.61
26-Apr-12	MXN	USD	-820,000	10,386,120.00	12.666	-142,852.77	0.00	142,852.77
20-Jun-12	MXN	USD	-23,928,500	305,327,660.00	12.76	-3,445,774.86	0.00	3,445,774.86
20-Jun-12	MXN	USD	-39,450,700	503,390,932.00	12.76	-5,681,017.63	0.00	5,681,017.63
20-Jun-12	MXN	USD	-41,108,900	524,549,564.00	12.76	-5,919,803.34	0.00	5,919,803.34

20-Jun-12	MXN	USD	-5,511,900	70,331,844.00	12.76	-793,729.92	0.00	793,729.92
15-Mar-13	MXN	USD	-50,000,000	650,050,000.00	13.001	-10,127,329.82	0.00	10,127,329.82
29-May-12	MXN	USD	-8,600,000	109,701,600.00	12.756	-1,046,135.21	0.00	1,046,135.21
22-Mar-13	MXN	USD	-5,000,000	65,310,000.00	13.062	-756,117.51	0.00	756,117.51
20-Jun-12	MXN	USD	-100,000,000	1,291,970,000.00	12.9197	1,432,625.08	1,432,625.08	0.00
Total Ventas			-9,197,470,860	12,726,109,775		135,669,740	229,907,144	94,237,404
Posición neta			18,390,941,720	-25,316,051,549		6,640,479	324,145,016	317,504,537

b) Contratos adelantados de índices (Index Forwards)

Contratos adelantados de índices									
Índice	Compra (P) / Venta (S)	Monto nocional	Fecha de vencimiento	Moneda	Prima de mercado	Tipo de cambio	Prima de mercado (MXN)	Activo	Pasivo
CS HOLT LATIN	P	21,430,780	12-Jun-12	USD	1,686,574.47	12.8093	21,603,838		
CS HOLT LATIN	S	21,430,780	12-Jun-12	USD	(241,062.20)	12.8093	(3,087,838)	18,516,000	0
CS HOLT LATIN	S	25,131,237	19-Jun-12	USD	(137,494.97)	12.8093	(1,761,214)		
CS HOLT LATIN	P	25,131,237	19-Jun-12	USD	2,686,743.80	12.8093	34,415,307	32,654,093	0
CS HOLT LATIN	S	21,919,214	26-Jun-12	USD	(93,716.01)	12.8093	(1,200,436)		
CS HOLT LATIN	P	21,919,214	26-Jun-12	USD	2,649,532.73	12.8093	33,938,660	32,738,223	0
CS HOLT LATIN	S	21,983,890	03-Jul-12	USD	(175,153.73)	12.8093	(2,243,597)		
CS HOLT LATIN	P	21,983,890	03-Jul-12	USD	2,309,611.75	12.8093	29,584,510	27,340,913	0
CS HOLT LATIN	S	17,978,194	10-Jul-12	USD	(833,389.01)	12.8093	(10,675,130)		
CS HOLT LATIN	P	17,978,194	10-Jul-12	USD	908,333.99	12.8093	11,635,123	959,993	0
CS HOLT LATIN	S	10,779,947	23-Jul-12	USD	(665,453.43)	12.8093	(8,523,993)		
CS HOLT LATIN	P	10,779,947	23-Jul-12	USD	505,270.52	12.8093	6,472,162	0	(2,051,831)
S&P 500 INDEX	S	43,164,925	20-Aug-12	USD	(10,763,448.64)	12.8093	(137,872,243)		
S&P 500 INDEX	P	43,164,925	20-Aug-12	USD	389,648.29	12.8093	4,991,122	0	(132,881,121)
S&P 500 INDEX	S	17,477,249	22-Jan-13	USD	(2,087,393.74)	12.8093	(26,738,053)		
S&P 500 INDEX	P	17,477,249	22-Jan-13	USD	815,257.42	12.8093	10,442,877	0	(16,295,176)
CS HOLT LATIN	S	66,740,456	05-Feb-13	USD	(4,182,092.35)	12.8093	(53,569,676)		
CS HOLT LATIN	P	66,740,456	05-Feb-13	USD	7,198,186.06	12.8093	92,203,725	38,634,049	0
CS HOLT LATIN	S	46,476,810	11-Feb-13	USD	(2,970,099.32)	12.8093	(38,044,893)		
CS HOLT LATIN	P	46,476,810	11-Feb-13	USD	5,042,577.75	12.8093	64,591,891	26,546,998	0
S&P 500 INDEX	S	70,384,650	25-Feb-13	USD	(6,631,310.33)	12.8093	(84,942,443)		

