

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

**Información al 31 de Marzo de 2010**  
(Cifras en Millones de 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 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	Activo	Pasivo
10-Nov-10	MXN	EUR	1,209,096	21,812,091.84	18.04	0.00	1,199,356.04
10-Nov-10	MXN	EUR	13,010,669	234,712,468.76	18.04	0.00	12,905,860.64
10-Nov-10	MXN	EUR	22,270,302	401,756,248.08	18.04	0.00	22,090,902.02
10-Nov-10	MXN	EUR	18,814,483	339,413,273.32	18.04	0.00	18,662,921.61
10-Nov-10	MXN	EUR	3,311,750	59,743,970.00	18.04	0.00	3,285,071.97
10-Nov-10	MXN	EUR	161,300	2,894,528.50	17.945	0.00	144,677.14
10-Nov-10	USD	EUR	3,250,000	4,376,125.00	1.3465	61,395.03	0.00
10-Nov-10	USD	EUR	12,903,000	17,373,889.50	1.3465	243,747.72	0.00
10-Nov-10	USD	EUR	26,690,000	35,938,085.00	1.3465	504,194.90	0.00
10-Nov-10	USD	EUR	47,400,000	63,824,100.00	1.3465	895,422.95	0.00
10-Nov-10	USD	EUR	10,757,000	14,484,300.50	1.3465	203,208.12	0.00
07-Jul-10	JPY	USD	47,000,000	4,315,070,000.00	91.81	10,696,869.23	0.00
10-Nov-10	JPY	USD	6,653,362	602,262,328.00	90.52	2,673,912.40	0.00
10-Nov-10	JPY	USD	19,221,285	1,739,910,718.00	90.52	7,724,821.20	0.00
10-Nov-10	JPY	USD	21,119,001	1,911,691,970.00	90.52	8,487,492.26	0.00
10-Nov-10	JPY	USD	4,859,352	439,868,543.00	90.52	1,952,919.66	0.00
07-Jul-10	JPY	USD	3,042,200	274,558,550.00	90.25	1,324,368.10	0.00
03-Jun-10	MXN	USD	115,000,000	1,601,950,000.00	13.93	0.00	175,606,811.29

26-Apr-10	MXN	USD	10,438,476	140,240,925.06	13.435	0.00	11,278,269.34
26-Apr-10	MXN	USD	11,318,250	152,060,688.75	13.435	0.00	12,228,822.67
26-Apr-10	MXN	USD	1,968,906	26,452,252.11	13.435	0.00	2,127,307.87
26-Apr-10	MXN	USD	2,598,168	34,906,387.08	13.435	0.00	2,807,195.08
26-Apr-10	MXN	USD	6,811,575	91,513,510.13	13.435	0.00	7,359,577.93
18-May-10	MXN	USD	2,947,050	39,602,457.90	13.438	0.00	3,111,515.28
18-May-10	MXN	USD	6,818,175	91,622,635.65	13.438	0.00	7,198,675.19
18-May-10	MXN	USD	13,611,375	182,909,657.25	13.438	0.00	14,370,981.60
18-May-10	MXN	USD	1,598,400	21,479,299.20	13.438	0.00	1,687,601.51
18-May-10	MXN	USD	75,000,000	1,003,275,000.00	13.377	0.00	74,610,506.24
18-May-10	MXN	USD	1,763,510	23,560,493.60	13.36	0.00	1,724,371.98
18-May-10	MXN	USD	4,079,985	54,508,599.60	13.36	0.00	3,989,436.87
18-May-10	MXN	USD	8,145,026	108,817,547.36	13.36	0.00	7,964,261.40
18-May-10	MXN	USD	956,480	12,778,572.80	13.36	0.00	935,252.60
18-May-10	MXN	USD	1,708,992	22,642,435.01	13.249	0.00	1,481,365.80
18-May-10	MXN	USD	4,312,224	57,132,655.78	13.249	0.00	3,737,864.87
18-May-10	MXN	USD	6,557,760	86,883,762.24	13.249	0.00	5,684,310.63
18-May-10	MXN	USD	6,398,784	84,777,489.22	13.249	0.00	5,546,509.17
18-May-10	MXN	USD	894,240	11,847,785.76	13.249	0.00	775,133.27
10-Nov-10	MXN	USD	51,853,000	684,355,894.00	13.198	0.00	28,571,800.50
10-Nov-10	MXN	USD	34,325,000	461,499,625.00	13.445	0.00	27,391,877.92
