

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

Información al 30 de Junio de 2010
(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 2010:

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
10-Nov-10	MXN	EUR	161,300	2,894,528.50	17.945	-326,037.32	0.00	326,037.32
10-Nov-10	MXN	EUR	5,690,400	92,744,415.36	16.2984	-2,132,250.24	0.00	2,132,250.24
10-Nov-10	MXN	EUR	6,875,900	112,066,168.56	16.2984	-2,576,469.04	0.00	2,576,469.04
10-Nov-10	MXN	EUR	9,009,800	146,845,324.32	16.2984	-3,376,062.88	0.00	3,376,062.88
10-Nov-10	MXN	EUR	2,133,900	34,779,155.76	16.2984	-799,593.84	0.00	799,593.84
10-Nov-10	MXN	EUR	1,209,096	19,096,945.86	15.7944	156,323.93	156,323.93	0.00
10-Nov-10	MXN	EUR	13,010,669	205,495,710.45	15.7944	1,682,148.36	1,682,148.36	0.00
10-Nov-10	MXN	EUR	22,270,302	351,746,057.91	15.7944	2,879,325.57	2,879,325.57	0.00
10-Nov-10	MXN	EUR	18,814,483	297,163,470.30	15.7944	2,432,523.00	2,432,523.00	0.00
10-Nov-10	MXN	EUR	3,311,750	52,307,104.20	15.7944	428,175.89	428,175.89	0.00
10-Nov-10	USD	EUR	3,250,000	3,888,787.50	1.1966	870,202.13	870,202.13	0.00
10-Nov-10	USD	EUR	12,903,000	15,439,084.65	1.1966	3,454,836.34	3,454,836.34	0.00
10-Nov-10	USD	EUR	26,690,000	31,935,919.50	1.1966	7,146,367.66	7,146,367.66	0.00
10-Nov-10	USD	EUR	47,400,000	56,716,470.00	1.1966	12,691,563.40	12,691,563.40	0.00
10-Nov-10	USD	EUR	10,757,000	12,871,288.35	1.1966	2,880,235.18	2,880,235.18	0.00
16-Jul-10	USD	EUR	10,000,000	12,284,000.00	1.2284	-1,349,440.73	0.00	1,349,440.73
21-Jul-10	USD	EUR	10,000,000	12,360,000.00	1.236	-2,337,682.42	0.00	2,337,682.42
16-Jul-10	USD	EUR	10,000,000	12,199,000.00	1.2199	-251,172.10	0.00	251,172.10
21-Jul-10	USD	EUR	10,000,000	12,200,000.00	1.22	-269,240.64	0.00	269,240.64

02-Ago-10	USD	EUR	10,000,000	12,275,000.00	1.2275	-1,252,429.15	0.00	1,252,429.15
02-Ago-10	USD	EUR	10,000,000	12,275,000.00	1.2275	-1,252,429.15	0.00	1,252,429.15
07-Jul-10	JPY	USD	47,000,000	4,315,070,000.00	91.81	-19,666,694.40	0.00	19,666,694.40
10-Nov-10	JPY	USD	6,653,362	602,262,328.00	90.52	-1,647,968.26	0.00	1,647,968.26
10-Nov-10	JPY	USD	19,221,285	1,739,910,718.00	90.52	-4,760,911.59	0.00	4,760,911.59
10-Nov-10	JPY	USD	21,119,001	1,911,691,970.00	90.52	-5,230,955.98	0.00	5,230,955.98
10-Nov-10	JPY	USD	4,859,352	439,868,543.00	90.52	-1,203,610.75	0.00	1,203,610.75
07-Jul-10	JPY	USD	3,042,200	274,558,550.00	90.25	-584,095.24	0.00	584,095.24
10-Nov-10	JPY	USD	50,000,000	4,595,500,000.00	91.91	-22,620,540.85	0.00	22,620,540.85
10-Nov-10	MXN	USD	51,853,000	684,355,894.00	13.198	-5,899,315.31	0.00	5,899,315.31
10-Nov-10	MXN	USD	34,325,000	461,499,625.00	13.445	-12,383,429.92	0.00	12,383,429.92
14-Feb-11	MXN	USD	3,120,642	42,704,425.45	13.6845	-1,436,694.62	0.00	1,436,694.62
14-Feb-11	MXN	USD	8,301,187	113,597,593.50	13.6845	-3,821,736.25	0.00	3,821,736.25
14-Feb-11	MXN	USD	6,243,271	85,436,042.00	13.6845	-2,874,304.01	0.00	2,874,304.01
14-Feb-11	MXN	USD	2,198,950	30,091,531.28	13.6845	-1,012,362.08	0.00	1,012,362.08
12-Ago-10	MXN	USD	200,000,000	2,670,000,000.00	13.35	-78,375,484.08	0.00	78,375,484.08
10-Nov-10	MXN	USD	20,000,000	268,550,000.00	13.4275	-6,865,399.81	0.00	6,865,399.81
23-Feb-11	MXN	USD	10,774,185	144,648,820.72	13.4255	-2,023,619.93	0.00	2,023,619.93
23-Feb-11	MXN	USD	12,378,542	166,188,115.62	13.4255	-2,324,952.12	0.00	2,324,952.12
23-Feb-11	MXN	USD	1,118,923	15,022,100.74	13.4255	-210,157.42	0.00	210,157.42
25-Feb-11	MXN	USD	9,996,000	134,496,180.00	13.455	-2,142,214.07	0.00	2,142,214.07
25-Feb-11	MXN	USD	49,943,000	671,983,065.00	13.455	-10,703,141.00	0.00	10,703,141.00
15-Jul-10	MXN	USD	176,250	2,294,863.13	13.0205	-17,815.94	0.00	17,815.94
18-Ene-11	MXN	USD	176,250	2,350,998.75	13.339	-27,419.87	0.00	27,419.87
15-Jul-11	MXN	USD	176,250	2,407,240.13	13.6581	-36,228.67	0.00	36,228.67
17-Ene-12	MXN	USD	176,250	2,464,591.88	13.9835	-41,317.62	0.00	41,317.62
16-Jul-12	MXN	USD	176,250	2,522,578.13	14.3125	-52,379.76	0.00	52,379.76
15-Ene-13	MXN	USD	176,250	2,576,510.63	14.6185	-106,312.26	0.00	106,312.26
15-Jul-13	MXN	USD	176,250	2,629,738.13	14.9205	-159,539.76	0.00	159,539.76
15-Ene-14	MXN	USD	6,176,250	93,891,352.50	15.202	-7,329,294.73	0.00	7,329,294.73
15-Jul-10	MXN	USD	323,125	4,207,249.06	13.0205	-32,662.55	0.00	32,662.55
18-Ene-11	MXN	USD	323,125	4,310,164.38	13.339	-50,269.77	0.00	50,269.77
15-Jul-11	MXN	USD	323,125	4,413,273.56	13.6581	-66,419.22	0.00	66,419.22
17-Ene-12	MXN	USD	323,125	4,518,418.44	13.9835	-75,748.96	0.00	75,748.96
16-Jul-12	MXN	USD	323,125	4,624,726.56	14.3125	-96,029.55	0.00	96,029.55
15-Ene-13	MXN	USD	323,125	4,723,602.81	14.6185	-194,905.80	0.00	194,905.80
15-Jul-13	MXN	USD	323,125	4,821,186.56	14.9205	-292,489.55	0.00	292,489.55
15-Ene-14	MXN	USD	11,323,125	172,134,146.25	15.202	-13,437,040.35	0.00	13,437,040.35
07-Sep-10	MXN	USD	16,500,000	205,936,500.00	12.481	8,462,076.47	8,462,076.47	0.00
07-Sep-10	MXN	USD	13,500,000	168,493,500.00	12.481	6,923,517.11	6,923,517.11	0.00
07-Sep-10	MXN	USD	5,000,000	62,405,000.00	12.481	2,564,265.60	2,564,265.60	0.00
25-Abr-11	MXN	USD	13,099,656	167,577,349.38	12.7925	7,035,914.84	7,035,914.84	0.00
25-Abr-11	MXN	USD	18,986,586	242,885,901.41	12.7925	10,197,825.20	10,197,825.20	0.00

25-Abr-11	MXN	USD	15,602,838	199,599,305.12	12.7925	8,380,391.01	8,380,391.01	0.00
25-Abr-11	MXN	USD	1,780,920	22,782,419.10	12.7925	956,544.31	956,544.31	0.00
10-Nov-10	MXN	USD	99,410,000	1,245,259,365.00	12.5265	55,443,940.26	55,443,940.26	0.00
27-Abr-11	MXN	USD	14,867,500	189,203,805.00	12.726	9,018,935.78	9,018,935.78	0.00
27-Abr-11	MXN	USD	14,867,500	189,203,805.00	12.726	9,018,935.78	9,018,935.78	0.00
10-Nov-10	MXN	USD	1,851,000	23,056,981.50	12.4565	1,161,928.25	1,161,928.25	0.00
10-Nov-10	MXN	USD	8,306,000	103,463,689.00	12.4565	5,213,925.46	5,213,925.46	0.00
10-Nov-10	MXN	USD	16,463,000	205,071,359.50	12.4565	10,334,319.15	10,334,319.15	0.00
10-Nov-10	MXN	USD	19,751,000	246,028,331.50	12.4565	12,398,295.42	12,398,295.42	0.00
10-Nov-10	MXN	USD	3,629,000	45,204,638.50	12.4565	2,278,032.21	2,278,032.21	0.00
12-Ago-10	MXN	USD	16,000,000	199,192,000.00	12.4495	8,137,961.27	8,137,961.27	0.00
12-Ago-10	MXN	USD	24,000,000	298,788,000.00	12.4495	12,206,941.91	12,206,941.91	0.00
12-Ago-10	MXN	USD	10,000,000	124,495,000.00	12.4495	5,086,225.80	5,086,225.80	0.00
10-Feb-11	MXN	USD	10,000,000	128,405,000.00	12.8405	3,775,876.21	3,775,876.21	0.00
10-Feb-11	MXN	USD	60,000,000	770,430,000.00	12.8405	22,655,257.24	22,655,257.24	0.00
10-Feb-11	MXN	USD	10,000,000	128,405,000.00	12.8405	3,775,876.21	3,775,876.21	0.00
05-Ago-10	MXN	USD	50,000,000	652,810,000.00	13.0562	-5,382,411.49	0.00	5,382,411.49
05-Ago-10	MXN	USD	50,000,000	655,810,000.00	13.1162	-8,382,411.49	0.00	8,382,411.49
10-Nov-10	MXN	USD	4,402,350	58,300,321.05	13.243	-698,961.07	0.00	698,961.07
10-Nov-10	MXN	USD	12,717,900	168,423,149.70	13.243	-2,019,220.86	0.00	2,019,220.86
10-Nov-10	MXN	USD	23,479,200	310,935,045.60	13.243	-3,727,792.36	0.00	3,727,792.36
10-Nov-10	MXN	USD	8,315,550	110,122,828.65	13.243	-1,320,259.79	0.00	1,320,259.79
10-Nov-10	MXN	USD	50,000,000	633,225,000.00	12.6645	20,986,500.48	20,986,500.48	0.00
10-Nov-10	MXN	USD	8,359,000	105,590,888.00	12.632	3,780,190.65	3,780,190.65	0.00
10-Nov-10	MXN	USD	3,591,000	45,361,512.00	12.632	1,623,957.96	1,623,957.96	0.00
10-Nov-10	MXN	USD	19,692,000	248,749,344.00	12.632	8,905,313.35	8,905,313.35	0.00
10-Nov-10	MXN	USD	16,741,000	211,472,312.00	12.632	7,570,782.59	7,570,782.59	0.00
10-Nov-10	MXN	USD	1,617,000	20,425,944.00	12.632	731,255.93	731,255.93	0.00
10-Nov-10	MXN	USD	1,682,136	21,245,377.68	12.63	764,076.65	764,076.65	0.00
10-Nov-10	MXN	USD	9,158,296	115,669,278.48	12.63	4,159,972.88	4,159,972.88	0.00
10-Nov-10	MXN	USD	7,709,790	97,374,647.70	12.63	3,502,017.99	3,502,017.99	0.00
10-Nov-10	MXN	USD	3,924,984	49,572,547.92	12.63	1,782,845.52	1,782,845.52	0.00
10-Nov-10	MXN	USD	887,794	11,212,838.22	12.63	403,262.68	403,262.68	0.00
14-Oct-10	MXN	USD	12,374,752	158,613,383.76	12.8175	2,826,820.53	2,826,820.53	0.00
14-Oct-10	MXN	USD	47,381,459	607,311,850.73	12.8175	10,823,560.85	10,823,560.85	0.00
14-Oct-10	MXN	USD	101,913,706	1,306,278,926.66	12.8175	23,280,608.52	23,280,608.52	0.00
14-Oct-10	MXN	USD	127,063,697	1,628,638,936.30	12.8175	29,025,734.64	29,025,734.64	0.00
14-Oct-10	MXN	USD	30,300,587	388,377,773.87	12.8175	6,921,700.05	6,921,700.05	0.00
14-Oct-10	MXN	USD	50,000,000	633,225,000.00	12.6645	19,071,726.00	19,071,726.00	0.00
19-Nov-10	MXN	USD	10,000,000	133,980,000.00	13.398	-3,010,048.20	0.00	3,010,048.20
16-Dic-10	MXN	USD	34,000,000	456,688,000.00	13.432	-10,088,117.24	0.00	10,088,117.24
16-Dic-10	MXN	USD	50,000,000	671,600,000.00	13.432	-14,835,466.53	0.00	14,835,466.53
16-Dic-10	MXN	USD	29,000,000	389,528,000.00	13.432	-8,604,570.59	0.00	8,604,570.59