Anexo I

S&P 500 INDEX	P	70,384,650	25-Feb-13	USD	4,238,874.34	12.8093	54,297,013	0	(30,645,430)
CS HOLT LATIN	S	17,700,635	12-Jun-12	USD	(199,104.00)	12.8093	(2,550,383)		
CS HOLT LATIN	P	17,700,635	12-Jun-12	USD	1,393,016.91	12.8093	17,843,572	15,293,189	0
CS HOLT LATIN	S	23,834,094	19-Jun-12	USD	(130,398.20)	12.8093	(1,670,310)		
CS HOLT LATIN	P	23,834,094	19-Jun-12	USD	2,548,068.16	12.8093	32,638,969	30,968,660	0
CS HOLT LATIN	S	15,292,548	26-Jun-12	USD	(65,383.57)	12.8093	(837,518)		
CS HOLT LATIN	P	15,292,548	26-Jun-12	USD	1,848,519.96	12.8093	23,678,247	22,840,729	0
CS HOLT LATIN	S	15,337,714	03-Jul-12	USD	(122,201.20)	12.8093	(1,565,312)		
CS HOLT LATIN	P	15,337,714	03-Jul-12	USD	1,611,369.22	12.8093	20,640,512	19,075,200	0
CS HOLT LATIN	S	17,009,495	10-Jul-12	USD	(788,484.47)	12.8093	(10,099,934)		
CS HOLT LATIN	P	17,009,495	10-Jul-12	USD	859,391.28	12.8093	11,008,201	908,267	0
CS HOLT LATIN	S	22,428,425	23-Jul-12	USD	(1,384,521.89)	12.8093	(17,734,756)		
CS HOLT LATIN	P	22,428,425	23-Jul-12	USD	1,051,250.25	12.8093	13,465,780	0	(4,268,976)
S&P 500 INDEX	S	27,467,769	20-Aug-12	USD	(6,849,262.82)	12.8093	(87,734,262)		
S&P 500 INDEX	P	27,467,769	20-Aug-12	USD	247,950.60	12.8093	3,176,074	0	(84,558,189)
CS HOLT LATIN	S	51,090,101	17-Jul-12	USD	(2,374,647.37)	12.8093	(30,417,571)		
CS HOLT LATIN	P	51,090,101	17-Jul-12	USD	2,729,441.79	12.8093	34,962,239	4,544,668	0
S&P 500 INDEX	S	8,738,624	22-Jan-13	USD	(1,043,696.87)	12.8093	(13,369,026)		
S&P 500 INDEX	P	8,738,624	22-Jan-13	USD	407,628.71	12.8093	5,221,438	0	(8,147,588)
S&P 500 INDEX	S	35,259,358	25-Feb-13	USD	(3,321,970.70)	12.8093	(42,552,119)		
S&P 500 INDEX	P	35,259,358	25-Feb-13	USD	2,123,474.19	12.8093	27,200,218	0	(15,351,901)
CS HOLT LATIN	S	6,688,961	12-Jun-12	USD	(75,240.18)	12.8093	(963,774)		
CS HOLT LATIN	P	6,688,961	12-Jun-12	USD	526,412.54	12.8093	6,742,976	5,779,202	0
CS HOLT LATIN	S	6,363,846	19-Jun-12	USD	(34,817.10)	12.8093	(445,983)		
CS HOLT LATIN	P	6,363,846	19-Jun-12	USD	680,349.46	12.8093	8,714,800	8,268,818	0
CS HOLT LATIN	S	5,607,201	26-Jun-12	USD	(23,973.69)	12.8093	(307,086)		
CS HOLT LATIN	P	5,607,201	26-Jun-12	USD	677,782.67	12.8093	8,681,922	8,374,835	0
CS HOLT LATIN	S	5,623,496	03-Jul-12	USD	(44,804.46)	12.8093	(573,914)		
CS HOLT LATIN	P	5,623,496	03-Jul-12	USD	590,800.45	12.8093	7,567,740	6,993,826	0
CS HOLT LATIN	S	4,638,497	10-Jul-12	USD	(215,020.05)	12.8093	(2,754,256)		
CS HOLT LATIN	P	4,638,497	10-Jul-12	USD	234,356.36	12.8093	3,001,941	247,685	0
CS HOLT LATIN	S	15,271,432	28-Jan-13	USD	(1,146,899.60)	12.8093	(14,690,981)		
CS HOLT LATIN	P	15,271,432	28-Jan-13	USD	1,470,990.45	12.8093	18,842,358	4,151,377	0
CS HOLT LATIN	S	9,534,502	05-Feb-13	USD	(597,451.21)	12.8093	(7,652,932)		
CS HOLT LATIN	P	9,534,502	05-Feb-13	USD	1,028,328.56	12.8093	13,172,169	5,519,237	0
CS HOLT LATIN	S	4,373,174	11-Feb-13	USD	(279,467.57)	12.8093	(3,579,784)		
CS HOLT LATIN	P	4,373,174	11-Feb-13	USD	474,474.69	12.8093	6,077,689	2,497,905	0
S&P 500 INDEX	P	17,696,712	25-Feb-13	USD	1,065,774.12	12.8093	13,651,820		
S&P 500 INDEX	S	17,696,712	25-Feb-13	USD	(1,667,300.88)	12.8093	(21,356,957)	0	(7,705,137)
CS HOLT LATIN	P	51,025,104	12-Jun-12	USD	573,951.30	12.8093	7,351,914		
CS HOLT LATIN	S	51,025,104	12-Jun-12	USD	(4,015,609.31)	12.8093	(51,437,144)	0	(44,085,230)
CS HOLT LATIN	P	71,470,006	19-Jun-12	USD	391,018.03	12.8093	5,008,667		
CS HOLT LATIN	S	71,470,006	19-Jun-12	USD	(7,640,753.96)	12.8093	(97,872,710)	0	(92,864,042)

