

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

Información al 30 de junio de 2011
(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 2011:

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
08-Jul-11	USD	EUR	40,000,000	-56,244,000.00	1.4061	21,495,631.46	21,495,631.46	0.00
08-Jul-11	USD	EUR	60,000,000	-84,366,000.00	1.4061	32,243,447.19	32,243,447.19	0.00
08-Jul-11	USD	EUR	100,000,000	-146,205,000.00	1.4621	-11,862,447.80	0.00	11,862,447.80
12-Sep-11	MXN	JPY	1,380,611,310	-205,539,889.39	0.1489	-3,137,936.23	0.00	3,137,936.23
12-Sep-11	MXN	JPY	2,772,296,263	-412,728,378.45	0.1489	-6,301,041.29	0.00	6,301,041.29
12-Sep-11	MXN	JPY	3,639,215,219	-541,791,804.94	0.1489	-8,271,426.71	0.00	8,271,426.71
12-Sep-11	MXN	JPY	459,266,748	-68,373,796.38	0.1489	-1,043,849.03	0.00	1,043,849.03
13-Sep-11	MXN	JPY	1,519,443,000	-225,603,857.75	0.1485	-2,826,847.72	0.00	2,826,847.72
13-Sep-11	MXN	JPY	2,913,103,000	-432,531,707.23	0.1485	-5,419,682.46	0.00	5,419,682.46
13-Sep-11	MXN	JPY	3,330,298,709	-494,476,091.71	0.1485	-6,195,854.21	0.00	6,195,854.21
13-Sep-11	MXN	JPY	443,738,000	-65,885,330.76	0.1485	-825,552.36	0.00	825,552.36
07-Jul-11	MXN	USD	20,000,000	-271,580,000.00	13.579	-37,099,729.41	0.00	37,099,729.41
14-Jul-11	MXN	USD	4,495,860	-58,219,139.07	12.9495	-5,477,718.64	0.00	5,477,718.64
14-Jul-11	MXN	USD	7,617,985	-98,649,096.76	12.9495	-9,281,689.92	0.00	9,281,689.92
14-Jul-11	MXN	USD	12,538,454	-162,366,710.07	12.9495	-15,276,748.65	0.00	15,276,748.65
14-Jul-11	MXN	USD	324,701	-4,204,715.60	12.9495	-395,613.01	0.00	395,613.01
14-Jul-11	MXN	USD	8,491,500	-109,192,198.50	12.859	-9,577,492.62	0.00	9,577,492.62
14-Jul-11	MXN	USD	13,986,000	-179,845,974.00	12.859	-15,774,693.73	0.00	15,774,693.73
14-Jul-11	MXN	USD	26,823,150	-344,918,885.85	12.859	-30,253,609.05	0.00	30,253,609.05