16-Dic-10	MXN	USD	11,600,000	155,811,200.00	13.432	-3,441,828.24	0.00	3,441,828.24
10-Nov-10	MXN	USD	8,642,000	115,323,169.00	13.3445	-2,249,253.26	0.00	2,249,253.26
10-Nov-10	MXN	USD	34,534,000	460,838,963.00	13.3445	-8,988,163.85	0.00	8,988,163.85
10-Nov-10	MXN	USD	24,734,000	330,062,863.00	13.3445	-6,437,517.94	0.00	6,437,517.94
10-Nov-10	MXN	USD	28,802,000	384,348,289.00	13.3445	-7,496,296.26	0.00	7,496,296.26
10-Nov-10	MXN	USD	3,288,000	43,876,716.00	13.3445	-855,767.73	0.00	855,767.73
14-Oct-10	MXN	USD	4,523,168	59,803,970.35	13.2217	-795,016.80	0.00	795,016.80
14-Oct-10	MXN	USD	15,188,575	200,818,782.08	13.2217	-2,669,627.18	0.00	2,669,627.18
14-Oct-10	MXN	USD	26,928,476	356,040,231.13	13.2217	-4,733,096.51	0.00	4,733,096.51
14-Oct-10	MXN	USD	30,948,750	409,195,087.88	13.2217	-5,439,721.90	0.00	5,439,721.90
14-Oct-10	MXN	USD	5,546,406	73,332,916.21	13.2217	-974,866.71	0.00	974,866.71
10-Nov-10	MXN	USD	50,000,000	657,725,000.00	13.1545	-3,513,499.52	0.00	3,513,499.52
10-Nov-10	MXN	USD	3,475,360	45,937,308.48	13.218	-464,898.87	0.00	464,898.87
10-Nov-10	MXN	USD	7,695,440	101,718,325.92	13.218	-1,029,418.93	0.00	1,029,418.93
10-Nov-10	MXN	USD	11,667,280	154,218,107.04	13.218	-1,560,731.93	0.00	1,560,731.93
10-Nov-10	MXN	USD	1,985,920	26,249,890.56	13.218	-265,656.50	0.00	265,656.50
04-Jun-12	MXN	USD	40,000,000	560,500,000.00	14.0125	-1,673,136.01	0.00	1,673,136.01
04-Jun-12	MXN	USD	60,000,000	843,450,000.00	14.0575	-5,209,704.02	0.00	5,209,704.02
23-Sep-10	MXN	USD	200,000,000	2,618,000,000.00	13.09	-14,737,775.89	0.00	14,737,775.89
10-Nov-10	MXN	USD	7,447,860	97,849,984.68	13.138	-400,471.36	0.00	400,471.36
10-Nov-10	MXN	USD	16,484,597	216,574,635.39	13.138	-886,376.63	0.00	886,376.63
10-Nov-10	MXN	USD	21,847,056	287,026,621.73	13.138	-1,174,715.99	0.00	1,174,715.99
10-Nov-10	MXN	USD	3,872,887	50,881,989.41	13.138	-208,245.10	0.00	208,245.10
02-Jun-14	MXN	USD	15,000,000	228,675,000.00	15.245	-18,445,350.60	0.00	18,445,350.60
03-Jun-13	MXN	USD	10,000,000	146,350,000.00	14.635	-6,196,901.08	0.00	6,196,901.08
28-Oct-10	MXN	USD	87,000,000	1,139,926,200.00	13.1026	-3,202,344.67	0.00	3,202,344.67
24-Sep-10	MXN	USD	25,000,000	325,875,000.00	13.035	-432,131.25	0.00	432,131.25
24-Sep-10	MXN	USD	25,000,000	325,875,000.00	13.035	-432,131.25	0.00	432,131.25
21-Oct-10	MXN	USD	56,900,000	744,877,900.00	13.091	-1,999,296.46	0.00	1,999,296.46
04-Jun-14	MXN	USD	15,000,000	226,500,000.00	15.1	-16,270,350.60	0.00	16,270,350.60
04-Jun-13	MXN	USD	10,000,000	145,300,000.00	14.53	-5,146,901.08	0.00	5,146,901.08
09-Jun-14	MXN	USD	25,000,000	379,425,000.00	15.177	-29,042,250.97	0.00	29,042,250.97
12-Ago-10	MXN	USD	70,000,000	888,160,000.00	12.688	18,908,580.57	18,908,580.57	0.00
21-Oct-10	MXN	USD	25,000,000	316,975,000.00	12.679	9,421,574.49	9,421,574.49	0.00
10-Nov-10	MXN	USD	15,423,285	198,983,511.43	12.9015	2,818,297.01	2,818,297.01	0.00
10-Nov-10	MXN	USD	34,552,164	445,774,743.85	12.9015	6,313,717.26	6,313,717.26	0.00
10-Nov-10	MXN	USD	42,464,109	547,850,702.26	12.9015	7,759,467.05	7,759,467.05	0.00
10-Nov-10	MXN	USD	7,711,642	99,491,749.26	12.9015	1,409,148.42	1,409,148.42	0.00
29-Oct-10	MXN	USD	7,000,000	91,105,000.00	13.015	365,468.53	365,468.53	0.00
Total Compras			3,074,820,676	50,549,068,288		-5,363,707	432,805,268	438,168,974
10-Nov-10	MXN	EUR	34,196	613,647.22	17.945	69,120.72	69,120.72	0.00

10-Nov-10	MXN	EUR	39,519	709,168.46	17.945	79,880.16	79,880.16	0.00
10-Nov-10	MXN	EUR	50,002	897,285.89	17.945	101,069.55	101,069.55	0.00
10-Nov-10	MXN	EUR	32,583	584,701.94	17.945	65,860.35	65,860.35	0.00
10-Nov-10	MXN	EUR	5,000	89,725.00	17.945	10,106.55	10,106.55	0.00
10-Nov-10	MXN	EUR	23,710,000	386,435,064.00	16.2984	8,884,375.99	8,884,375.99	0.00
10-Nov-10	MXN	EUR	58,616,300	925,809,288.72	15.7944	-7,578,496.76	0.00	7,578,496.76
10-Nov-10	USD	EUR	101,000,000	120,851,550.00	1.1966	-27,043,204.72	0.00	27,043,204.72
16-Jul-10	USD	EUR	10,000,000	12,284,000.00	1.2284	1,349,440.73	1,349,440.73	0.00
21-Jul-10	USD	EUR	10,000,000	12,360,000.00	1.236	2,337,682.42	2,337,682.42	0.00
16-Jul-10	USD	EUR	10,000,000	12,199,000.00	1.2199	251,172.10	251,172.10	0.00
21-Jul-10	USD	EUR	10,000,000	12,200,000.00	1.22	269,240.64	269,240.64	0.00
02-Ago-10	USD	EUR	20,000,000	24,550,000.00	1.2275	2,504,858.30	2,504,858.30	0.00
07-Jul-10	JPY	USD	24,000,000	2,203,440,000.00	91.81	10,042,567.35	10,042,567.35	0.00
07-Jul-10	JPY	USD	17,150,000	1,574,541,500.00	91.81	7,176,251.25	7,176,251.25	0.00
07-Jul-10	JPY	USD	4,100,000	376,421,000.00	91.81	1,715,605.26	1,715,605.26	0.00
07-Jul-10	JPY	USD	1,750,000	160,667,500.00	91.81	732,270.54	732,270.54	0.00
10-Nov-10	JPY	USD	51,853,000	4,693,733,560.00	90.52	12,843,446.74	12,843,446.74	0.00
07-Jul-10	JPY	USD	3,042,200	274,558,550.00	90.25	584,095.24	584,095.24	0.00
10-Nov-10	JPY	USD	1,669,000	153,397,790.00	91.91	755,073.65	755,073.65	0.00
10-Nov-10	JPY	USD	13,753,000	1,264,038,230.00	91.91	6,222,005.97	6,222,005.97	0.00
10-Nov-10	JPY	USD	9,768,000	897,776,880.00	91.91	4,419,148.86	4,419,148.86	0.00
10-Nov-10	JPY	USD	8,716,000	801,087,560.00	91.91	3,943,212.68	3,943,212.68	0.00
10-Nov-10	JPY	USD	16,094,000	1,479,199,540.00	91.91	7,281,099.68	7,281,099.68	0.00
10-Nov-10	MXN	USD	6,653,362	87,811,071.68	13.198	756,952.93	756,952.93	0.00
10-Nov-10	MXN	USD	19,221,285	253,682,519.43	13.198	2,186,805.41	2,186,805.41	0.00
10-Nov-10	MXN	USD	21,119,001	278,728,575.20	13.198	2,402,708.54	2,402,708.54	0.00
10-Nov-10	MXN	USD	4,859,352	64,133,727.70	13.198	552,848.43	552,848.43	0.00
10-Nov-10	MXN	USD	6,629,098	89,128,222.61	13.445	2,391,579.62	2,391,579.62	0.00
10-Nov-10	MXN	USD	11,453,346	153,990,236.97	13.445	4,132,023.53	4,132,023.53	0.00
10-Nov-10	MXN	USD	14,309,338	192,389,049.41	13.445	5,162,379.73	5,162,379.73	0.00
10-Nov-10	MXN	USD	1,933,218	25,992,116.01	13.445	697,447.04	697,447.04	0.00
14-Feb-11	MXN	USD	19,864,050	271,829,592.23	13.6845	9,145,096.96	9,145,096.96	0.00
12-Ago-10	MXN	USD	27,000,000	360,450,000.00	13.35	10,580,690.35	10,580,690.35	0.00
12-Ago-10	MXN	USD	72,000,000	961,200,000.00	13.35	28,215,174.27	28,215,174.27	0.00
12-Ago-10	MXN	USD	92,000,000	1,228,200,000.00	13.35	36,052,722.68	36,052,722.68	0.00
12-Ago-10	MXN	USD	9,000,000	120,150,000.00	13.35	3,526,896.78	3,526,896.78	0.00
10-Nov-10	MXN	USD	780,000	10,473,450.00	13.4275	267,750.59	267,750.59	0.00
10-Nov-10	MXN	USD	3,360,000	45,116,400.00	13.4275	1,153,387.17	1,153,387.17	0.00
10-Nov-10	MXN	USD	6,600,000	88,621,500.00	13.4275	2,265,581.94	2,265,581.94	0.00
10-Nov-10	MXN	USD	7,840,000	105,271,600.00	13.4275	2,691,236.72	2,691,236.72	0.00
10-Nov-10	MXN	USD	1,420,000	19,067,050.00	13.4275	487,443.39	487,443.39	0.00
23-Feb-11	MXN	USD	24,271,650	325,859,037.08	13.4255	4,558,729.47	4,558,729.47	0.00
25-Feb-11	MXN	USD	59,939,000	806,479,245.00	13.455	12,845,355.07	12,845,355.07	0.00