CS HOLT LATIN	P	50,974,970	26-Jun-12	USD	217,944.43	12.8093	2,791,716		
CS HOLT LATIN	S	50,974,970	26-Jun-12	USD	(6,161,710.38)	12.8093	(78,927,197)	0	(76,135,481)
CS HOLT LATIN	P	51,125,159	03-Jul-12	USD	407,332.92	12.8093	5,217,650		
CS HOLT LATIN	S	51,125,159	03-Jul-12	USD	(5,371,172.52)	12.8093	(68,800,960)	0	(63,583,311)
CS HOLT LATIN	P	51,100,084	10-Jul-12	USD	2,368,772.35	12.8093	30,342,316		
CS HOLT LATIN	S	51,100,084	10-Jul-12	USD	(2,581,791.24)	12.8093	(33,070,939)	0	(2,728,623)
CS HOLT LATIN	P	51,089,954	23-Jul-12	USD	3,153,817.56	12.8093	40,398,195		
CS HOLT LATIN	S	51,089,954	23-Jul-12	USD	(2,394,654.44)	12.8093	(30,673,847)	9,724,348	0
CS HOLT LATIN	P	51,090,101	17-Jul-12	USD	2,374,647.37	12.8093	30,417,571		
CS HOLT LATIN	S	51,090,101	17-Jul-12	USD	(2,729,441.79)	12.8093	(34,962,239)	0	(4,544,668)
S&P 500 INDEX	P	86,328,723	20-Aug-12	USD	21,526,616.10	12.8093	275,740,884		
S&P 500 INDEX	S	86,328,723	20-Aug-12	USD	(779,286.41)	12.8093	(9,982,113)	265,758,770	0
S&P 500 INDEX	P	30,585,185	22-Jan-13	USD	3,652,939.05	12.8093	46,791,592		
S&P 500 INDEX	S	30,585,185	22-Jan-13	USD	(1,426,700.49)	12.8093	(18,275,035)	28,516,558	0
CS HOLT LATIN	S	15,271,432	28-Jan-13	USD	(1,470,990.45)	12.8093	(18,842,358)		
CS HOLT LATIN	P	15,271,432	28-Jan-13	USD	1,146,899.60	12.8093	14,690,981	0	(4,151,377)
CS HOLT LATIN	P	76,274,957	05-Feb-13	USD	4,779,543.57	12.8093	61,222,607		
CS HOLT LATIN	S	76,274,957	05-Feb-13	USD	(8,226,514.61)	12.8093	(105,375,894)	0	(44,153,286)
CS HOLT LATIN	P	50,849,984	11-Feb-13	USD	3,249,566.89	12.8093	41,624,677		
CS HOLT LATIN	S	50,849,984	11-Feb-13	USD	(5,517,052.44)	12.8093	(70,669,580)	0	(29,044,903)
S&P 500 INDEX	P	123,340,720	25-Feb-13	USD	11,620,581.91	12.8093	148,851,520		
S&P 500 INDEX	S	123,340,720	25-Feb-13	USD	(7,428,122.65)	12.8093	(95,149,051)	53,702,468	0
S&P 500 INDEX	S	54,504,338	15-Jun-12	USD	(867,129.36)	12.8093	(11,107,320)		
S&P 500 INDEX	P	54,504,338	15-Jun-12	USD	3,202,817.71	12.8093	41,025,853	29,918,533	0
RTY	P	164,682,847	15-Jun-12	USD	9,383,410.62	12.8093	120,194,922		
RTY	S	164,682,847	15-Jun-12	USD	(5,419,019.23)	12.8093	(69,413,843)	50,781,079	0
S&P 500 INDEX	P	29,537,218	15-Jun-12	USD	1,369,135.07	12.8093	17,537,662		
S&P 500 INDEX	S	29,537,218	15-Jun-12	USD	(571,119.61)	12.8093	(7,315,642)	10,222,019	0
C EQUITY	P	69,048	07-May-12	USD	5,581.93	12.8093	71,501		
C EQUITY	S	69,048	07-May-12	USD	(1,544.35)	12.8093	(19,782)	51,719	0
C EQUITY	S	893,845	09-May-12	USD	(30,334.93)	12.8093	(388,569)		
C EQUITY	P	893,845	09-May-12	USD	50,092.80	12.8093	641,654	253,084	0
APPLE INC.	S	1,221,148	15-May-12	USD	(62,739.75)	12.8093	(803,652)		
APPLE INC.	P	1,221,148	15-May-12	USD	55,996.60	12.8093	717,277	0	(86,375)
APPLE INC.	P	993,316	16-May-12	USD	39,406.22	12.8093	504,766		
APPLE INC.	S	993,316	16-May-12	USD	(58,153.71)	12.8093	(744,908)	0	(240,142)
AMAZON INC.	S	289,975	29-May-12	USD	(19,962.58)	12.8093	(255,707)		
AMAZON INC.	P	289,975	29-May-12	USD	13,675.08	12.8093	175,168	0	(80,538)
FORD MOTOR COM	S	243,401	29-May-12	USD	(11,287.51)	12.8093	(144,585)		
FORD MOTOR COM	P	243,401	29-May-12	USD	10,612.52	12.8093	135,939	0	(8,646)
APPLE INC.	P	1,953,558	08-May-12	USD	83,872.00	12.8093	1,074,342		
APPLE INC.	S	1,953,558	08-May-12	USD	(88,560.97)	12.8093	(1,134,404)	0	(60,062)
C EQUITY	S	69,048	07-May-12	USD	(5,581.93)	12.8093	(71,501)		