14-Feb-11	MXN	USD	3,120,642	42,704,425.45	13.6845	0.00	2,742,252.14
14-Feb-11	MXN	USD	8,301,187	113,597,593.50	13.6845	0.00	7,294,636.12
14-Feb-11	MXN	USD	6,243,271	85,436,042.00	13.6845	0.00	5,486,250.36
14-Feb-11	MXN	USD	2,198,950	30,091,531.28	13.6845	0.00	1,932,318.85
12-Aug-10	MXN	USD	200,000,000	2,670,000,000.00	13.35	0.00	168,560,434.05
10-Nov-10	MXN	USD	20,000,000	268,550,000.00	13.4275	0.00	15,610,307.60
18-May-10	MXN	USD	4,223,760	54,651,230.64	12.939	0.00	2,351,818.08
18-May-10	MXN	USD	22,781,675	294,772,092.83	12.939	0.00	12,684,990.42
18-May-10	MXN	USD	41,689,786	539,424,141.05	12.939	0.00	23,213,154.24
18-May-10	MXN	USD	40,607,312	525,418,009.97	12.939	0.00	22,610,425.42
18-May-10	MXN	USD	2,966,467	38,383,116.51	12.939	0.00	1,651,748.85
23-Feb-11	MXN	USD	10,774,185	144,648,820.72	13.4255	0.00	6,516,890.14
23-Feb-11	MXN	USD	12,378,542	166,188,115.62	13.4255	0.00	7,487,303.98
23-Feb-11	MXN	USD	1,118,923	15,022,100.74	13.4255	0.00	676,793.49
25-Feb-11	MXN	USD	9,996,000	134,496,180.00	13.455	0.00	6,308,014.29
25-Feb-11	MXN	USD	49,943,000	671,983,065.00	13.455	0.00	31,516,722.46
15-Jul-10	MXN	USD	176,250	2,294,863.13	13.0205	0.00	97,818.37
18-Jan-11	MXN	USD	176,250	2,350,998.75	13.339	0.00	101,854.88
15-Jul-11	MXN	USD	176,250	2,407,240.13	13.6581	0.00	106,595.48
17-Jan-12	MXN	USD	176,250	2,464,591.88	13.9835	0.00	110,445.21
16-Jul-12	MXN	USD	176,250	2,522,578.13	14.3125	0.00	144,556.92
15-Jan-13	MXN	USD	176,250	2,576,510.63	14.6185	0.00	198,489.42

15-Jul-13	MXN	USD	176,250	2,629,738.13	14.9205	0.00	251,716.92
15-Jan-14	MXN	USD	6,176,250	93,891,352.50	15.202	0.00	10,559,417.66
15-Jul-10	MXN	USD	323,125	4,207,249.06	13.0205	0.00	179,333.67
18-Jan-11	MXN	USD	323,125	4,310,164.38	13.339	0.00	186,733.94
15-Jul-11	MXN	USD	323,125	4,413,273.56	13.6581	0.00	195,425.03
17-Jan-12	MXN	USD	323,125	4,518,418.44	13.9835	0.00	202,482.88
16-Jul-12	MXN	USD	323,125	4,624,726.56	14.3125	0.00	265,021.02
15-Jan-13	MXN	USD	323,125	4,723,602.81	14.6185	0.00	363,897.25
15-Jul-13	MXN	USD	323,125	4,821,186.56	14.9205	0.00	461,481.00
15-Jan-14	MXN	USD	11,323,125	172,134,146.25	15.202	0.00	19,358,932.38
18-May-10	MXN	USD	30,000,000	382,050,000.00	12.735	0.00	10,584,202.50
18-May-10	MXN	USD	6,237,000	78,707,821.50	12.6195	0.00	1,480,082.20
18-May-10	MXN	USD	18,710,000	236,110,845.00	12.6195	0.00	4,440,009.29
18-May-10	MXN	USD	16,631,200	209,877,428.40	12.6195	0.00	3,946,696.02
18-May-10	MXN	USD	10,395,000	131,179,702.50	12.6195	0.00	2,466,803.66
<b>Total Compras</b>			<b>1,170,090,076</b>	<b>22,622,691,766.61</b>		<b>34,768,351.57</b>	<b>830,824,294.62</b>
10-Nov-10	MXN	EUR	58,616,300	1,057,438,052.00	18.04	58,144,112.28	0.00
10-Nov-10	MXN	EUR	34,196	613,647.22	17.945	30,671.91	0.00
10-Nov-10	MXN	EUR	39,519	709,168.46	17.945	35,446.35	0.00
10-Nov-10	MXN	EUR	50,002	897,285.89	17.945	44,849.02	0.00
10-Nov-10	MXN	EUR	32,583	584,701.94	17.945	29,225.15	0.00