15-Jul-10	MXN	USD	499,375	6,502,112.19	13.0205	50,478.49	50,478.49	0.00
18-Ene-11	MXN	USD	499,375	6,661,163.13	13.339	77,689.65	77,689.65	0.00
15-Jul-11	MXN	USD	499,375	6,820,513.69	13.6581	102,647.89	102,647.89	0.00
17-Ene-12	MXN	USD	499,375	6,983,010.31	13.9835	117,066.57	117,066.57	0.00
16-Jul-12	MXN	USD	499,375	7,147,304.69	14.3125	148,409.30	148,409.30	0.00
15-Ene-13	MXN	USD	499,375	7,300,113.44	14.6185	301,218.06	301,218.06	0.00
15-Jul-13	MXN	USD	499,375	7,450,924.69	14.9205	452,029.31	452,029.31	0.00
15-Ene-14	MXN	USD	17,499,375	266,025,498.75	15.202	20,766,335.08	20,766,335.08	0.00
07-Sep-10	MXN	USD	35,000,000	436,835,000.00	12.481	-17,949,859.18	0.00	17,949,859.18
25-Abr-11	MXN	USD	49,470,000	632,844,975.00	12.7925	-26,570,675.37	0.00	26,570,675.37
10-Nov-10	MXN	USD	13,711,000	171,750,841.50	12.5265	-7,647,036.16	0.00	7,647,036.16
10-Nov-10	MXN	USD	33,645,000	421,454,092.50	12.5265	-18,764,826.18	0.00	18,764,826.18
10-Nov-10	MXN	USD	41,605,000	521,165,032.50	12.5265	-23,204,357.05	0.00	23,204,357.05
10-Nov-10	MXN	USD	10,449,000	130,889,398.50	12.5265	-5,827,720.87	0.00	5,827,720.87
27-Abr-11	MXN	USD	29,735,000	378,407,610.00	12.726	-18,037,871.57	0.00	18,037,871.57
10-Nov-10	MXN	USD	50,000,000	622,825,000.00	12.4565	-31,386,500.48	0.00	31,386,500.48
12-Ago-10	MXN	USD	50,000,000	622,475,000.00	12.4495	-25,431,128.98	0.00	25,431,128.98
10-Feb-11	MXN	USD	80,000,000	1,027,240,000.00	12.8405	-30,207,009.65	0.00	30,207,009.65
05-Ago-10	MXN	USD	50,000,000	652,810,000.00	13.0562	5,382,411.49	5,382,411.49	0.00
05-Ago-10	MXN	USD	50,000,000	655,810,000.00	13.1162	8,382,411.49	8,382,411.49	0.00
10-Nov-10	MXN	USD	48,915,000	647,781,345.00	13.243	7,766,234.08	7,766,234.08	0.00
10-Nov-10	MXN	USD	5,208,000	65,956,716.00	12.6645	-2,185,953.89	0.00	2,185,953.89
10-Nov-10	MXN	USD	8,359,000	105,862,555.50	12.6645	-3,508,523.15	0.00	3,508,523.15
10-Nov-10	MXN	USD	16,741,000	212,016,394.50	12.6645	-7,026,700.09	0.00	7,026,700.09
10-Nov-10	MXN	USD	19,692,000	249,389,334.00	12.6645	-8,265,323.35	0.00	8,265,323.35
10-Nov-10	MXN	USD	50,000,000	631,600,000.00	12.632	-22,611,500.48	0.00	22,611,500.48
10-Nov-10	MXN	USD	23,363,000	295,074,690.00	12.63	-10,612,175.72	0.00	10,612,175.72
14-Oct-10	MXN	USD	319,034,201	4,089,220,871.32	12.8175	-72,878,424.60	0.00	72,878,424.60
14-Oct-10	MXN	USD	7,000,000	88,651,500.00	12.6645	-2,670,041.64	0.00	2,670,041.64
14-Oct-10	MXN	USD	43,000,000	544,573,500.00	12.6645	-16,401,684.36	0.00	16,401,684.36
19-Nov-10	MXN	USD	10,000,000	133,980,000.00	13.398	3,010,048.20	3,010,048.20	0.00
16-Dic-10	MXN	USD	124,600,000	1,673,627,200.00	13.432	36,969,982.60	36,969,982.60	0.00
10-Nov-10	MXN	USD	100,000,000	1,334,450,000.00	13.3445	26,026,999.03	26,026,999.03	0.00
14-Oct-10	MXN	USD	83,135,375	1,099,190,987.64	13.2217	14,612,329.09	14,612,329.09	0.00
10-Nov-10	MXN	USD	3,250,000	42,752,125.00	13.1545	228,377.47	228,377.47	0.00
10-Nov-10	MXN	USD	15,500,000	203,894,750.00	13.1545	1,089,184.85	1,089,184.85	0.00
10-Nov-10	MXN	USD	12,849,500	169,028,747.75	13.1545	902,934.24	902,934.24	0.00
10-Nov-10	MXN	USD	15,455,000	203,302,797.50	13.1545	1,086,022.70	1,086,022.70	0.00
10-Nov-10	MXN	USD	2,945,500	38,746,579.75	13.1545	206,980.26	206,980.26	0.00
10-Nov-10	MXN	USD	24,824,000	328,123,632.00	13.218	3,320,706.24	3,320,706.24	0.00
04-Jun-12	MXN	USD	40,000,000	560,500,000.00	14.0125	1,673,136.01	1,673,136.01	0.00
04-Jun-12	MXN	USD	60,000,000	843,450,000.00	14.0575	5,209,704.02	5,209,704.02	0.00
23-Sep-10	MXN	USD	42,313,000	553,877,170.00	13.09	3,117,997.56	3,117,997.56	0.00

23-Sep-10	MXN	USD	71,519,000	936,183,710.00	13.09	5,270,154.97	5,270,154.97	0.00
23-Sep-10	MXN	USD	86,168,000	1,127,939,120.00	13.09	6,349,623.36	6,349,623.36	0.00
10-Nov-10	MXN	USD	49,652,400	652,333,231.20	13.138	2,669,809.07	2,669,809.07	0.00
03-Jun-13	MXN	USD	10,000,000	146,350,000.00	14.635	6,196,901.08	6,196,901.08	0.00
02-Jun-14	MXN	USD	15,000,000	228,675,000.00	15.245	18,445,350.60	18,445,350.60	0.00
28-Oct-10	MXN	USD	31,000,000	406,180,600.00	13.1026	1,141,065.34	1,141,065.34	0.00
28-Oct-10	MXN	USD	56,000,000	733,745,600.00	13.1026	2,061,279.33	2,061,279.33	0.00
24-Sep-10	MXN	USD	50,000,000	651,750,000.00	13.035	864,262.51	864,262.51	0.00
21-Oct-10	MXN	USD	21,170,000	277,136,470.00	13.091	743,850.72	743,850.72	0.00
21-Oct-10	MXN	USD	35,730,000	467,741,430.00	13.091	1,255,445.74	1,255,445.74	0.00
04-Jun-14	MXN	USD	15,000,000	226,500,000.00	15.1	16,270,350.60	16,270,350.60	0.00
04-Jun-13	MXN	USD	10,000,000	145,300,000.00	14.53	5,146,901.08	5,146,901.08	0.00
09-Jun-14	MXN	USD	25,000,000	379,425,000.00	15.177	29,042,250.97	29,042,250.97	0.00
12-Ago-10	MXN	USD	70,000,000	888,160,000.00	12.688	-18,908,580.57	0.00	18,908,580.57
21-Oct-10	MXN	USD	25,000,000	316,975,000.00	12.679	-9,421,574.49	0.00	9,421,574.49
10-Nov-10	MXN	USD	100,151,200	1,292,100,706.80	12.9015	-18,300,629.75	0.00	18,300,629.75
29-Oct-10	MXN	USD	7,000,000	91,105,000.00	13.015	-365,468.53	0.00	365,468.53
Total Ventas			3,074,820,676	50,549,068,289		5,363,707	438,168,974	432,805,268
Posición neta			0	-1		-10,727,414	870,974,242	870,974,242

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
HS60US INDEX	S	7,385,567	02-Feb-11	USD	-301,536.38	12.8441	-3,872,963		
HS60US INDEX	P	7,385,567	02-Feb-11	USD	1,084,936.81	12.8441	13,935,037	10,062,073	0
HS60US INDEX	S	15,471,235	03-Nov-10	USD	-380,490.36	12.8441	-4,887,056		
HS60US INDEX	P	15,471,235	03-Nov-10	USD	2,005,897.86	12.8441	25,763,953	20,876,896	0
BMBBRART IND	P	137,435,436	22-Nov-10	MXN	11,346,990.66	1	11,346,991		
BMBBRART IND	S	137,435,436	22-Nov-10	MXN	-7,523,386.85	1	-7,523,387	3,823,604	0
BMBBRART IND	P	137,344,652	20-Dic-10	MXN	14,254,359.62	1	14,254,360		
BMBBRART IND	S	137,344,652	20-Dic-10	MXN	-6,405,538.31	1	-6,405,538	7,848,821	0
HS60US INDEX	P	23,002,876	14-Mar-11	USD	4,069,862.99	12.8441	52,273,727		