C EQUITY	P	69,048	07-May-12	USD	1,544.35	12.8093	19,782	0	(51,719)
C EQUITY	P	893,845	09-May-12	USD	30,334.93	12.8093	388,569		
C EQUITY	S	893,845	09-May-12	USD	(50,092.80)	12.8093	(641,654)	0	(253,084)
APPLE INC.	P	1,221,148	15-May-12	USD	62,739.75	12.8093	803,652		
APPLE INC.	S	1,221,148	15-May-12	USD	(55,996.60)	12.8093	(717,277)	86,375	0
APPLE INC.	S	993,316	16-May-12	USD	(39,406.22)	12.8093	(504,766)		
APPLE INC.	P	993,316	16-May-12	USD	58,153.71	12.8093	744,908	240,142	0
AMAZON INC.	P	289,975	29-May-12	USD	19,962.58	12.8093	255,707		
AMAZON INC.	S	289,975	29-May-12	USD	(13,675.08)	12.8093	(175,168)	80,538	0
FORD MOTOR COM	P	243,401	29-May-12	USD	11,287.51	12.8093	144,585		
FORD MOTOR COM	S	243,401	29-May-12	USD	(10,612.52)	12.8093	(135,939)	8,646	0
APPLE INC.	S	1,953,558	08-May-12	USD	(83,872.00)	12.8093	(1,074,342)		
APPLE INC.	P	1,953,558	08-May-12	USD	88,560.97	12.8093	1,134,404	60,062	0
S&P 500 INDEX	P	18,821,187	15-Jun-12	USD	299,433.12	12.8093	3,835,529		
S&P 500 INDEX	S	18,821,187	15-Jun-12	USD	(1,105,982.26)	12.8093	(14,166,859)	0	(10,331,330)
RTY	P	25,363,162	15-Jun-12	USD	834,594.88	12.8093	10,690,576		
RTY	S	25,363,162	15-Jun-12	USD	(1,445,159.37)	12.8093	(18,511,480)	0	(7,820,904)
CS HOLT LATIN	S	5,204,729	12-Jun-12	USD	(58,544.93)	12.8093	(749,920)		
CS HOLT LATIN	P	5,204,729	12-Jun-12	USD	409,605.40	12.8093	5,246,758	4,496,839	0
CS HOLT LATIN	S	16,140,830	19-Jun-12	USD	(88,307.75)	12.8093	(1,131,160)		
CS HOLT LATIN	P	16,140,830	19-Jun-12	USD	1,725,592.54	12.8093	22,103,633	20,972,472	0
CS HOLT LATIN	S	8,156,007	26-Jun-12	USD	(34,871.16)	12.8093	(446,675)		
CS HOLT LATIN	P	8,156,007	26-Jun-12	USD	985,875.03	12.8093	12,628,369	12,181,694	0
CS HOLT LATIN	S	8,180,059	03-Jul-12	USD	(65,173.53)	12.8093	(834,827)		
CS HOLT LATIN	P	8,180,059	03-Jul-12	USD	859,391.10	12.8093	11,008,198	10,173,371	0
CS HOLT LATIN	S	11,473,898	10-Jul-12	USD	(531,878.82)	12.8093	(6,812,995)		
CS HOLT LATIN	P	11,473,898	10-Jul-12	USD	579,709.61	12.8093	7,425,674	612,679	0
CS HOLT LATIN	S	17,881,582	23-Jul-12	USD	(1,103,842.23)	12.8093	(14,139,446)		
CS HOLT LATIN	P	17,881,582	23-Jul-12	USD	838,133.68	12.8093	10,735,906	0	(3,403,541)
S&P 500 INDEX	S	15,696,029	20-Aug-12	USD	(3,913,904.64)	12.8093	(50,134,379)		
S&P 500 INDEX	P	15,696,029	20-Aug-12	USD	141,687.51	12.8093	1,814,918	0	(48,319,461)
S&P 500 INDEX	S	4,369,312	22-Jan-13	USD	(521,848.44)	12.8093	(6,684,513)		
S&P 500 INDEX	P	4,369,312	22-Jan-13	USD	203,814.36	12.8093	2,610,719	0	(4,073,794)
S&P 500 INDEX	P	6,036,704	15-Jun-12	USD	116,723.25	12.8093	1,495,143		
S&P 500 INDEX	S	6,036,704	15-Jun-12	USD	(279,818.60)	12.8093	(3,584,280)	0	(2,089,137)
S&P 500 INDEX	S	14,690,134	15-Jun-12	USD	(863,230.74)	12.8093	(11,057,382)		
S&P 500 INDEX	P	14,690,134	15-Jun-12	USD	233,710.68	12.8093	2,993,670	0	(8,063,711)
RTY	S	72,616,186	15-Jun-12	USD	(4,137,574.13)	12.8093	(52,999,428)		
RTY	P	72,616,186	15-Jun-12	USD	2,389,492.98	12.8093	30,607,732	0	(22,391,696)
S&P 500 INDEX	P	23,500,514	15-Jun-12	USD	454,396.37	12.8093	5,820,499		
S&P 500 INDEX	S	23,500,514	15-Jun-12	USD	(1,089,316.47)	12.8093	(13,953,381)	0	(8,132,882)
S&P 500 INDEX	S	13,913,711	15-Jun-12	USD	(817,606.10)	12.8093	(10,472,962)		
S&P 500 INDEX	P	13,913,711	15-Jun-12	USD	221,358.29	12.8093	2,835,445	0	(7,637,517)

RTY	S	45,799,085	15-Jun-12	USD	(2,609,571.23)	12.8093	(33,426,781)		
RTY	P	45,799,085	15-Jun-12	USD	1,507,055.08	12.8093	19,304,321	0	(14,122,460)
S&P 500 INDEX	S	7,079,307	15-Jun-12	USD	(415,998.62)	12.8093	(5,328,651)		
S&P 500 INDEX	P	7,079,307	15-Jun-12	USD	112,627.27	12.8093	1,442,676	0	(3,885,975)
RTY	S	20,904,415	15-Jun-12	USD	(1,191,105.88)	12.8093	(15,257,233)		
RTY	P	20,904,415	15-Jun-12	USD	687,876.29	12.8093	8,811,214	0	(6,446,019)
Total						1	810,695,264		(810,695,263)