10-Nov-10	MXN	EUR	5,000	89,725.00	17.945	4,484.72	0.00
10-Nov-10	USD	EUR	101,000,000	135,996,500.00	1.3465	0.00	1,907,968.73
07-Jul-10	JPY	USD	24,000,000	2,203,440,000.00	91.81	0.00	5,462,231.10
07-Jul-10	JPY	USD	17,150,000	1,574,541,500.00	91.81	0.00	3,903,219.30
07-Jul-10	JPY	USD	4,100,000	376,421,000.00	91.81	0.00	933,131.14
07-Jul-10	JPY	USD	1,750,000	160,667,500.00	91.81	0.00	398,287.69
10-Nov-10	JPY	USD	51,853,000	4,693,733,560.00	90.52	0.00	20,839,145.38
07-Jul-10	JPY	USD	3,042,200	274,558,550.00	90.25	0.00	1,324,368.10
03-Jun-10	MXN	USD	115,000,000	1,591,600,000.00	13.84	165,256,811.29	0.00
26-Apr-10	MXN	USD	33,135,375	445,173,763.13	13.435	35,801,172.90	0.00
18-May-10	MXN	USD	24,975,000	335,614,050.00	13.438	26,368,773.58	0.00
18-May-10	MXN	USD	525,000	7,022,925.00	13.377	522,273.54	0.00
18-May-10	MXN	USD	17,100,000	228,746,700.00	13.377	17,011,195.42	0.00
18-May-10	MXN	USD	29,175,000	390,273,975.00	13.377	29,023,486.93	0.00
18-May-10	MXN	USD	27,975,000	374,221,575.00	13.377	27,829,718.83	0.00
18-May-10	MXN	USD	225,000	3,009,825.00	13.377	223,831.52	0.00
18-May-10	MXN	USD	14,945,000	199,665,200.00	13.36	14,613,321.88	0.00
18-May-10	MXN	USD	19,872,000	263,284,128.00	13.249	17,225,183.73	0.00
10-Nov-10	MXN	USD	6,653,362	87,811,071.68	13.198	3,666,104.80	0.00
10-Nov-10	MXN	USD	19,221,285	253,682,519.43	13.198	10,591,223.66	0.00

10-Nov-10	MXN	USD	21,119,001	278,728,575.20	13.198	11,636,894.36	0.00
10-Nov-10	MXN	USD	4,859,352	64,133,727.70	13.198	2,677,577.69	0.00
10-Nov-10	MXN	USD	6,629,098	89,128,222.61	13.445	5,290,122.16	0.00
10-Nov-10	MXN	USD	11,453,346	153,990,236.97	13.445	9,139,946.26	0.00
10-Nov-10	MXN	USD	14,309,338	192,389,049.41	13.445	11,419,071.80	0.00
10-Nov-10	MXN	USD	1,933,218	25,992,116.01	13.445	1,542,737.70	0.00
14-Feb-11	MXN	USD	19,864,050	271,829,592.23	13.6845	17,455,457.47	0.00
12-Aug-10	MXN	USD	27,000,000	360,450,000.00	13.35	22,755,658.60	0.00
12-Aug-10	MXN	USD	72,000,000	961,200,000.00	13.35	60,681,756.26	0.00
12-Aug-10	MXN	USD	92,000,000	1,228,200,000.00	13.35	77,537,799.66	0.00
12-Aug-10	MXN	USD	9,000,000	120,150,000.00	13.35	7,585,219.53	0.00
10-Nov-10	MXN	USD	780,000	10,473,450.00	13.4275	608,802.00	0.00
10-Nov-10	MXN	USD	3,360,000	45,116,400.00	13.4275	2,622,531.68	0.00
10-Nov-10	MXN	USD	6,600,000	88,621,500.00	13.4275	5,151,401.51	0.00
10-Nov-10	MXN	USD	7,840,000	105,271,600.00	13.4275	6,119,240.58	0.00
10-Nov-10	MXN	USD	1,420,000	19,067,050.00	13.4275	1,108,331.84	0.00
18-May-10	MXN	USD	112,269,000	1,452,648,591.00	12.939	62,512,137.00	0.00
23-Feb-11	MXN	USD	24,271,650	325,859,037.08	13.4255	14,680,987.61	0.00
25-Feb-11	MXN	USD	59,939,000	806,479,245.00	13.455	37,824,736.75	0.00
15-Jul-10	MXN	USD	499,375	6,502,112.19	13.0205	277,152.04	0.00
18-Jan-11	MXN	USD	499,375	6,661,163.13	13.339	288,588.82	0.00
15-Jul-11	MXN	USD	499,375	6,820,513.69	13.6581	302,020.51	0.00