HS60US INDEX	S	23,002,876	14-Mar-11	USD	-764,785.11	12.8441	-9,822,976	42,450,751	0
S&P 500 INDEX	S	61,878,075	29-Mar-11	USD	-1,695,961.02	12.8441	-21,783,093		
S&P 500 INDEX	P	61,878,075	29-Mar-11	USD	9,982,960.31	12.8441	128,222,141	106,439,048	0
HS60US INDEX	S	7,735,617	03-Nov-10	USD	-190,245.18	12.8441	-2,443,528		
HS60US INDEX	P	7,735,617	03-Nov-10	USD	1,002,948.93	12.8441	12,881,976	10,438,448	0
BMBBRART IND	S	103,364,384	22-Nov-10	MXN	-5,658,295.03	1	-5,658,295		
BMBBRART IND	P	103,364,384	22-Nov-10	MXN	8,534,004.98	1	8,534,005	2,875,710	0
BMBBRART IND	P	93,699,971	20-Dic-10	MXN	9,724,682.15	1	9,724,682		
BMBBRART IND	S	93,699,971	20-Dic-10	MXN	-4,370,019.12	1	-4,370,019	5,354,663	0
HS60US INDEX	P	11,502,268	14-Mar-11	USD	2,035,078.37	12.8441	26,138,750		
HS60US INDEX	S	11,502,268	14-Mar-11	USD	-382,420.15	12.8441	-4,911,843	21,226,907	0
S&P 500 INDEX	P	30,997,969	29-Mar-11	USD	5,000,987.74	12.8441	64,233,187		
S&P 500 INDEX	S	30,997,969	29-Mar-11	USD	-849,595.71	12.8441	-10,912,292	53,320,894	0
HS60US INDEX	S	3,692,625	02-Feb-11	USD	-150,761.71	12.8441	-1,936,398		
HS60US INDEX	P	3,692,625	02-Feb-11	USD	542,445.09	12.8441	6,967,219	5,030,821	0
HS60US INDEX	P	3,867,967	03-Nov-10	USD	501,494.95	12.8441	6,441,251		
HS60US INDEX	S	3,867,967	03-Nov-10	USD	-95,126.48	12.8441	-1,221,814	5,219,437	0
BMBBRART IND	S	36,406,028	22-Nov-10	MXN	-1,992,911.31	1	-1,992,911		
BMBBRART IND	P	36,406,028	22-Nov-10	MXN	3,005,766.75	1	3,005,767	1,012,855	0
BMBBRART IND	P	33,002,239	20-Dic-10	MXN	3,425,148.22	1	3,425,148		
BMBBRART IND	S	33,002,239	20-Dic-10	MXN	-1,539,172.49	1	-1,539,172	1,885,976	0
HS60US INDEX	P	5,751,134	14-Mar-11	USD	1,017,539.19	12.8441	13,069,375		
HS60US INDEX	S	5,751,134	14-Mar-11	USD	-191,210.08	12.8441	-2,455,921	10,613,454	0
S&P 500 INDEX	S	15,557,916	29-Mar-11	USD	-426,413.06	12.8441	-5,476,892		
S&P 500 INDEX	P	15,557,916	29-Mar-11	USD	2,510,001.45	12.8441	32,238,710	26,761,818	0
S&P 500 INDEX	P	3,850,497	10-Ene-11	USD	406,816.88	12.8441	5,225,197		
S&P 500 INDEX	S	3,850,497	10-Ene-11	USD	-211,989.55	12.8441	-2,722,815	2,502,382	0
HS60US INDEX	P	40,256,278	14-Mar-11	USD	1,338,415.34	12.8441	17,190,740		
HS60US INDEX	S	40,256,278	14-Mar-11	USD	-7,122,480.55	12.8441	-91,481,852	0	-74,291,112
HS60US INDEX	S	30,932,435	03-Nov-10	USD	-4,004,333.65	12.8441	-51,432,062		
HS60US INDEX	P	30,932,435	03-Nov-10	USD	763,531.95	12.8441	9,806,881	0	-41,625,181
HS60US INDEX	S	11,078,192	02-Feb-11	USD	-1,627,381.90	12.8441	-20,902,256		
HS60US INDEX	P	11,078,192	02-Feb-11	USD	452,298.09	12.8441	5,809,362	0	-15,092,894
S&P 500 INDEX	P	73,949,261	08-Sep-10	USD	4,705,496.87	12.8441	60,437,872		
S&P 500 INDEX	S	73,949,261	08-Sep-10	USD	-3,530,025.88	12.8441	-45,340,005	15,097,867	0
C EQUITY	P	1,645,760	17-Dic-10	USD	367,162.93	12.8441	4,715,877		
C EQUITY	S	1,645,760	17-Dic-10	USD	-127,354.07	12.8441	-1,635,748	3,080,129	0
C EQUITY	P	1,797,350	17-Dic-10	USD	278,868.15	12.8441	3,581,810		
C EQUITY	S	1,797,350	17-Dic-10	USD	-190,137.33	12.8441	-2,442,143	1,139,668	0
RUSSIAN DEP IN	P	3,022,298	07-Ene-11	USD	96,240.55	12.8441	1,236,123		
RUSSIAN DEP IN	S	3,022,298	07-Ene-11	USD	-598,672.16	12.8441	-7,689,405	0	-6,453,282
BMBBRART IND	S	328,871,363	22-Nov-10	MXN	-27,152,387.87	1	-27,152,388		
BMBBRART IND	P	328,871,363	22-Nov-10	MXN	18,002,827.71	1	18,002,828	0	-9,149,560

BMBBRART IND	S	298,122,289	20-Dic-10	MXN	-30,940,719.30	1	-30,940,719		
BMBBRART IND	P	298,122,289	20-Dic-10	MXN	13,903,954.17	1	13,903,954	0	-17,036,765
S&P 500 INDEX	P	14,902,307	17-Sep-10	USD	39,255.80	12.8441	504,205		
S&P 500 INDEX	S	14,902,307	17-Sep-10	USD	-2,079,285.67	12.8441	-26,706,553	0	-26,202,348
S&P 500 INDEX	P	108,433,960	29-Mar-11	USD	2,971,969.78	12.8441	38,172,277		
S&P 500 INDEX	S	108,433,960	29-Mar-11	USD	-17,493,949.49	12.8441	-224,694,037	0	-186,521,760
S&P 500 INDEX	P	9,940,274	17-Sep-10	USD	16,544.58	12.8441	212,500		
S&P 500 INDEX	S	9,940,274	17-Sep-10	USD	-1,489,628.87	12.8441	-19,132,942	0	-18,920,442
S&P 500 INDEX	P	9,941,918	17-Sep-10	USD	29,983.45	12.8441	385,110		
S&P 500 INDEX	S	9,941,918	17-Sep-10	USD	-1,356,027.14	12.8441	-17,416,948	0	-17,031,838
C EQUITY	P	2,536,850	03-Nov-10	USD	94,501.04	12.8441	1,213,781		
C EQUITY	S	2,536,850	03-Nov-10	USD	-501,521.19	12.8441	-6,441,588	0	-5,227,808
S&P 500 INDEX	P	14,938,543	17-Sep-10	USD	306,246.52	12.8441	3,933,461		
S&P 500 INDEX	S	14,938,543	17-Sep-10	USD	-1,280,166.41	12.8441	-16,442,585	0	-12,509,124
S&P 500 INDEX	P	14,938,567	17-Sep-10	USD	280,479.41	12.8441	3,602,506		
S&P 500 INDEX	S	14,938,567	17-Sep-10	USD	-1,317,998.26	12.8441	-16,928,501	0	-13,325,996
S&P 500 INDEX	P	15,113,749	17-Sep-10	USD	1,395,152.31	12.8441	17,919,476		
S&P 500 INDEX	S	15,113,749	17-Sep-10	USD	-246,214.39	12.8441	-3,162,402	14,757,074	0
RUSSIAN DEP IN	P	830,310	07-Ene-11	USD	43,941.25	12.8441	564,386		
RUSSIAN DEP IN	S	830,310	07-Ene-11	USD	-137,236.36	12.8441	-1,762,678	0	-1,198,292
DAX INDEX	P	17,100,383	13-Oct-10	EUR	1,559,555.98	15.71861	24,514,052		
DAX INDEX	S	17,100,383	13-Oct-10	EUR	-689,848.76	15.71861	-10,843,464	13,670,589	0
S&P 500 INDEX	P	3,850,497	10-Ene-11	USD	211,989.55	12.8441	2,722,815		
S&P 500 INDEX	S	3,850,497	10-Ene-11	USD	-406,816.88	12.8441	-5,225,197	0	-2,502,382
S&P 500 INDEX	P	20,572,671	17-Sep-10	USD	437,394.28	12.8441	5,617,936		
S&P 500 INDEX	S	20,572,671	17-Sep-10	USD	-1,741,125.96	12.8441	-22,363,196	0	-16,745,260
C EQUITY	P	1,645,760	17-Dic-10	USD	127,354.07	12.8441	1,635,748		
C EQUITY	S	1,645,760	17-Dic-10	USD	-367,162.93	12.8441	-4,715,877	0	-3,080,129
C EQUITY	P	1,797,350	17-Dic-10	USD	190,137.33	12.8441	2,442,143		
C EQUITY	S	1,797,350	17-Dic-10	USD	-278,868.15	12.8441	-3,581,810	0	-1,139,668
RUSSIAN DEP IN	P	3,022,298	07-Ene-11	USD	598,672.16	12.8441	7,689,405		
RUSSIAN DEP IN	S	3,022,298	07-Ene-11	USD	-96,240.55	12.8441	-1,236,123	6,453,282	0
C EQUITY	P	2,536,850	03-Nov-10	USD	501,521.19	12.8441	6,441,588		
C EQUITY	S	2,536,850	03-Nov-10	USD	-94,501.04	12.8441	-1,213,781	5,227,808	0
RUSSIAN DEP IN	S	830,310	07-Ene-11	USD	-43,941.25	12.8441	-564,386		
RUSSIAN DEP IN	P	830,310	07-Ene-11	USD	137,236.36	12.8441	1,762,678	1,198,292	0
S&P 500 INDEX	P	14,050,056	08-Sep-10	USD	670,690.44	12.8441	8,614,415		
S&P 500 INDEX	S	14,050,056	08-Sep-10	USD	-894,025.11	12.8441	-11,482,948	0	-2,868,533
DAX INDEX	P	3,572,535	13-Oct-10	EUR	144,120.10	15.71861	2,265,368		
DAX INDEX	S	3,572,535	13-Oct-10	EUR	-325,815.42	15.71861	-5,121,366	0	-2,855,998
S&P 500 INDEX	S	25,142,951	08-Sep-10	USD	-1,599,881.80	12.8441	-20,549,042		
S&P 500 INDEX	P	25,142,951	08-Sep-10	USD	1,200,218.45	12.8441	15,415,726	0	-5,133,316
DAX INDEX	P	5,694,439	13-Oct-10	EUR	229,720.10	15.71861	3,610,881		