c) Swaps

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000874	216,978,043	(144,479,080)	72,498,963	72,498,963	0
9000889	1,371,954,203	(904,658,019)	467,296,184	467,296,184	0
9000891	523,155,231	(361,621,315)	161,533,916	161,533,916	0
9000901	276,364,708	(290,158,561)	(13,793,853)	0	(13,793,853)
9000932	406,186,713	(288,996,050)	117,190,663	117,190,663	0
9001224	416,112,366	(502,614,697)	(86,502,332)	0	(86,502,332)
9001428	107,896,425	(111,391,671)	(3,495,246)	0	(3,495,246)
9001464	147,824,476	(150,473,180)	(2,648,704)	0	(2,648,704)
9001470	170,521,707	(169,980,260)	541,447	541,447	0
9000894	1,274,337,178	(840,289,963)	434,047,216	434,047,216	0
9000896	485,931,793	(335,891,307)	150,040,486	150,040,486	0
9000898	201,539,663	(134,199,133)	67,340,531	67,340,531	0
9000902	256,700,852	(269,513,247)	(12,812,395)	0	(12,812,395)
9000933	377,285,794	(268,433,458)	108,852,335	108,852,335	0
9001427	103,101,028	(106,440,930)	(3,339,902)	0	(3,339,902)
9001463	137,306,498	(139,766,741)	(2,460,244)	0	(2,460,244)
9001469	158,388,780	(157,885,858)	502,922	502,922	0
9001508	77,913,188	(78,844,387)	(931,200)	0	(931,200)
9000871	112,504,680	(77,766,766)	34,737,914	34,737,914	0
9000873	91,951,394	(62,148,682)	29,802,712	29,802,712	0
9000875	46,661,189	(31,070,266)	15,590,922	15,590,922	0
9000890	295,039,141	(194,546,964)	100,492,177	100,492,177	0
9000904	59,432,301	(62,398,673)	(2,966,372)	0	(2,966,372)
9001429	28,772,380	(29,704,446)	(932,066)	0	(932,066)
9001465	31,789,696	(32,359,300)	(569,604)	0	(569,604)
9001471	36,670,742	(36,554,303)	116,438	116,438	0

9001226	9,276,367	(6,041,709)	3,234,658	3,234,658	0
9001346	200,177,020	(197,383,871)	2,793,149	2,793,149	0
9001348	300,265,530	(295,323,225)	4,942,305	4,942,305	0
9001351	197,804,744	(184,380,894)	13,423,851	13,423,851	0
9001372	341,266,208	(312,537,686)	28,728,522	28,728,522	0
9001412	218,853,808	(213,223,759)	5,630,050	5,630,050	0
9000009	17,055,221	(10,343,812)	6,711,409	6,711,409	0
9000198	656,278,623	(472,544,967)	183,733,656	183,733,656	0
9000223	71,089,095	(44,605,186)	26,483,908	26,483,908	0
9000265	34,922,372	(23,104,295)	11,818,078	11,818,078	0
9000641	583,781,871	(409,647,038)	174,134,833	174,134,833	0
9000734	804,079,257	(765,854,117)	38,225,139	38,225,139	0
9000906	433,799,635	(385,134,581)	48,665,054	48,665,054	0
9000934	174,341,816	(152,837,688)	21,504,128	21,504,128	0
9000971	254,455,575	(310,740,926)	(56,285,351)	0	(56,285,351)
9000989	429,821,692	(366,896,245)	62,925,447	62,925,447	0
9001199	147,394,481	(178,028,649)	(30,634,167)	0	(30,634,167)
9001227	6,041,709	(9,276,367)	(3,234,658)	0	(3,234,658)
9001352	5,616,557,589	(9,478,720,689)	(3,862,163,099)		(811,242,800)
9001353	1,002,489,779	(3,567,053,779)	(2,564,564,000)		
9001354	6,118,111,483	0	6,118,111,483		
9001356	2,377,067,109	0	2,377,067,109		
9001357	2,019,728,735	(110,232,447)	1,909,496,288		
9001358	0	(4,789,190,580)	(4,789,190,580)		
9001393	236,267,573	(232,904,716)	3,362,857	3,362,857	0
9001396	364,958,751	(347,375,351)	17,583,400	17,583,400	0
9001397	445,728,394	(476,126,328)	(30,397,934)	0	(30,397,934)
9001405	1,387,014,236	(1,428,294,670)	(41,280,434)	0	(41,280,434)
9001411	1,120,625,239	(1,099,472,906)	21,152,332	21,152,332	0
9001413	1,089,516,215	(1,120,625,239)	(31,109,023)	0	(31,109,023)
9001414	1,428,294,670	(1,400,140,554)	28,154,116	28,154,116	0
9001415	346,684,744	(364,958,751)	(18,274,007)	0	(18,274,007)
9001420	951,933,901	(925,239,673)	26,694,228	26,694,228	0
9001423	290,401,480	(285,541,287)	4,860,192	4,860,192	0
9001424	146,726,874	(142,770,644)	3,956,230	3,956,230	0
9001430	247,537,046	(239,769,832)	7,767,214	7,767,214	0
9001442	481,408,716	(479,312,701)	2,096,016	2,096,016	0
9001446	712,579,867	(718,969,051)	(6,389,184)	0	(6,389,184)
9001452	205,059,744	(201,707,300)	3,352,444	3,352,444	0
9001461	163,843,728	(170,043,152)	(6,199,424)	0	(6,199,424)
9001467	182,825,910	(170,174,639)	12,651,271	12,651,271	0
9001473	483,311,520	(486,110,708)	(2,799,188)	0	(2,799,188)
9001474	249,246,741	(239,299,969)	9,946,771	9,946,771	0