17-Jan-12	MXN	USD	499,375	6,983,010.31	13.9835	312,928.08	0.00
16-Jul-12	MXN	USD	499,375	7,147,304.69	14.3125	409,577.94	0.00
15-Jan-13	MXN	USD	499,375	7,300,113.44	14.6185	562,386.66	0.00
15-Jul-13	MXN	USD	499,375	7,450,924.69	14.9205	713,197.92	0.00
15-Jan-14	MXN	USD	17,499,375	266,025,498.75	15.202	29,918,350.04	0.00
18-May-10	MXN	USD	2,194,000	27,940,590.00	12.735	774,058.01	0.00
18-May-10	MXN	USD	8,845,000	112,641,075.00	12.735	3,120,575.70	0.00
18-May-10	MXN	USD	18,961,000	241,468,335.00	12.735	6,689,568.78	0.00
18-May-10	MXN	USD	51,973,200	655,875,797.40	12.6195	12,333,591.17	0.00
<b>Total Ventas</b>			<b>1,170,090,075</b>	<b>22,612,341,754.25</b>		<b>820,474,293.64</b>	<b>34,768,351.44</b>
<b>Posición neta</b>			<b>1</b>	<b>10,350,012.36</b>		<b>855,242,645.21</b>	<b>865,592,646.06</b>

**b) Contratos adelantados de índices (Index Forwards)**

Contratos adelantados de índices									
Indice	Compra (P) / Venta (S)	Monto nominal	Fecha de vencimiento	Moneda	Prima de mercado	Tipo de cambio	Prima de mercado (MXN)	Activo	Pasivo
S&P 500 INDEX	S	39,310,514	13-Apr-10	USD	(22,035,506.08)	12.3306	(271,711,011.27)		
S&P 500 INDEX	P	39,310,514	13-Apr-10	USD	33.31	12.3306	410.73	0.00	(271,710,600.54)
SPDR FUND EQUI	P	45,910,491	12-Apr-10	USD	1,181,571.74	12.3306	14,569,488.50		
SPDR FUND EQUI	S	54,012,343	12-Apr-10	USD	(5,458,949.96)	12.3306	(67,312,128.38)	0.00	(52,742,639.88)
SPDR FUND EQUI	P	64,814,811	12-Apr-10	USD	3,792,942.53	12.3306	46,769,257.16		
HS60US INDEX	S	7,385,567	02-Feb-11	USD	(995,173.35)	12.3306	(12,271,084.51)	34,498,172.65	0.00
HS60US INDEX	P	7,385,567	02-Feb-11	USD	619,339.58	12.3306	7,636,828.63		
HS60US INDEX	S	15,471,235	03-Nov-10	USD	(1,841,916.00)	12.3306	(22,711,929.43)	0.00	(15,075,100.80)
HS60US INDEX	P	15,471,235	03-Nov-10	USD	1,036,202.19	12.3306	12,776,994.72		
BMBBRART IND	P	137,435,436	22-Nov-10	MXN	9,462,199.08	1	9,462,199.08	22,239,193.80	0.00
BMBBRART IND	S	137,435,436	22-Nov-10	MXN	(7,466,435.78)	1	(7,466,435.78)		
HS60US INDEX	P	34,682,910	16-Feb-11	USD	2,752,784.73	12.3306	33,943,487.39	26,477,051.61	0.00
HS60US INDEX	S	34,682,910	16-Feb-11	USD	(5,267,476.76)	12.3306	(64,951,148.94)		
BMBBRART IND	P	137,344,652	20-Dec-10	MXN	11,776,558.18	1	11,776,558.18	0.00	(53,174,590.76)
BMBBRART IND	S	137,344,652	20-Dec-10	MXN	(5,797,002.80)	1	(5,797,002.80)		
GMEXICOB MM EQ	P	21,000,000	12-Apr-10	MXN	(289,117.06)	1	(289,117.06)	0.00	(6,086,119.86)
HS60US INDEX	P	23,002,876	14-Mar-11	USD	2,434,017.26	12.3306	30,012,893.23		
HS60US INDEX	S	23,002,876	14-Mar-11	USD	(2,590,146.75)	12.3306	(31,938,063.52)	0.00	(1,925,170.29)
S&P 500 INDEX	S	19,692,696	13-Apr-10	USD	(11,038,739.24)	12.3306	(136,114,278.07)		
S&P 500 INDEX	P	19,692,696	13-Apr-10	USD	16.69	12.3306	205.80	0.00	(136,114,072.28)
SPDR FUND EQUI	P	39,351,855	12-Apr-10	USD	1,012,775.92	12.3306	12,488,134.76		