DAX INDEX	S	5,694,439	13-Oct-10	EUR	-519,333.18	15.71861	-8,163,196	0	-4,552,315
S&P 500 INDEX	P	4,969,534	17-Sep-10	USD	744,724.12	12.8441	9,565,311		
S&P 500 INDEX	S	4,969,534	17-Sep-10	USD	-8,271.29	12.8441	-106,237	9,459,074	0
S&P 500 INDEX	P	9,961,986	17-Sep-10	USD	878,925.06	12.8441	11,289,001		
S&P 500 INDEX	S	9,961,986	17-Sep-10	USD	-187,041.51	12.8441	-2,402,380	8,886,622	0
S&P 500 INDEX	P	5,263,184	17-Sep-10	USD	445,438.83	12.8441	5,721,261		
S&P 500 INDEX	S	5,263,184	17-Sep-10	USD	-111,900.23	12.8441	-1,437,258	4,284,003	0
HS60US INDEX	S	3,867,651	03-Nov-10	USD	-95,118.70	12.8441	-1,221,714		
HS60US INDEX	P	3,867,651	03-Nov-10	USD	501,453.97	12.8441	6,440,725	5,219,011	0
BMBBRART IND	P	51,665,514	22-Nov-10	MXN	4,265,625.48	1	4,265,625		
BMBBRART IND	S	51,665,514	22-Nov-10	MXN	-2,828,234.52	1	-2,828,235	1,437,391	0
BMBBRART IND	S	34,075,427	20-Dic-10	MXN	-1,589,224.25	1	-1,589,224		
BMBBRART IND	P	34,075,427	20-Dic-10	MXN	3,536,529.32	1	3,536,529	1,947,305	0
S&P 500 INDEX	S	4,436,754	08-Sep-10	USD	-282,316.95	12.8441	-3,626,107		
S&P 500 INDEX	P	4,436,754	08-Sep-10	USD	211,791.90	12.8441	2,720,276	0	-905,831
DAX INDEX	P	1,114,995	13-Oct-10	EUR	44,980.16	15.71861	707,026		
DAX INDEX	S	1,114,995	13-Oct-10	EUR	-101,687.62	15.71861	-1,598,388	0	-891,362
S&P 500 INDEX	P	30,319,500	08-Sep-10	USD	1,447,325.08	12.8441	18,589,588		
S&P 500 INDEX	S	30,319,500	08-Sep-10	USD	-1,929,273.01	12.8441	-24,779,775	0	-6,190,187
DAX INDEX	P	6,718,414	13-Oct-10	EUR	271,028.41	15.71861	4,260,190		
DAX INDEX	S	6,718,414	13-Oct-10	EUR	-612,719.76	15.71861	-9,631,103	0	-5,370,913
S&P 500 INDEX	S	14,902,307	17-Sep-10	USD	-39,255.80	12.8441	-504,205		
S&P 500 INDEX	P	14,902,307	17-Sep-10	USD	2,079,285.67	12.8441	26,706,553	26,202,348	0
S&P 500 INDEX	P	4,970,959	17-Sep-10	USD	678,013.57	12.8441	8,708,474		
S&P 500 INDEX	S	4,970,959	17-Sep-10	USD	-14,991.72	12.8441	-192,555	8,515,919	0
S&P 500 INDEX	P	5,600,764	17-Sep-10	USD	474,009.25	12.8441	6,088,222		
S&P 500 INDEX	S	5,600,764	17-Sep-10	USD	-119,077.50	12.8441	-1,529,443	4,558,779	0
S&P 500 INDEX	S	4,970,740	17-Sep-10	USD	-8,273.29	12.8441	-106,263		
S&P 500 INDEX	P	4,970,740	17-Sep-10	USD	744,904.75	12.8441	9,567,631	9,461,368	0
S&P 500 INDEX	P	7,718,314	17-Sep-10	USD	653,223.71	12.8441	8,390,071		
S&P 500 INDEX	S	7,718,314	17-Sep-10	USD	-164,098.59	12.8441	-2,107,699	6,282,372	0
S&P 500 INDEX	P	4,970,959	17-Sep-10	USD	678,013.57	12.8441	8,708,474		
S&P 500 INDEX	S	4,970,959	17-Sep-10	USD	-14,991.72	12.8441	-192,555	8,515,919	0
S&P 500 INDEX	S	14,938,543	17-Sep-10	USD	-306,246.52	12.8441	-3,933,461		
S&P 500 INDEX	P	14,938,543	17-Sep-10	USD	1,280,166.41	12.8441	16,442,585	12,509,124	0
S&P 500 INDEX	P	15,113,749	17-Sep-10	USD	246,214.39	12.8441	3,162,402		
S&P 500 INDEX	S	15,113,749	17-Sep-10	USD	-1,395,152.31	12.8441	-17,919,476	0	-14,757,074
S&P 500 INDEX	S	4,976,580	17-Sep-10	USD	-93,437.90	12.8441	-1,200,126		
S&P 500 INDEX	P	4,976,580	17-Sep-10	USD	439,073.20	12.8441	5,639,500	4,439,374	0
S&P 500 INDEX	P	1,990,409	17-Sep-10	USD	168,454.17	12.8441	2,163,642		
S&P 500 INDEX	S	1,990,409	17-Sep-10	USD	-42,317.95	12.8441	-543,536	1,620,106	0
Total							128,612	511,707,980	-511,579,368

c) Contratos adelantados de tasa (FRA's)

Contratos adelantados de tasa					
No. de operación	Por recibir	Por entregar	Utilidad (pérdida)	Activo	Pasivo
9001183	444,366,392	-488,730,183	-44,363,791	0	-44,363,791
9000826	135,840,104	-114,750,163	21,089,941	21,089,941	0
9000830	78,265,122	-86,321,372	-8,056,250	0	-8,056,250
9000851	217,210,914	-183,487,696	33,723,217	33,723,217	0
9000853	125,147,420	-138,029,518	-12,882,098	0	-12,882,098
9000828	42,662,849	-36,039,201	6,623,647	6,623,647	0
9000832	24,580,466	-27,110,666	-2,530,200	0	-2,530,200
9000837	256,166,856	-216,395,509	39,771,347	39,771,347	0
9000838	147,592,129	-162,784,582	-15,192,452	0	-15,192,452
Total			18,183,361	101,208,152	-83,024,791

d) Swaps

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000863	14,770,372	-19,342,412	-4,572,039	0	-4,572,039
9000867	41,166,750	-70,384,478	-29,217,728	0	-29,217,728
9000874	188,187,300	-144,583,120	43,604,180	43,604,180	0
9000876	217,596,456	-258,520,967	-40,924,511	0	-40,924,511
9000888	208,025,983	-256,622,852	-48,596,869	0	-48,596,869
9000889	1,207,141,000	-905,364,133	301,776,867	301,776,867	0
9000891	457,076,500	-361,901,288	95,175,212	95,175,212	0
9000901	293,079,200	-304,857,578	-11,778,378	0	-11,778,378
9000932	349,248,500	-289,209,705	60,038,795	60,038,795	0
9001224	529,264,577	-559,259,612	-29,995,034	0	-29,995,034

9000892	38,237,661	-65,376,495	-27,138,834	0	-27,138,834
9000893	193,224,559	-238,363,672	-45,139,114	0	-45,139,114
9000894	1,121,251,000	-840,945,836	280,305,164	280,305,164	0
9000895	13,719,434	-17,966,164	-4,246,730	0	-4,246,730
9000896	424,554,700	-336,151,359	88,403,341	88,403,341	0
9000898	174,797,500	-134,295,770	40,501,730	40,501,730	0
9000899	202,114,075	-240,126,733	-38,012,658	0	-38,012,658
9000902	272,226,100	-283,166,402	-10,940,302	0	-10,940,302
9000933	324,398,900	-268,631,911	55,766,989	55,766,989	0
9000857	8,852,921	-15,136,202	-6,283,281	0	-6,283,281
9000859	44,736,047	-55,186,817	-10,450,770	0	-10,450,770
9000864	3,176,373	-4,159,591	-983,218	0	-983,218
9000871	98,294,430	-77,826,974	20,467,456	20,467,456	0
9000873	79,598,920	-62,194,629	17,404,291	17,404,291	0
9000875	40,469,740	-31,092,640	9,377,100	9,377,100	0
9000877	46,794,180	-55,595,007	-8,800,828	0	-8,800,828
9000890	259,596,000	-194,698,814	64,897,186	64,897,186	0
9000904	63,026,760	-65,559,701	-2,532,941	0	-2,532,941
9001011	252,120,504	-327,684,800	-75,564,296	0	-75,564,296
9001200	233,347,035	-217,795,204	15,551,831	15,551,831	0
9001239	53,282,101	-53,800,038	-517,937	0	-517,937
9001226	14,433,030	-12,948,690	1,484,340	1,484,340	0
9001245	6,885,686	-6,911,919	-26,233	0	-26,233
9001247	8,323,261	-8,176,559	146,702	146,702	0
9000009	77,443,877	-51,825,358	25,618,520	25,618,520	0
9000008	42,621,833	-74,038,371	-31,416,537	0	-31,416,537
9000050	195,047,490	-114,080,142	80,967,348	80,967,348	0
9000102	653,987,199	-902,653,100	-248,665,901	0	-248,665,901
9000103	359,617,458	-477,723,300	-118,105,842	0	-118,105,842
9000104	183,213,200	-133,412,480	49,800,720	49,800,720	0
9000105	768,804,200	-581,662,844	187,141,356	187,141,356	0
9000106	369,184,100	-266,687,057	102,497,043	102,497,043	0
9000108	15,271,849	-27,948,370	-12,676,521	0	-12,676,521
9000112	180,462,665	-258,494,096	-78,031,432	0	-78,031,432
9000113	15,271,849	-27,902,098	-12,630,249	0	-12,630,249
9000114	262,611,157	-180,524,104	82,087,053	82,087,053	0
9000116	61,019,642	-89,859,899	-28,840,256	0	-28,840,256
9000117	89,575,638	-61,046,594	28,529,044	28,529,044	0
9000120	127,247,727	-170,834,466	-43,586,739	0	-43,586,739
9000122	63,629,197	-85,017,668	-21,388,471	0	-21,388,471
9000124	47,727,201	-64,602,836	-16,875,635	0	-16,875,635
9000128	22,907,774	-39,238,772	-16,330,998	0	-16,330,998
9000130	167,825,533	-128,940,453	38,885,080	38,885,080	0

9000132	144,951,013	-112,821,932	32,129,081	32,129,081	0
9000140	3,468,255	-5,897,801	-2,429,546	0	-2,429,546
9000141	102,916,067	-139,722,700	-36,806,633	0	-36,806,633
9000150	3,852,081	-6,672,141	-2,820,060	0	-2,820,060
9000161	16,373,763	-22,923,206	-6,549,442	0	-6,549,442
9000162	75,693,570	-52,311,646	23,381,924	23,381,924	0
9000169	107,961,085	-168,446,544	-60,485,459	0	-60,485,459
9000173	16,546,307	-23,088,720	-6,542,413	0	-6,542,413
9000174	169,560,245	-108,096,521	61,463,724	61,463,724	0
9000176	9,935,477	-13,579,746	-3,644,269	0	-3,644,269
9000177	103,116,857	-140,047,100	-36,930,243	0	-36,930,243
9000179	4,638,246	-7,764,607	-3,126,361	0	-3,126,361
9000181	2,320,051	-3,957,712	-1,637,661	0	-1,637,661
9000182	2,320,578	-4,033,032	-1,712,454	0	-1,712,454
9000184	258,558,600	-187,246,140	71,312,460	71,312,460	0
9000186	1,395,336	-2,501,376	-1,106,040	0	-1,106,040
9000187	43,616,119	-63,702,626	-20,086,508	0	-20,086,508
9000188	10,065,258	-14,700,606	-4,635,348	0	-4,635,348
9000192	6,710,172	-9,800,404	-3,090,232	0	-3,090,232
9000198	711,146,041	-576,475,763	134,670,278	134,670,278	0
9000210	236,055,844	-330,621,500	-94,565,656	0	-94,565,656
9000215	28,190,821	-36,271,495	-8,080,673	0	-8,080,673
9000223	92,188,023	-70,493,711	21,694,312	21,694,312	0
9000225	35,549,670	-51,790,842	-16,241,172	0	-16,241,172
9000247	20,028,836	-32,053,722	-12,024,886	0	-12,024,886
9000254	31,700,020	-24,966,447	6,733,573	6,733,573	0
9000258	35,809,824	-28,541,363	7,268,461	7,268,461	0
9000264	2,508,919,661	-3,345,195,000	-836,275,339	0	-836,275,339
9000265	44,842,519	-36,068,669	8,773,850	8,773,850	0
9000272	28,854,640	-35,739,615	-6,884,975	0	-6,884,975
9000276	310,247,900	-229,630,117	80,617,783	80,617,783	0
9000277	9,014,077	-13,907,962	-4,893,885	0	-4,893,885
9000278	28,860,456	-35,911,686	-7,051,231	0	-7,051,231
9000281	34,959,617	-28,870,703	6,088,914	6,088,914	0
9000286	35,053,794	-28,877,145	6,176,650	6,176,650	0
9000288	35,643,630	-29,191,909	6,451,721	6,451,721	0
9000292	21,941,633	-18,255,133	3,686,500	3,686,500	0
9000295	243,626,134	-308,262,900	-64,636,766	0	-64,636,766
9000296	276,336,516	-352,712,600	-76,376,084	0	-76,376,084
9000302	11,397,563	-7,951,067	3,446,496	3,446,496	0
9000304	25,185,829	-19,585,548	5,600,281	5,600,281	0
9000305	271,594,369	-356,588,900	-84,994,531	0	-84,994,531
9000309	19,998,965	-26,972,896	-6,973,930	0	-6,973,930