9001475	118,169,265	(118,724,719)	(555,455)	0	(555,455)
9001480	366,296,048	(353,807,255)	12,488,794	12,488,794	0
9001496	172,556,074	(169,205,899)	3,350,174	3,350,174	0
9001499	57,360,767	(57,601,273)	(240,506)	0	(240,506)
9001505	267,672,893	(268,905,298)	(1,232,405)	0	(1,232,405)
9001507	120,673,481	(121,338,245)	(664,764)	0	(664,764)
9001509	78,844,387	(77,913,188)	931,200	931,200	0
9001511	46,149,104	(45,822,800)	326,304	326,304	0
9001512	49,144,172	(49,117,121)	27,051	27,051	0
9001513	43,750,501	(44,230,730)	(480,229)	0	(480,229)
9001516	14,993,384	(14,666,002)	327,382	327,382	0
9001521	234,890,887	(231,147,807)	3,743,079	3,743,079	0
9001525	143,329,091	(142,941,422)	387,669	387,669	0
9001532	188,205,331	(184,876,516)	3,328,815	3,328,815	0
9000156	17,081,479	(9,939,436)	7,142,043	7,142,043	0
9000172	17,290,066	(10,106,468)	7,183,598	7,183,598	0
9000175	10,174,122	(6,070,368)	4,103,755	4,103,755	0
9000222	44,605,186	(71,089,095)	(26,483,908)	0	(26,483,908)
9000266	23,104,295	(34,922,372)	(11,818,078)	0	(11,818,078)
9001144	198,550,508	(148,841,068)	49,709,439	49,709,439	0
9001332	84,839,262	(74,597,782)	10,241,480	10,241,480	0
9001333	159,958,513	(140,643,032)	19,315,481	19,315,481	0
9001334	283,990,456	(250,758,645)	33,231,812	33,231,812	0
9000819	5,286,259	(3,845,262)	1,440,997	1,440,997	0
9000831	34,140,521	(24,834,057)	9,306,464	9,306,464	0
9000884	160,117,476	(133,693,863)	26,423,614	26,423,614	0
9000908	77,026,916	(86,759,927)	(9,733,011)	0	(9,733,011)
9000920	150,910,419	(128,465,049)	22,445,370	22,445,370	0
9000937	60,509,459	(51,389,458)	9,120,001	9,120,001	0
9000947	30,567,538	(34,868,363)	(4,300,826)	0	(4,300,826)
9000954	31,077,128	(43,758,421)	(12,681,293)	0	(12,681,293)
9000985	73,379,249	(85,964,338)	(12,585,089)	0	(12,585,089)
9001031	104,808,592	(98,198,426)	6,610,166	6,610,166	0
9001041	105,504,533	(76,501,165)	29,003,368	29,003,368	0
9001050	76,661,883	(93,099,032)	(16,437,148)	0	(16,437,148)
9001055	25,360,995	(36,967,138)	(11,606,143)	0	(11,606,143)
9001085	76,641,610	(93,013,295)	(16,371,685)	0	(16,371,685)
9001285	366,018,444	(407,044,687)	(41,026,244)	0	(41,026,244)
9001387	93,161,886	(94,507,029)	(1,345,143)	0	(1,345,143)
9001389	73,334,393	(73,559,091)	(224,698)	0	(224,698)
9001422	142,770,644	(146,726,874)	(3,956,230)	0	(3,956,230)
9001434	290,999,430	(211,003,213)	79,996,217	79,996,217	0
9001435	211,390,583	(256,546,473)	(45,155,890)	0	(45,155,890)

9001448	40,341,460	(41,011,949)	(670,489)	0	(670,489)
9001458	102,025,891	(98,306,237)	3,719,654	3,719,654	0
9001476	73,727,007	(76,329,445)	(2,602,438)	0	(2,602,438)
9001501	54,115,322	(53,867,309)	248,013	248,013	0
9001526	26,472,751	(26,544,548)	(71,796)	0	(71,796)
9001528	35,126,538	(35,759,013)	(632,475)	0	(632,475)
9001453	16,557,114	(17,389,386)	(832,272)	0	(832,272)
9001376	2,087,101	(1,656,317)	430,784	430,784	0
9000854	54,591,344	(39,710,130)	14,881,213	14,881,213	0
9000855	3,541,038	(2,575,776)	965,262	965,262	0
9000887	256,030,861	(213,779,005)	42,251,856	42,251,856	0
9000909	115,540,374	(130,139,890)	(14,599,516)	0	(14,599,516)
9000925	226,365,629	(192,697,574)	33,668,055	33,668,055	0
9000938	90,764,189	(77,084,187)	13,680,001	13,680,001	0
9000948	45,851,306	(52,302,545)	(6,451,238)	0	(6,451,238)
9000955	46,615,691	(65,637,631)	(19,021,940)	0	(19,021,940)
9000986	110,068,873	(128,946,507)	(18,877,634)	0	(18,877,634)
9001032	209,617,185	(196,396,853)	13,220,332	13,220,332	0
9001042	211,009,066	(153,002,330)	58,006,736	58,006,736	0
9001051	153,323,766	(186,198,063)	(32,874,297)	0	(32,874,297)
9001056	50,721,991	(73,934,277)	(23,212,286)	0	(23,212,286)
9001088	153,283,219	(186,026,589)	(32,743,370)	0	(32,743,370)
9001308	60,282,066	(56,480,141)	3,801,926	3,801,926	0
9001388	139,742,830	(141,760,544)	(2,017,714)	0	(2,017,714)
9001390	117,263,091	(117,622,388)	(359,296)	0	(359,296)
9001436	21,178,311	(17,986,310)	3,192,000	3,192,000	0
9001437	60,682,346	(44,000,670)	16,681,676	16,681,676	0
9001438	44,081,449	(53,497,843)	(9,416,394)	0	(9,416,394)
9001449	74,631,701	(75,872,105)	(1,240,404)	0	(1,240,404)
9001459	34,008,630	(32,768,746)	1,239,885	1,239,885	0
9001477	117,890,888	(122,052,235)	(4,161,348)	0	(4,161,348)
9001483	80,178,336	(80,667,056)	(488,720)	0	(488,720)
9001502	83,629,202	(83,245,926)	383,276	383,276	0
9001522	52,945,503	(53,089,095)	(143,593)	0	(143,593)
9001529	61,009,250	(62,107,759)	(1,098,509)	0	(1,098,509)
9001485	191,725,080	(192,563,487)	(838,406)	0	(838,406)
9001489	239,656,350	(237,526,622)	2,129,728	2,129,728	0
9001494	215,268,938	(222,598,215)	(7,329,277)	0	(7,329,277)
9001518	73,770,577	(74,965,177)	(1,194,600)	0	(1,194,600)
9000627	296,225,050	(200,214,437)	96,010,613	96,010,613	0
9000631	150,320,866	(100,094,093)	50,226,773	50,226,773	0
9000977	160,731,828	(234,476,289)	(73,744,462)	0	(73,744,462)
9001008	251,927,245	(367,253,328)	(115,326,083)	0	(115,326,083)