SPDR FUND EQUI	S	46,296,300	12-Apr-10	USD	(4,679,100.62)	12.3306	(57,696,118.10)	0.00	(45,207,983.35)
SPDR FUND EQUI	P	55,555,560	12-Apr-10	USD	3,251,094.05	12.3306	40,087,940.29		
HS60US INDEX	S	7,735,617	03-Nov-10	USD	(920,958.00)	12.3306	(11,355,964.71)	28,731,975.58	0.00
HS60US INDEX	P	7,735,617	03-Nov-10	USD	518,101.10	12.3306	6,388,497.42		
BMBBRART IND	S	103,364,384	22-Nov-10	MXN	(5,615,462.46)	1	(5,615,462.46)	773,034.96	0.00
BMBBRART IND	P	103,364,384	22-Nov-10	MXN	7,116,464.31	1	7,116,464.31		
HS60US INDEX	S	32,081,800	16-Feb-11	USD	(4,872,432.55)	12.3306	(60,080,016.80)	0.00	(52,963,552.49)
HS60US INDEX	P	32,081,800	16-Feb-11	USD	2,546,334.52	12.3306	31,397,832.43		
BMBBRART IND	P	93,699,971	20-Dec-10	MXN	8,034,263.78	1	8,034,263.78	39,432,096.21	0.00
BMBBRART IND	S	93,699,971	20-Dec-10	MXN	(3,954,860.91)	1	(3,954,860.91)		
GMEXICOB MM EQ	P	21,000,000	12-Apr-10	MXN	(289,117.06)	1	(289,117.06)	0.00	(4,243,977.97)
HS60US INDEX	P	11,502,268	14-Mar-11	USD	1,217,096.47	12.3306	15,007,529.73		
HS60US INDEX	S	11,502,268	14-Mar-11	USD	(1,295,166.85)	12.3306	(15,970,184.36)	0.00	(962,654.63)































9000956	89,041,594.66	(97,522,929.65)	(8,481,334.99)	0.00	(8,481,334.99)
9000968	109,831,208.52	(91,103,363.49)	18,727,845.03	18,727,845.03	0.00
9000987	152,066,284.72	(161,685,230.69)	(9,618,945.97)	0.00	(9,618,945.97)
9001004	10,575,812.47	(18,898,129.49)	(8,322,317.02)	0.00	(8,322,317.02)
9001033	244,158,108.74	(260,352,020.09)	(16,193,911.35)	0.00	(16,193,911.35)
9001044	250,594,146.96	(223,886,343.23)	26,707,803.73	26,707,803.73	0.00
9001046	214,019,855.78	(245,810,494.47)	(31,790,638.69)	0.00	(31,790,638.69)
9001057	105,512,293.61	(120,854,050.87)	(15,341,757.26)	0.00	(15,341,757.26)
9001086	213,967,574.88	(245,436,085.24)	(31,468,510.36)	0.00	(31,468,510.36)
9001115	11,540,375.45	(14,052,549.69)	(2,512,174.24)	0.00	(2,512,174.24)
9001127	6,736,009.10	(6,201,152.82)	534,856.28	534,856.28	0.00
9001133	25,329,257.11	(27,084,857.41)	(1,755,600.30)	0.00	(1,755,600.30)
9001156	99,204,239.22	(105,365,581.02)	(6,161,341.80)	0.00	(6,161,341.80)
9001188	265,535,437.35	(265,323,491.22)	211,946.13	211,946.13	0.00
9001195	52,191,654.22	(52,710,256.63)	(518,602.41)	0.00	(518,602.41)
9001182	143,957,442.69	(149,742,603.58)	(5,785,160.89)	0.00	(5,785,160.89)
9001173	146,014,313.88	(156,233,309.83)	(10,218,995.95)	0.00	(10,218,995.95)
9001177	59,362,944.24	(56,636,449.94)	2,726,494.30	2,726,494.30	0.00
9000214	37,066,987.58	(31,695,555.47)	5,371,432.11	5,371,432.11	0.00
9000224	56,303,499.85	(42,999,544.24)	13,303,955.61	13,303,955.61	0.00
9000246	37,515,611.84	(25,745,226.35)	11,770,385.49	11,770,385.49	0.00
9000253	28,303,677.42	(32,847,336.20)	(4,543,658.78)	0.00	(4,543,658.78)
9000257	32,353,927.93	(37,104,778.44)	(4,750,850.51)	0.00	(4,750,850.51)
9000271	36,489,354.09	(32,362,824.63)	4,126,529.46	4,126,529.46	0.00