9000313	27,512,976	-20,033,114	7,479,861	7,479,861	0
9000319	27,173,465	-20,040,935	7,132,530	7,132,530	0
9000326	37,342,117	-45,019,634	-7,677,516	0	-7,677,516
9000328	18,837,020	-12,559,750	6,277,271	6,277,271	0
9000330	257,554,527	-362,862,500	-105,307,973	0	-105,307,973
9000333	37,349,155	-44,477,696	-7,128,541	0	-7,128,541
9000336	37,352,580	-44,251,234	-6,898,655	0	-6,898,655
9000337	12,357,214	-8,385,350	3,971,864	3,971,864	0
9000339	37,356,586	-44,707,717	-7,351,131	0	-7,351,131
9000345	53,601,148	-40,931,241	12,669,907	12,669,907	0
9000350	1,002,890,696	-1,266,638,000	-263,747,304	0	-263,747,304
9000354	12,979,780	-8,788,887	4,190,893	4,190,893	0
9000356	37,751,170	-45,048,327	-7,297,158	0	-7,297,158
9000370	8,788,552	-12,961,455	-4,172,903	0	-4,172,903
9000382	13,328,365	-8,798,055	4,530,310	4,530,310	0
9000388	8,793,182	-13,152,186	-4,359,004	0	-4,359,004
9000396	45,669,328	-37,763,139	7,906,189	7,906,189	0
9000398	37,766,201	-45,376,887	-7,610,686	0	-7,610,686
9000400	4,404,993	-6,500,835	-2,095,842	0	-2,095,842
9000402	13,042,893	-8,818,598	4,224,294	4,224,294	0
9000403	44,544,542	-38,168,050	6,376,492	6,376,492	0
9000405	406,818,200	-325,458,470	81,359,730	81,359,730	0
9000407	206,376,300	-169,834,178	36,542,122	36,542,122	0
9000408	726,619,400	-588,016,718	138,602,682	138,602,682	0
9000410	38,171,848	-44,463,453	-6,291,605	0	-6,291,605
9000417	121,612,300	-96,759,511	24,852,789	24,852,789	0
9000419	9,235,327	-13,228,141	-3,992,814	0	-3,992,814
9000426	6,927,183	-9,983,608	-3,056,425	0	-3,056,425
9000428	43,939,753	-38,193,838	5,745,915	5,745,915	0
9000430	44,379,400	-38,576,828	5,802,572	5,802,572	0
9000433	44,457,899	-38,581,596	5,876,303	5,876,303	0
9000438	38,584,032	-44,889,834	-6,305,802	0	-6,305,802
9000455	38,592,129	-44,941,863	-6,349,734	0	-6,349,734
9000457	13,639,416	-9,663,073	3,976,343	3,976,343	0
9000459	44,146,200	-38,654,182	5,492,018	5,492,018	0
9000473	44,597,846	-38,610,000	5,987,846	5,987,846	0
9000475	13,985,316	-9,686,602	4,298,714	4,298,714	0
9000497	550,672,570	-651,880,723	-101,208,152	0	-101,208,152
9000517	22,350,030	-29,301,058	-6,951,027	0	-6,951,027
9000527	39,422,248	-45,417,668	-5,995,420	0	-5,995,420
9000539	23,078,488	-15,818,087	7,260,401	7,260,401	0
9000540	45,531,496	-39,436,860	6,094,636	6,094,636	0
9000543	19,910,065	-23,309,715	-3,399,650	0	-3,399,650

9000547	46,659,072	-39,820,083	6,838,989	6,838,989	0
9000553	39,820,083	-46,831,670	-7,011,587	0	-7,011,587
9000555	15,840,013	-10,971,854	4,868,160	4,868,160	0
9000563	618,115	-382,665	235,450	235,450	0
9000570	472,036,937	-398,203,138	73,833,798	73,833,798	0
9000577	47,088,982	-39,820,314	7,268,669	7,268,669	0
9000581	40,201,284	-47,731,018	-7,529,735	0	-7,529,735
9000582	11,381,471	-16,755,441	-5,373,970	0	-5,373,970
9000586	765,323	-1,252,767	-487,444	0	-487,444
9000588	1,147,792	-1,880,451	-732,659	0	-732,659
9000612	1,866,771	-1,146,662	720,110	720,110	0
9000616	48,104,196	-40,199,412	7,904,784	7,904,784	0
9000625	24,148,724	-20,100,521	4,048,203	4,048,203	0
9000630	40,199,810	-49,040,834	-8,841,024	0	-8,841,024
9000633	500,830,855	-651,874,200	-151,043,345	0	-151,043,345
9000634	24,332,707	-20,098,757	4,233,950	4,233,950	0
9000639	96,099,019	-80,399,625	15,699,394	15,699,394	0
9000641	716,406,043	-602,997,188	113,408,855	113,408,855	0
9000653	30,505,190	-23,327,583	7,177,607	7,177,607	0
9000655	30,435,426	-36,875,140	-6,439,714	0	-6,439,714
9000657	414,246,138	-375,585,138	38,661,000	38,661,000	0
9000659	17,129,128	-11,834,272	5,294,857	5,294,857	0
9000667	15,625,352	-12,984,701	2,640,651	2,640,651	0
9000671	15,373,422	-12,985,517	2,387,906	2,387,906	0
9000677	47,510,682	-40,576,131	6,934,551	6,934,551	0
9000686	40,576,215	-48,454,903	-7,878,689	0	-7,878,689
9000689	40,576,215	-48,746,099	-8,169,884	0	-8,169,884
9000702	48,788,092	-40,958,419	7,829,673	7,829,673	0
9000717	10,254,151	-6,695,471	3,558,681	3,558,681	0
9000723	62,195,140	-49,623,361	12,571,779	12,571,779	0
9000725	69,873,025	-88,097,520	-18,224,495	0	-18,224,495
9000726	44,223,194	-55,522,480	-11,299,286	0	-11,299,286
9000727	152,504,713	-189,602,000	-37,097,287	0	-37,097,287
9000728	127,418,400	-97,102,802	30,315,598	30,315,598	0
9000729	251,741,600	-194,499,677	57,241,923	57,241,923	0
9000732	141,649,613	-170,040,200	-28,390,587	0	-28,390,587
9000734	844,812,760	-812,172,900	32,639,860	32,639,860	0
9000739	174,692,600	-144,042,500	30,650,100	30,650,100	0
9000741	17,422,189	-23,307,880	-5,885,691	0	-5,885,691
9000742	357,892,850	-439,911,400	-82,018,550	0	-82,018,550
9000743	347,130,300	-256,501,893	90,628,407	90,628,407	0
9000744	30,470,850	-23,848,370	6,622,480	6,622,480	0
9000748	20,666,945	-24,624,393	-3,957,448	0	-3,957,448

9000753	30,996,691	-37,533,090	-6,536,399	0	-6,536,399
9000755	6,376,255	-9,330,019	-2,953,764	0	-2,953,764
9000763	4,586,095	-7,412,897	-2,826,802	0	-2,826,802
9000768	31,276,895	-37,992,997	-6,716,102	0	-6,716,102
9000772	20,851,263	-25,388,262	-4,536,998	0	-4,536,998
9000776	9,960,152	-6,822,957	3,137,195	3,137,195	0
9000778	12,340,752	-7,963,475	4,377,277	4,377,277	0
9000783	16,835,692	-20,477,568	-3,641,877	0	-3,641,877
9000800	212,251,634	-246,072,590	-33,820,955	0	-33,820,955
9000817	643,813,100	-601,015,400	42,797,700	42,797,700	0
9000906	440,253,187	-404,793,104	35,460,082	35,460,082	0
9000924	643,386,500	-580,944,800	62,441,700	62,441,700	0
9000928	557,841,616	-673,647,400	-115,805,784	0	-115,805,784
9000931	443,970,660	-568,209,600	-124,238,940	0	-124,238,940
9000934	176,931,584	-160,626,081	16,305,503	16,305,503	0
9000941	257,380,900	-233,229,700	24,151,200	24,151,200	0
9000952	260,104,979	-217,768,933	42,336,046	42,336,046	0
9000971	241,783,723	-319,915,000	-78,131,277	0	-78,131,277
9000978	249,353,200	-201,063,237	48,289,963	48,289,963	0
9000989	436,057,058	-385,243,031	50,814,028	50,814,028	0
9001010	655,369,700	-504,241,009	151,128,691	151,128,691	0
9001038	644,012,200	-584,482,200	59,530,000	59,530,000	0
9001039	500,360,160	-595,293,400	-94,933,240	0	-94,933,240
9001052	583,700,200	-501,444,228	82,255,972	82,255,972	0
9001053	283,019,820	-226,887,053	56,132,767	56,132,767	0
9001089	582,826,900	-501,299,657	81,527,243	81,527,243	0
9001110	206,106,400	-165,454,648	40,651,752	40,651,752	0
9001117	24,484,774	-19,300,889	5,183,885	5,183,885	0
9001119	22,951,456	-30,924,463	-7,973,007	0	-7,973,007
9001129	52,830,891	-46,411,558	6,419,333	6,419,333	0
9001143	195,605,837	-226,630,079	-31,024,242	0	-31,024,242
9001154	203,004,109	-175,867,116	27,136,993	27,136,993	0
9001162	231,827,100	-247,380,800	-15,553,700	0	-15,553,700
9001165	118,856,400	-142,041,747	-23,185,347	0	-23,185,347
9001166	35,663,837	-42,775,265	-7,111,429	0	-7,111,429
9001168	47,568,528	-57,457,439	-9,888,911	0	-9,888,911
9001170	229,728,177	-193,941,761	35,786,416	35,786,416	0
9001172	160,527,612	-162,134,100	-1,606,488	0	-1,606,488
9001176	51,604,490	-58,276,855	-6,672,364	0	-6,672,364
9001181	145,233,613	-157,004,100	-11,770,487	0	-11,770,487
9001185	488,730,183	-444,366,392	44,363,791	44,363,791	0
9001186	489,973,623	-450,144,497	39,829,127	39,829,127	0
9001193	64,485,410	-57,945,159	6,540,251	6,540,251	0