9001109	165,324,510	(232,014,702)	(66,690,192)	0	(66,690,192)
9001497	31,587,795	(31,455,904)	131,891	131,891	0
9001506	121,338,245	(120,673,481)	664,764	664,764	0
9000868	860,590,440	(567,467,952)	293,122,487	293,122,487	0
9000870	328,161,395	(226,835,456)	101,325,939	101,325,939	0
9000878	268,210,157	(181,279,556)	86,930,601	86,930,601	0
9000880	136,104,568	(90,627,893)	45,476,675	45,476,675	0
9000883	173,356,257	(182,008,775)	(8,652,519)	0	(8,652,519)
9000975	40,182,957	(58,619,072)	(18,436,115)	0	(18,436,115)
9001462	92,726,368	(94,387,830)	(1,661,461)	0	(1,661,461)
9001468	106,963,738	(106,624,103)	339,635	339,635	0
9001498	26,013,478	(25,904,862)	108,616	108,616	0
9001510	45,822,800	(46,149,104)	(326,304)	0	(326,304)
9000829	23,725,015	(17,257,744)	6,467,271	6,467,271	0
9000907	23,108,075	(26,027,978)	(2,919,903)	0	(2,919,903)
9000919	45,273,126	(38,539,515)	6,733,611	6,733,611	0
9000936	9,170,261	(10,460,509)	(1,290,248)	0	(1,290,248)
9000951	18,152,838	(15,416,837)	2,736,000	2,736,000	0
9000953	9,323,138	(13,127,526)	(3,804,388)	0	(3,804,388)
9000990	22,013,775	(25,789,302)	(3,775,527)	0	(3,775,527)
9001030	21,235,728	(19,896,413)	1,339,315	1,339,315	0
9001040	21,376,733	(15,500,236)	5,876,497	5,876,497	0
9001049	15,532,800	(18,863,202)	(3,330,403)	0	(3,330,403)
9001054	5,138,502	(7,490,074)	(2,351,571)	0	(2,351,571)
9001090	15,528,692	(18,845,829)	(3,317,137)	0	(3,317,137)
9001265	135,376,685	(150,550,775)	(15,174,090)	0	(15,174,090)
9001447	6,051,219	(6,151,792)	(100,573)	0	(100,573)
9001500	14,018,389	(13,954,142)	64,247	64,247	0
9001527	5,546,295	(5,646,160)	(99,864)	0	(99,864)
9000820	2,641,633	(1,921,542)	720,090	720,090	0
9000849	10,722,400	(7,799,550)	2,922,850	2,922,850	0
9000886	50,287,550	(41,988,775)	8,298,774	8,298,774	0
9000912	26,959,421	(30,365,974)	(3,406,554)	0	(3,406,554)
9000923	52,818,647	(44,962,767)	7,855,879	7,855,879	0
9000950	10,698,638	(12,203,927)	(1,505,289)	0	(1,505,289)
9000957	10,876,995	(15,315,447)	(4,438,453)	0	(4,438,453)
9000988	25,682,737	(30,087,518)	(4,404,781)	0	(4,404,781)
9001045	44,093,109	(53,547,155)	(9,454,046)	0	(9,454,046)
9001058	14,586,716	(21,262,145)	(6,675,429)	0	(6,675,429)
9001392	23,031,889	(23,102,459)	(70,570)	0	(70,570)
9001451	12,102,438	(12,303,585)	(201,147)	0	(201,147)
9001479	23,155,195	(23,972,534)	(817,339)	0	(817,339)
9001481	71,996,873	(72,435,724)	(438,851)	0	(438,851)