9000279	36,663,537.68	(32,370,750.72)	4,292,786.96	4,292,786.96	0.00
9000280	16,277,900.13	(11,579,588.91)	4,698,311.22	4,698,311.22	0.00
9000282	32,687,475.41	(36,202,101.18)	(3,514,625.77)	0.00	(3,514,625.77)
9000285	32,693,026.79	(36,298,744.78)	(3,605,717.99)	0.00	(3,605,717.99)
9000287	32,702,224.32	(36,373,488.91)	(3,671,264.59)	0.00	(3,671,264.59)
9000291	20,449,608.71	(22,389,794.16)	(1,940,185.45)	0.00	(1,940,185.45)
9000303	23,059,241.34	(26,553,571.80)	(3,494,330.46)	0.00	(3,494,330.46)
9000308	28,400,432.18	(23,477,675.99)	4,922,756.19	4,922,756.19	0.00
9000312	23,525,183.62	(28,965,982.94)	(5,440,799.32)	0.00	(5,440,799.32)
9000320	23,532,364.45	(28,608,040.79)	(5,075,676.34)	0.00	(5,075,676.34)
9000325	45,895,607.92	(41,731,524.03)	4,164,083.89	4,164,083.89	0.00
9000327	15,763,225.12	(21,403,624.95)	(5,640,399.83)	0.00	(5,640,399.83)
9000331	45,976,091.92	(42,119,591.36)	3,856,500.56	3,856,500.56	0.00
9000334	10,911,077.61	(14,654,860.83)	(3,743,783.22)	0.00	(3,743,783.22)
9000335	45,741,794.23	(42,120,263.37)	3,621,530.86	3,621,530.86	0.00
9000338	46,212,832.85	(42,125,082.87)	4,087,749.98	4,087,749.98	0.00
9000353	45,906,467.26	(42,135,406.81)	3,771,060.45	3,771,060.45	0.00
9000355	10,951,391.12	(14,662,926.51)	(3,711,535.39)	0.00	(3,711,535.39)
9000362	14,642,166.37	(10,955,244.99)	3,686,921.38	3,686,921.38	0.00

9000381	10,970,226.80	(15,056,361.60)	(4,086,134.80)	0.00	(4,086,134.80)
9000389	14,857,460.77	(10,962,917.46)	3,894,543.31	3,894,543.31	0.00
9000395	42,149,387.88	(46,536,190.53)	(4,386,802.65)	0.00	(4,386,802.65)
9000397	46,237,672.25	(42,149,687.58)	4,087,984.67	4,087,984.67	0.00
9000399	7,652,557.61	(5,688,735.28)	1,963,822.33	1,963,822.33	0.00
9000401	11,387,698.74	(15,353,569.56)	(3,965,870.82)	0.00	(3,965,870.82)
9000404	42,550,597.26	(45,372,910.04)	(2,822,312.78)	0.00	(2,822,312.78)
9000409	45,289,508.19	(42,552,164.38)	2,737,343.81	2,737,343.81	0.00
9000418	14,862,931.15	(11,453,682.53)	3,409,248.62	3,409,248.62	0.00
9000425	11,217,386.19	(8,591,626.72)	2,625,759.47	2,625,759.47	0.00
9000427	42,951,459.22	(45,368,346.13)	(2,416,886.91)	0.00	(2,416,886.91)
9000429	42,951,829.17	(45,187,686.60)	(2,235,857.43)	0.00	(2,235,857.43)
9000431	42,943,149.42	(45,244,516.00)	(2,301,366.58)	0.00	(2,301,366.58)
9000436	599,484.51	(382,054.90)	217,429.61	217,429.61	0.00
9000437	45,705,727.90	(42,959,811.85)	2,745,916.05	2,745,916.05	0.00
9000456	45,756,809.05	(42,968,081.50)	2,788,727.55	2,788,727.55	0.00
9000458	43,028,306.57	(44,943,789.83)	(1,915,483.26)	0.00	(1,915,483.26)
9000461	11,936,906.58	(15,249,448.85)	(3,312,542.27)	0.00	(3,312,542.27)
9000472	43,365,333.83	(46,023,308.96)	(2,657,975.13)	0.00	(2,657,975.13)
9000474	12,383,347.71	(16,247,725.80)	(3,864,378.09)	0.00	(3,864,378.09)
9000509	3,658,018.02	(2,286,683.86)	1,371,334.16	1,371,334.16	0.00
9000518	30,648,555.61	(25,983,820.80)	4,664,734.81	4,664,734.81	0.00