9001196	40,725,647	-38,554,087	2,171,560	2,171,560	0
9001199	152,804,123	-187,681,100	-34,876,977	0	-34,876,977
9001201	217,795,204	-233,347,035	-15,551,831	0	-15,551,831
9001204	145,604,400	-141,610,500	3,993,900	3,993,900	0
9001205	152,186,000	-148,048,000	4,138,000	4,138,000	0
9001225	559,259,612	-529,264,577	29,995,034	29,995,034	0
9001227	12,948,690	-14,433,030	-1,484,340	0	-1,484,340
9001229	368,974,533	-360,300,693	8,673,840	8,673,840	0
9001233	57,532,910	-56,934,550	598,360	598,360	0
9001234	19,132,398	-18,997,526	134,873	134,873	0
9001235	21,355,091	-21,035,270	319,821	319,821	0
9001236	18,273,552	-17,964,209	309,342	309,342	0
9001238	53,836,687	-53,282,101	554,586	554,586	0
9001242	538,000,383	-532,821,011	5,179,372	5,179,372	0
9001244	8,176,559	-8,323,261	-146,702	0	-146,702
9001246	6,911,919	-6,885,686	26,233	26,233	0
9001228	360,300,693	-368,974,533	-8,673,840	0	-8,673,840
9000139	5,897,801	-3,468,255	2,429,546	2,429,546	0
9000149	6,672,141	-3,852,081	2,820,060	2,820,060	0
9000156	22,923,206	-16,373,763	6,549,442	6,549,442	0
9000172	23,088,720	-16,546,307	6,542,413	6,542,413	0
9000175	13,579,746	-9,935,477	3,644,269	3,644,269	0
9000178	7,764,607	-4,638,246	3,126,361	3,126,361	0
9000180	3,957,712	-2,320,051	1,637,661	1,637,661	0
9000183	4,033,032	-2,320,578	1,712,454	1,712,454	0
9000185	2,501,376	-1,395,336	1,106,040	1,106,040	0
9000222	70,493,711	-92,188,023	-21,694,312	0	-21,694,312
9000266	36,068,669	-44,842,519	-8,773,850	0	-8,773,850
9000301	7,951,067	-11,397,563	-3,446,496	0	-3,446,496
9001144	226,630,079	-195,605,837	31,024,242	31,024,242	0
9001240	186,487,354	-188,300,134	-1,812,780	0	-1,812,780
9000109	27,948,370	-15,271,849	12,676,521	12,676,521	0
9000110	27,902,098	-15,271,849	12,630,249	12,630,249	0
9000129	39,238,772	-22,907,774	16,330,998	16,330,998	0
9000819	6,351,721	-5,478,721	873,000	873,000	0
9000827	75,510,256	-89,511,173	-14,000,917	0	-14,000,917
9000831	41,021,647	-35,383,509	5,638,138	5,638,138	0
9000834	4,625,358	-5,482,980	-857,622	0	-857,622
9000884	125,240,700	-134,159,000	-8,918,300	0	-8,918,300
9000908	80,958,621	-88,050,637	-7,092,016	0	-7,092,016
9000920	116,189,000	-128,677,300	-12,488,300	0	-12,488,300
9000937	46,645,930	-51,476,180	-4,830,250	0	-4,830,250
9000947	32,125,216	-35,386,317	-3,261,101	0	-3,261,101

9000954	43,553,787	-52,020,996	-8,467,209	0	-8,467,209
9000966	63,983,000	-48,356,745	15,626,255	15,626,255	0
9000985	77,048,606	-87,211,412	-10,162,806	0	-10,162,806
9001031	89,425,780	-98,533,870	-9,108,090	0	-9,108,090
9001041	91,079,870	-76,555,105	14,524,765	14,524,765	0
9001050	76,720,967	-89,306,130	-12,585,163	0	-12,585,163
9001055	34,713,719	-43,302,032	-8,588,313	0	-8,588,313
9001085	76,698,847	-89,172,510	-12,473,663	0	-12,473,663
9001113	2,992,316	-3,795,109	-802,793	0	-802,793
9001131	7,198,679	-8,188,788	-990,109	0	-990,109
9001159	27,083,536	-31,262,633	-4,179,097	0	-4,179,097
9001118	30,924,463	-22,951,456	7,973,007	7,973,007	0
9001192	57,945,159	-64,485,410	-6,540,251	0	-6,540,251
9000845	3,098,328	-3,672,812	-574,484	0	-574,484
9000846	120,742,336	-143,130,068	-22,387,732	0	-22,387,732
9000854	65,594,395	-56,578,904	9,015,491	9,015,491	0
9000855	4,254,745	-3,669,960	584,785	584,785	0
9000887	200,262,200	-214,522,700	-14,260,500	0	-14,260,500
9000909	121,437,931	-132,075,956	-10,638,025	0	-10,638,025
9000925	174,283,500	-193,016,000	-18,732,500	0	-18,732,500
9000938	69,968,900	-77,214,260	-7,245,360	0	-7,245,360
9000948	48,187,824	-53,079,475	-4,891,651	0	-4,891,651
9000955	65,330,680	-78,031,494	-12,700,814	0	-12,700,814
9000967	95,974,500	-72,535,117	23,439,383	23,439,383	0
9000986	115,572,909	-130,817,117	-15,244,208	0	-15,244,208
9001032	178,851,600	-197,067,700	-18,216,100	0	-18,216,100
9001042	182,159,700	-153,110,209	29,049,491	29,049,491	0
9001051	153,441,934	-178,612,300	-25,170,366	0	-25,170,366
9001056	69,427,438	-86,604,065	-17,176,627	0	-17,176,627
9001088	153,397,695	-178,345,000	-24,947,305	0	-24,947,305
9001114	5,965,326	-7,565,733	-1,600,407	0	-1,600,407
9001132	14,304,473	-16,271,914	-1,967,442	0	-1,967,442
9001158	54,167,072	-62,525,265	-8,358,194	0	-8,358,194
9001187	110,285,402	-120,043,538	-9,758,136	0	-9,758,136
9000627	256,431,100	-200,362,455	56,068,645	56,068,645	0
9000631	130,374,800	-100,166,171	30,208,629	30,208,629	0
9000977	160,850,589	-199,482,500	-38,631,911	0	-38,631,911
9001008	252,120,504	-327,684,800	-75,564,296	0	-75,564,296
9001109	165,454,648	-206,106,400	-40,651,752	0	-40,651,752
9000861	25,822,809	-44,150,314	-18,327,505	0	-18,327,505
9000866	9,265,062	-12,132,981	-2,867,919	0	-2,867,919
9000868	757,207,400	-567,910,879	189,296,521	189,296,521	0
9000870	286,712,000	-227,011,075	59,700,925	59,700,925	0

9000878	232,179,600	-181,413,576	50,766,024	50,766,024	0
9000880	118,044,900	-90,693,154	27,351,746	27,351,746	0
9000882	136,492,478	-162,163,336	-25,670,859	0	-25,670,859
9000883	183,840,800	-191,229,079	-7,388,279	0	-7,388,279
9000903	130,489,174	-160,972,700	-30,483,525	0	-30,483,525
9000975	40,212,647	-49,870,640	-9,657,993	0	-9,657,993
9000825	20,758,856	-24,607,910	-3,849,054	0	-3,849,054
9000829	28,506,864	-24,588,795	3,918,069	3,918,069	0
9000907	24,287,586	-26,415,191	-2,127,605	0	-2,127,605
9000919	34,856,690	-38,603,190	-3,746,500	0	-3,746,500
9000936	9,637,565	-10,615,895	-978,330	0	-978,330
9000951	13,993,780	-15,442,850	-1,449,070	0	-1,449,070
9000953	13,066,136	-15,606,299	-2,540,163	0	-2,540,163
9000965	19,194,900	-14,507,023	4,687,877	4,687,877	0
9000990	23,114,582	-26,163,423	-3,048,842	0	-3,048,842
9001030	18,118,950	-19,964,380	-1,845,430	0	-1,845,430
9001040	18,454,090	-15,511,165	2,942,925	2,942,925	0
9001049	15,544,771	-18,094,710	-2,549,939	0	-2,549,939
9001054	7,033,499	-8,773,614	-1,740,116	0	-1,740,116
9001090	15,540,289	-18,067,630	-2,527,341	0	-2,527,341
9001112	694,989	-881,445	-186,455	0	-186,455
9001130	1,625,508	-1,849,081	-223,573	0	-223,573
9001155	6,155,349	-7,105,144	-949,795	0	-949,795
9000820	3,174,062	-2,737,809	436,253	436,253	0
9000847	2,311,369	-2,739,937	-428,568	0	-428,568
9000848	23,715,254	-28,112,475	-4,397,221	0	-4,397,221
9000849	12,883,532	-11,112,781	1,770,751	1,770,751	0
9000886	39,333,920	-42,134,850	-2,800,930	0	-2,800,930
9000912	28,335,517	-30,817,723	-2,482,206	0	-2,482,206
9000923	40,666,140	-45,037,060	-4,370,920	0	-4,370,920
9000940	16,326,080	-18,016,660	-1,690,580	0	-1,690,580
9000950	11,243,826	-12,385,211	-1,141,385	0	-1,141,385
9000957	15,243,825	-18,207,349	-2,963,523	0	-2,963,523
9000969	21,754,220	-16,441,293	5,312,927	5,312,927	0
9000988	26,967,012	-30,523,994	-3,556,982	0	-3,556,982
9001034	51,434,440	-56,673,080	-5,238,640	0	-5,238,640
9001043	52,385,810	-44,031,694	8,354,116	8,354,116	0
9001045	44,127,092	-51,365,620	-7,238,528	0	-7,238,528
9001058	19,966,061	-24,905,744	-4,939,684	0	-4,939,684
9001087	44,114,370	-51,288,770	-7,174,400	0	-7,174,400
9001116	1,718,168	-2,179,127	-460,959	0	-460,959
9001134	4,179,878	-4,754,780	-574,902	0	-574,902
9001157	16,179,775	-18,676,378	-2,496,603	0	-2,496,603