9001504	17,575,695	(17,495,144)	80,550	80,550	0
9001524	8,819,486	(8,843,405)	(23,919)	0	(23,919)
9001531	9,243,826	(9,410,267)	(166,441)	0	(166,441)
9000833	5,765,144	(4,193,607)	1,571,537	1,571,537	0
9000836	64,382,091	(46,831,989)	17,550,102	17,550,102	0
9000885	301,949,020	(252,119,455)	49,829,565	49,829,565	0
9000910	142,499,795	(160,505,865)	(18,006,070)	0	(18,006,070)
9000922	279,184,276	(237,660,341)	41,523,934	41,523,934	0
9000939	111,942,499	(95,070,498)	16,872,002	16,872,002	0
9000949	56,549,945	(64,506,472)	(7,956,527)	0	(7,956,527)
9000956	57,492,686	(80,953,079)	(23,460,392)	0	(23,460,392)
9000987	135,751,611	(159,034,026)	(23,282,415)	0	(23,282,415)
9001033	289,079,909	(270,847,947)	18,231,961	18,231,961	0
9001046	211,446,501	(256,782,950)	(45,336,448)	0	(45,336,448)
9001057	69,949,935	(101,961,650)	(32,011,715)	0	(32,011,715)
9001391	138,293,776	(138,717,511)	(423,735)	0	(423,735)
9001450	68,580,482	(69,720,313)	(1,139,831)	0	(1,139,831)
9001460	34,008,630	(32,768,746)	1,239,885	1,239,885	0
9001478	139,034,165	(143,941,834)	(4,907,669)	0	(4,907,669)
9001482	175,083,305	(176,150,510)	(1,067,206)	0	(1,067,206)
9001503	99,566,690	(99,110,371)	456,319	456,319	0
9001523	54,703,682	(54,852,043)	(148,361)	0	(148,361)
9001530	73,950,606	(75,282,132)	(1,331,526)	0	(1,331,526)
9001198	178,028,649	(147,394,481)	30,634,167	30,634,167	0
9001369	88,883,364	(72,826,098)	16,057,266	16,057,266	0
9001373	159,622,288	(126,359,421)	33,262,867	33,262,867	0
9001378	49,117,121	(49,144,172)	(27,051)	0	(27,051)
9001380	44,230,730	(43,750,501)	480,229	480,229	0
9001487	143,793,810	(144,422,615)	(628,805)	0	(628,805)
9001491	239,656,350	(237,526,622)	2,129,728	2,129,728	0
9001492	170,174,639	(182,825,910)	(12,651,271)	0	(12,651,271)
9001493	486,110,708	(483,311,520)	2,799,188	2,799,188	0
9001517	14,666,002	(14,993,384)	(327,382)	0	(327,382)
9001520	83,606,654	(84,960,533)	(1,353,880)	0	(1,353,880)
9001421	285,541,287	(290,401,480)	(4,860,192)	0	(4,860,192)
9001182	163,989,453	(143,697,886)	20,291,567	20,291,567	0
9001362	18,330,256	(22,654,527)	(4,324,271)	0	(4,324,271)
9001486	143,793,810	(144,422,615)	(628,805)	0	(628,805)
9001490	239,656,350	(237,526,622)	2,129,728	2,129,728	0
9001519	73,770,577	(74,965,177)	(1,194,600)	0	(1,194,600)
9001374	159,622,288	(126,359,421)	33,262,867	33,262,867	0
Total			1,985,810,090	4,089,556,746	(2,103,746,656)

d) 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
S&P 500 INDEX	P	4,369,312	22-Jan-13	USD	0	203,814	12.8093			0
S&P 500 INDEX	S	7,980,908	17-Apr-12	USD	67,596	59,121	12.8093	(757,302)	0	757,302
S&P 500 INDEX	P	7,667,900	17-Apr-12	USD	67,596	25,546	12.8093	327,227	327,227	0
CS HOLT LATIN	S	31,869,792	17-Apr-12	USD	269,928	236,086	12.8093	(3,024,100)	0	3,024,100
CS HOLT LATIN	S	15,963,232	17-Apr-12	USD	135,204	118,253	12.8093	(1,514,739)	0	1,514,739
CS HOLT LATIN	P	30,619,874	17-Apr-12	USD	269,928	102,012	12.8093	1,306,702	1,306,702	0
S&P 500 INDEX	P	15,337,162	17-Apr-12	USD	135,204	51,097	12.8093	654,513	654,513	0
S&P 500 INDEX	P	55,813,931	17-Apr-12	USD	472,728	413,461	12.8093	5,296,141	5,296,141	0
S&P 500 INDEX	S	53,624,937	17-Apr-12	USD	472,728	178,655	12.8093	(2,288,441)	0	2,288,441
CS HOLT LATIN	S	191,899,852	23-Apr-12	USD	2,824,142	3,161,762	12.8093	(40,499,962)	0	40,499,962
CS HOLT LATIN	P	99,999,989	23-Apr-12	USD	2,824,142	3,362,579	12.8093	43,072,281	43,072,281	0
CS HOLT LATIN	P	21,300,945	23-Apr-12	USD	313,481	350,957	12.8093	4,495,509	4,495,509	0
CS HOLT LATIN	P	24,755,091	23-Apr-12	USD	364,314	407,867	12.8093	5,224,497	5,224,497	0
CS HOLT LATIN	S	31,699,940	23-Apr-12	USD	895,251	1,065,936	12.8093	(13,653,889)	0	13,653,889
CS HOLT LATIN	P	60,832,146	23-Apr-12	USD	895,251	1,002,277	12.8093	12,838,465	12,838,465	0
CS HOLT LATIN	S	44,300,014	23-Apr-12	USD	1,251,096	1,489,623	12.8093	(19,081,029)	0	19,081,029
CS HOLT LATIN	P	85,011,672	23-Apr-12	USD	1,251,096	1,400,661	12.8093	17,941,491	17,941,491	0
CS HOLT LATIN	S	11,100,031	23-Apr-12	USD	313,481	373,247	12.8093	(4,781,037)	0	4,781,037
CS HOLT LATIN	S	12,900,004	23-Apr-12	USD	364,314	433,773	12.8093	(5,556,326)	0	5,556,326
Total								0	91,156,825	91,156,825