9000526	46,203,715.16	(43,790,531.23)	2,413,183.93	2,413,183.93	0.00
9000538	20,087,302.72	(26,509,637.37)	(6,422,334.65)	0.00	(6,422,334.65)
9000541	44,184,667.64	(46,939,041.37)	(2,754,373.73)	0.00	(2,754,373.73)
9000542	23,693,849.81	(22,087,709.82)	1,606,139.99	1,606,139.99	0.00
9000546	44,191,516.12	(47,449,948.18)	(3,258,432.06)	0.00	(3,258,432.06)
9000552	47,625,472.03	(44,191,516.12)	3,433,955.91	3,433,955.91	0.00
9000554	13,490,283.28	(17,482,462.80)	(3,992,179.52)	0.00	(3,992,179.52)
9000562	1,528,874.86	(2,459,628.31)	(930,753.45)	0.00	(930,753.45)
9000575	44,587,457.13	(48,521,467.95)	(3,934,010.82)	0.00	(3,934,010.82)
9000583	18,425,212.78	(13,936,493.66)	4,488,719.12	4,488,719.12	0.00
9000584	48,523,192.22	(44,591,107.87)	3,932,084.35	3,932,084.35	0.00
9000585	3,115,225.88	(1,913,094.06)	1,202,131.82	1,202,131.82	0.00
9000587	4,642,762.66	(2,851,402.42)	1,791,360.24	1,791,360.24	0.00
9000611	2,877,371.31	(4,642,984.16)	(1,765,612.85)	0.00	(1,765,612.85)
9000615	44,602,475.16	(48,898,980.88)	(4,296,505.72)	0.00	(4,296,505.72)
9000624	22,301,614.00	(24,547,577.44)	(2,245,963.44)	0.00	(2,245,963.44)
9000629	49,850,563.16	(44,605,908.77)	5,244,654.39	5,244,654.39	0.00
9000635	22,303,670.55	(24,734,091.80)	(2,430,421.25)	0.00	(2,430,421.25)
9000638	89,982,578.10	(98,974,627.92)	(8,992,049.82)	0.00	(8,992,049.82)
9000652	27,456,387.24	(32,466,246.52)	(5,009,859.28)	0.00	(5,009,859.28)
9000654	37,473,092.62	(33,745,787.95)	3,727,304.67	3,727,304.67	0.00

9000658	14,475,160.66	(18,768,956.95)	(4,293,796.29)	0.00	(4,293,796.29)
9000666	14,400,664.51	(15,877,745.03)	(1,477,080.52)	0.00	(1,477,080.52)
9000670	14,401,667.20	(15,621,487.75)	(1,219,820.55)	0.00	(1,219,820.55)
9000678	45,392,432.89	(48,909,402.62)	(3,516,969.73)	0.00	(3,516,969.73)
9000683	50,180,281.06	(45,395,068.08)	4,785,212.98	4,785,212.98	0.00
9000687	49,880,518.33	(45,395,068.08)	4,485,450.25	4,485,450.25	0.00
9000701	45,395,076.02	(49,561,006.04)	(4,165,930.02)	0.00	(4,165,930.02)
9000716	9,012,292.37	(12,625,368.98)	(3,613,076.61)	0.00	(3,613,076.61)
9000747	24,993,420.15	(22,890,956.62)	2,102,463.53	2,102,463.53	0.00
9000752	38,109,883.84	(34,352,594.54)	3,757,289.30	3,757,289.30	0.00
9000754	10,477,466.41	(7,966,801.40)	2,510,665.01	2,510,665.01	0.00
9000762	11,069,357.58	(7,016,699.33)	4,052,658.25	4,052,658.25	0.00
9000767	39,057,448.54	(34,936,707.80)	4,120,740.74	4,120,740.74	0.00
9000771	26,099,565.61	(23,291,138.53)	2,808,427.08	2,808,427.08	0.00
9000773	8,271,506.84	(10,780,102.45)	(2,508,595.61)	0.00	(2,508,595.61)
9000777	10,448,059.39	(14,754,291.06)	(4,306,231.67)	0.00	(4,306,231.67)
9000782	21,041,949.13	(18,794,090.97)	2,247,858.16	2,247,858.16	0.00
<b>Total</b>			<b>4,090,077,685.43</b>		<b>(4,209,090,188.71)</b>

**e) Opciones**

Opciones										