9001189	99,031,789	-107,794,197	-8,762,408	0	-8,762,408
9000833	6,927,126	-5,975,041	952,085	952,085	0
9000835	142,397,010	-168,799,896	-26,402,886	0	-26,402,886
9000836	77,358,498	-66,726,113	10,632,384	10,632,384	0
9000840	5,044,371	-5,979,686	-935,314	0	-935,314
9000885	236,178,500	-252,996,500	-16,818,000	0	-16,818,000
9000910	149,773,449	-162,893,679	-13,120,230	0	-13,120,230
9000922	214,949,600	-238,053,000	-23,103,400	0	-23,103,400
9000939	86,294,980	-95,230,930	-8,935,950	0	-8,935,950
9000949	59,431,650	-65,464,686	-6,033,036	0	-6,033,036
9000956	80,574,505	-96,238,842	-15,664,337	0	-15,664,337
9000968	119,008,400	-89,943,545	29,064,855	29,064,855	0
9000987	142,539,921	-161,341,112	-18,801,190	0	-18,801,190
9001033	246,651,500	-271,773,200	-25,121,700	0	-25,121,700
9001044	251,213,800	-211,151,988	40,061,812	40,061,812	0
9001046	211,609,464	-246,321,500	-34,712,036	0	-34,712,036
9001057	95,746,336	-119,434,364	-23,688,028	0	-23,688,028
9001086	211,548,455	-245,952,900	-34,404,445	0	-34,404,445
9001115	7,934,463	-10,063,160	-2,128,697	0	-2,128,697
9001133	19,134,554	-21,766,327	-2,631,773	0	-2,631,773
9001156	72,281,385	-83,434,689	-11,153,304	0	-11,153,304
9001188	240,827,306	-262,135,888	-21,308,583	0	-21,308,583
9001195	38,554,087	-40,725,647	-2,171,560	0	-2,171,560
9001198	187,681,100	-152,804,123	34,876,977	34,876,977	0
9001182	157,004,100	-145,090,771	11,913,329	11,913,329	0
9001173	162,134,100	-160,527,612	1,606,488	1,606,488	0
9001177	58,276,855	-51,604,490	6,672,364	6,672,364	0
9001237	53,282,101	-53,836,687	-554,586	0	-554,586
9001241	293,051,556	-295,900,211	-2,848,655	0	-2,848,655
9000214	36,271,495	-28,190,821	8,080,673	8,080,673	0
9000224	51,790,842	-35,549,670	16,241,172	16,241,172	0
9000246	32,053,722	-20,028,836	12,024,886	12,024,886	0
9000253	24,966,447	-31,700,020	-6,733,573	0	-6,733,573
9000257	28,541,363	-35,809,824	-7,268,461	0	-7,268,461
9000271	35,739,615	-28,854,640	6,884,975	6,884,975	0
9000279	35,911,686	-28,860,456	7,051,231	7,051,231	0
9000280	13,907,962	-9,014,077	4,893,885	4,893,885	0
9000282	28,870,703	-34,959,617	-6,088,914	0	-6,088,914
9000285	28,877,145	-35,053,794	-6,176,650	0	-6,176,650
9000287	29,191,909	-35,643,630	-6,451,721	0	-6,451,721
9000291	18,255,133	-21,941,633	-3,686,500	0	-3,686,500
9000303	19,585,548	-25,185,829	-5,600,281	0	-5,600,281
9000308	26,972,896	-19,998,965	6,973,930	6,973,930	0

9000312	20,033,114	-27,512,976	-7,479,861	0	-7,479,861
9000320	20,040,935	-27,173,465	-7,132,530	0	-7,132,530
9000325	45,019,634	-37,342,117	7,677,516	7,677,516	0
9000327	12,559,750	-18,837,020	-6,277,271	0	-6,277,271
9000331	44,477,696	-37,349,155	7,128,541	7,128,541	0
9000334	8,385,350	-12,357,214	-3,971,864	0	-3,971,864
9000335	44,251,234	-37,352,580	6,898,655	6,898,655	0
9000338	44,707,717	-37,356,586	7,351,131	7,351,131	0
9000353	45,048,327	-37,751,170	7,297,158	7,297,158	0
9000355	8,788,887	-12,979,780	-4,190,893	0	-4,190,893
9000362	12,961,455	-8,788,552	4,172,903	4,172,903	0
9000381	8,798,055	-13,328,365	-4,530,310	0	-4,530,310
9000389	13,152,186	-8,793,182	4,359,004	4,359,004	0
9000395	37,763,139	-45,669,328	-7,906,189	0	-7,906,189
9000397	45,376,887	-37,766,201	7,610,686	7,610,686	0
9000399	6,500,835	-4,404,993	2,095,842	2,095,842	0
9000401	8,818,598	-13,042,893	-4,224,294	0	-4,224,294
9000404	38,168,050	-44,544,542	-6,376,492	0	-6,376,492
9000409	44,463,453	-38,171,848	6,291,605	6,291,605	0
9000418	13,228,141	-9,235,327	3,992,814	3,992,814	0
9000425	9,983,608	-6,927,183	3,056,425	3,056,425	0
9000427	38,193,838	-43,939,753	-5,745,915	0	-5,745,915
9000429	38,576,828	-44,379,400	-5,802,572	0	-5,802,572
9000431	38,581,596	-44,457,899	-5,876,303	0	-5,876,303
9000437	44,889,834	-38,584,032	6,305,802	6,305,802	0
9000456	44,941,863	-38,592,129	6,349,734	6,349,734	0
9000458	38,654,182	-44,146,200	-5,492,018	0	-5,492,018
9000461	9,663,073	-13,639,416	-3,976,343	0	-3,976,343
9000472	38,610,000	-44,597,846	-5,987,846	0	-5,987,846
9000474	9,686,602	-13,985,316	-4,298,714	0	-4,298,714
9000518	29,301,058	-22,350,030	6,951,027	6,951,027	0
9000526	45,417,668	-39,422,248	5,995,420	5,995,420	0
9000538	15,818,087	-23,078,488	-7,260,401	0	-7,260,401
9000541	39,436,860	-45,531,496	-6,094,636	0	-6,094,636
9000542	23,309,715	-19,910,065	3,399,650	3,399,650	0
9000546	39,820,083	-46,659,072	-6,838,989	0	-6,838,989
9000552	46,831,670	-39,820,083	7,011,587	7,011,587	0
9000554	10,971,854	-15,840,013	-4,868,160	0	-4,868,160
9000562	382,665	-618,115	-235,450	0	-235,450
9000575	39,820,314	-47,088,982	-7,268,669	0	-7,268,669
9000583	16,755,441	-11,381,471	5,373,970	5,373,970	0
9000584	47,731,018	-40,201,284	7,529,735	7,529,735	0
9000585	1,252,767	-765,323	487,444	487,444	0

9000587	1,880,451	-1,147,792	732,659	732,659	0
9000611	1,146,662	-1,866,771	-720,110	0	-720,110
9000615	40,199,412	-48,104,196	-7,904,784	0	-7,904,784
9000624	20,100,521	-24,148,724	-4,048,203	0	-4,048,203
9000629	49,040,834	-40,199,810	8,841,024	8,841,024	0
9000635	20,098,757	-24,332,707	-4,233,950	0	-4,233,950
9000638	80,399,625	-96,099,019	-15,699,394	0	-15,699,394
9000652	23,327,583	-30,505,190	-7,177,607	0	-7,177,607
9000654	36,875,140	-30,435,426	6,439,714	6,439,714	0
9000658	11,834,272	-17,129,128	-5,294,857	0	-5,294,857
9000666	12,984,701	-15,625,352	-2,640,651	0	-2,640,651
9000670	12,985,517	-15,373,422	-2,387,906	0	-2,387,906
9000678	40,576,131	-47,510,682	-6,934,551	0	-6,934,551
9000683	48,746,099	-40,576,215	8,169,884	8,169,884	0
9000687	48,454,903	-40,576,215	7,878,689	7,878,689	0
9000701	40,958,419	-48,788,092	-7,829,673	0	-7,829,673
9000716	6,695,471	-10,254,151	-3,558,681	0	-3,558,681
9000747	24,624,393	-20,666,945	3,957,448	3,957,448	0
9000752	37,533,090	-30,996,691	6,536,399	6,536,399	0
9000754	9,330,019	-6,376,255	2,953,764	2,953,764	0
9000762	7,412,897	-4,586,095	2,826,802	2,826,802	0
9000767	37,992,997	-31,276,895	6,716,102	6,716,102	0
9000771	25,388,262	-20,851,263	4,536,998	4,536,998	0
9000773	6,822,957	-9,960,152	-3,137,195	0	-3,137,195
9000777	7,963,475	-12,340,752	-4,377,277	0	-4,377,277
9000782	20,477,568	-16,835,692	3,641,877	3,641,877	0
Total			5,188,896,481	-5,285,104,961	

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
BSKMXN	P	19,980,000	27-Sep-10	MXN	0	1	1	1	1	0
BSKMXN	S	19,980,000	27-Sep-10	MXN	1,276,722	1	1	-1	0	1

S&P 500 INDEX	P	20,839,099	05-Ago-10	USD	59,540	48	12.8441	611	611	0
RUSSIAN DEP IN	S	11,611,231	05-Ago-10	USD	380,116	937,801	12.8441	-12,045,215	0	12,045,215
RUSSIAN DEP IN	S	57,748,021	05-Ago-10	USD	1,890,492	4,664,120	12.8441	-59,906,421	0	59,906,421
RUSSIAN DEP IN	S	45,964,368	05-Ago-10	USD	1,504,732	3,712,392	12.8441	-47,682,340	0	47,682,340
S&P 500 INDEX RUSSIAN DEP IN	S	17,676,036	05-Ago-10	USD	578,659	1,427,636	12.8441	-18,336,699	0	18,336,699
RUSSIAN DEP IN	P	54,189,527	05-Ago-10	USD	154,828	124	12.8441	1,588	1,588	0
RUSSIAN DEP IN	P	68,081,823	05-Ago-10	USD	194,520	155	12.8441	1,995	1,995	0
RUSSIAN DEP IN	P	13,689,019	05-Ago-10	USD	39,112	31	12.8441	401	401	0
S&P 500 INDEX	P	15,815,476	05-Ago-10	USD	221,416	451,772	12.8441	5,802,603	5,802,603	0
RUSSIAN DEP IN	P	41,126,209	05-Ago-10	USD	575,765	1,174,777	12.8441	15,088,959	15,088,959	0
RUSSIAN DEP IN	P	51,669,528	05-Ago-10	USD	723,372	1,475,949	12.8441	18,957,240	18,957,240	0
RUSSIAN DEP IN	P	10,389,046	05-Ago-10	USD	145,446	296,765	12.8441	3,811,678	3,811,678	0
RUSSIAN DEP IN	S	119,000,259	05-Ago-10	USD	1,664,758	3,399,263	12.8441	-43,660,480	0	43,660,480
RUSSIAN DEP IN	S	156,799,469	05-Ago-10	USD	447,768	358	12.8441	-4,595	0	4,595
RUSSIAN DEP IN	P	132,999,656	05-Ago-10	USD	4,352,524	10,741,950	12.8441	137,970,675	137,970,675	0
BMBBRART IND	S	442,006,745	24-Sep-10	MXN	5,707,808	2,690,275	1	-2,690,275	0	2,690,275
BMBBRART IND	P	160,359,859	24-Sep-10	MXN	2,070,790	976,031	1	976,031	976,031	0
BMBBRART IND	P	271,790,103	24-Sep-10	MXN	3,509,733	1,654,251	1	1,654,251	1,654,251	0
BMBBRART IND	P	9,856,783	24-Sep-10	MXN	127,285	59,993	1	59,993	59,993	0
BMBBRART IND	P	494,006,751	24-Sep-10	MXN	18,021,130	10,984,039	1	10,984,039	10,984,039	0
BMBBRART IND	S	179,225,439	24-Sep-10	MXN	6,538,058	3,985,005	1	-3,985,005	0	3,985,005
BMBBRART IND	S	303,764,925	24-Sep-10	MXN	11,081,199	6,754,090	1	-6,754,090	0	6,754,090
BMBBRART IND	P	211,293,522	24-Sep-10	MXN	3,519,371	3,930,887	1	3,930,887	3,930,887	0
BMBBRART IND	S	582,397,381	24-Sep-10	MXN	9,700,594	10,834,871	1	-10,834,871	0	10,834,871
BMBBRART IND	P	12,987,505	24-Sep-10	MXN	216,324	241,618	1	241,618	241,618	0
BMBBRART IND	P	358,116,354	24-Sep-10	MXN	5,964,898	6,662,366	1	6,662,366	6,662,366	0

BMBBRART IND	S	11,016,387	24-Sep-10	MXN	0	244,945	1	-244,945	0	244,945
Total									206,144,937	206,144,937