Indice accionario	Compra (P) / Venta (S)	Monto	Fecha de vencimiento	Moneda	Monto de la prima	Valor de mercado de la prima	Tipo de cambio	Valor de mercado de la prima (MXN)	Activos	Pasivos
GMEXICOB MM EQ	P	36,500	21-Jan-11	USD	150,920.00	23,854.18	12.3306	294,136.35	294,136.35	0.00
GMEXICOB MM EQ	S	36,500	21-Jan-11	USD	150,920.00	23,854.18	12.3306	(294,136.35)	0.00	294,136.35
S&P 500 INDEX	P	39,351,855	12-Apr-10	USD	546,660.78	1,559,436.70	12.3306	19,228,790.17	19,228,790.17	0.00
S&P 500 INDEX	P	7,870,374	12-Apr-10	USD	109,332.19	311,887.44	12.3306	3,845,759.27	3,845,759.27	0.00
S&P 500 INDEX	P	45,910,491	12-Apr-10	USD	637,770.82	1,819,342.56	12.3306	22,433,585.37	22,433,585.37	0.00
S&P 500 INDEX	P	13,117,285	12-Apr-10	USD	182,220.26	519,812.23	12.3306	6,409,596.68	6,409,596.68	0.00
S&P 500 INDEX	S	9,259,263	12-Apr-10	USD	487,979.84	1,423,800.27	12.3306	(17,556,311.61)	0.00	17,556,311.61
S&P 500 INDEX	S	54,012,343	12-Apr-10	USD	2,846,547.75	8,305,497.71	12.3306	(102,411,770.06)	0.00	102,411,770.06
S&P 500 INDEX	S	46,296,300	12-Apr-10	USD	2,439,898.41	7,118,999.03	12.3306	(87,781,529.44)	0.00	87,781,529.44

S&P 500 INDEX	S	15,432,100	12-Apr-10	USD	813,299.15	2,372,999.68	12.3306	(29,260,509.85)	0.00	29,260,509.85
S&P 500 INDEX	P	11,111,116	12-Apr-10	USD	27,796.32	678,015.34	12.3306	8,360,335.95	8,360,335.95	0.00
S&P 500 INDEX	P	64,814,811	12-Apr-10	USD	162,145.12	3,955,087.65	12.3306	48,768,603.78	48,768,603.78	0.00
S&P 500 INDEX	P	18,518,520	12-Apr-10	USD	46,327.18	1,130,025.20	12.3306	13,933,888.73	13,933,888.73	0.00
S&P 500 INDEX	P	55,555,560	12-Apr-10	USD	138,981.55	3,390,075.60	12.3306	41,801,666.19	41,801,666.19	0.00
S&P 500 INDEX	S	150,000,007	12-Apr-10	USD	375,250.18	9,153,203.78	12.3306	(112,864,494.53)	0.00	112,864,494.53
S&P 500 INDEX	S	106,250,005	12-Apr-10	USD	1,475,984.06	4,210,478.94	12.3306	(51,917,731.62)	0.00	51,917,731.62
S&P 500 INDEX	P	125,000,006	12-Apr-10	USD	6,587,725.47	19,221,296.69	12.3306	237,010,120.97	237,010,120.97	0.00
DAX INDEX	S	60,000,000	12-Apr-10	MXN	1,080,000.00	253,951.26	1	(253,951.26)	0.00	253,951.26
DAX INDEX	P	21,000,000	12-Apr-10	MXN	378,000.00	88,882.94	1	88,882.94	88,882.94	0.00
DAX INDEX	P	21,000,000	12-Apr-10	MXN	378,000.00	88,882.94	1	88,882.94	88,882.94	0.00
DAX INDEX	P	12,000,000	12-Apr-10	MXN	216,000.00	50,790.25	1	50,790.25	50,790.25	0.00
DAX INDEX	P	6,000,000	12-Apr-10	MXN	108,000.00	25,395.13	1	25,395.13	25,395.13	0.00
GMEXICOB MM EQ	P	4,272,601	06-Apr-10	USD	200,000.00	567,458.62	12.3306	6,997,105.26	6,997,105.26	0.00
GMEXICOB MM EQ	P	4,600,620	06-Apr-10	USD	0.00	264,888.27	12.3306	3,266,231.30	3,266,231.30	0.00
GMEXICOB MM EQ	S	4,272,601	06-Apr-10	USD	200,000.00	567,458.62	12.3306	(6,997,105.26)	0.00	6,997,105.26
GMEXICOB MM EQ	S	4,600,620	06-Apr-10	USD	0.00	264,888.27	12.3306	(3,266,231.30)	0.00	3,266,231.30
DAX INDEX	S	19,980,000	27-Sep-10	MXN	1,276,722.00	1.00	1	(1.00)	0.00	1.00
<b>Total</b>									<b>412,603,771.29</b>	<b>412,603,772.29</b>