14-Jul-11	MXN	USD	649,350	-8,349,991.65	12.859	-732,396.49	0.00	732,396.49
06-Dic-11	MXN	USD	25,000,000	-315,512,500.00	12.6205	-18,248,195.01	0.00	18,248,195.01
14-Jul-11	MXN	USD	61,680,000	-767,669,280.00	12.446	-44,094,521.88	0.00	44,094,521.88
06-Dic-11	MXN	USD	30,000,000	-374,730,000.00	12.491	-18,012,834.01	0.00	18,012,834.01
02-Feb-12	MXN	USD	14,829,379	-186,939,151.67	12.606	-9,566,944.60	0.00	9,566,944.60
02-Feb-12	MXN	USD	88,976,277	-1,121,634,947.86	12.606	-57,401,669.53	0.00	57,401,669.53
02-Feb-12	MXN	USD	35,437,344	-446,723,158.46	12.606	-22,861,854.62	0.00	22,861,854.62
10-Nov-11	MXN	USD	60,000,000	-737,460,000.00	12.291	-25,807,645.80	0.00	25,807,645.80
10-Nov-11	MXN	USD	5,000,000	-61,455,000.00	12.291	-2,150,637.15	0.00	2,150,637.15
06-Dic-11	MXN	USD	10,000,000	-124,380,000.00	12.438	-5,474,278.00	0.00	5,474,278.00
06-Dic-11	MXN	USD	10,000,000	-124,380,000.00	12.438	-5,474,278.00	0.00	5,474,278.00
07-Jul-11	MXN	USD	10,000,000	-122,620,000.00	12.262	-5,379,864.70	0.00	5,379,864.70
23-Feb-12	MXN	USD	20,774,185	-259,635,764.13	12.498	-10,597,248.11	0.00	10,597,248.11
24-Feb-12	MXN	USD	20,000,000	-250,940,000.00	12.547	-11,156,592.01	0.00	11,156,592.01
14-Jul-11	MXN	USD	100,000,000	-1,228,000,000.00	12.28	-54,889,172.96	0.00	54,889,172.96
15-Dic-11	MXN	USD	10,000,000	-125,210,000.00	12.521	-6,201,471.60	0.00	6,201,471.60
15-Dic-11	MXN	USD	50,000,000	-626,050,000.00	12.521	-31,007,357.98	0.00	31,007,357.98
08-Dic-11	MXN	USD	2,500,000	-31,272,500.00	12.509	-1,540,358.05	0.00	1,540,358.05
08-Dic-11	MXN	USD	15,000,000	-187,635,000.00	12.509	-9,242,148.30	0.00	9,242,148.30
08-Dic-11	MXN	USD	15,000,000	-187,635,000.00	12.509	-9,242,148.30	0.00	9,242,148.30
08-Dic-11	MXN	USD	12,500,000	-156,362,500.00	12.509	-7,701,790.25	0.00	7,701,790.25
08-Dic-11	MXN	USD	5,000,000	-62,545,000.00	12.509	-3,080,716.10	0.00	3,080,716.10
06-Dic-11	MXN	USD	20,000,000	-247,720,000.00	12.386	-9,908,556.01	0.00	9,908,556.01
06-Dic-11	MXN	USD	20,000,000	-247,720,000.00	12.386	-9,908,556.01	0.00	9,908,556.01
22-Mar-12	MXN	USD	5,000,000	-62,795,000.00	12.559	-2,675,458.65	0.00	2,675,458.65
22-Mar-12	MXN	USD	10,000,000	-125,590,000.00	12.559	-5,350,917.30	0.00	5,350,917.30
22-Mar-12	MXN	USD	54,000,000	-678,186,000.00	12.559	-28,894,953.42	0.00	28,894,953.42
22-Mar-12	MXN	USD	31,000,000	-389,329,000.00	12.559	-16,587,843.63	0.00	16,587,843.63
17-May-12	MXN	USD	20,000,000	-245,100,000.00	12.255	-3,180,856.20	0.00	3,180,856.20
23-Sep-11	MXN	USD	20,000,000	-237,880,000.00	11.894	-1,761,091.00	0.00	1,761,091.00
23-Sep-11	MXN	USD	50,000,000	-594,700,000.00	11.894	-4,402,727.50	0.00	4,402,727.50
23-Sep-11	MXN	USD	70,000,000	-832,580,000.00	11.894	-6,163,818.50	0.00	6,163,818.50
23-Sep-11	MXN	USD	10,000,000	-118,940,000.00	11.894	-880,545.50	0.00	880,545.50
17-Ene-12	MXN	USD	35,000,000	-424,130,000.00	12.118	-6,220,198.24	0.00	6,220,198.24
17-Ene-12	MXN	USD	45,000,000	-545,310,000.00	12.118	-7,997,397.74	0.00	7,997,397.74
17-Ene-12	MXN	USD	40,000,000	-484,720,000.00	12.118	-7,108,797.99	0.00	7,108,797.99
17-Ene-12	MXN	USD	40,000,000	-484,720,000.00	12.118	-7,108,797.99	0.00	7,108,797.99
17-Ene-12	MXN	USD	30,000,000	-363,540,000.00	12.118	-5,331,598.49	0.00	5,331,598.49
Total Compras			17,854,596,434	-17,552,822,370		-598,629,092	53,739,079	652,368,170
05-Jul-11	MXN	EUR	-20,602	349,614.58	16.97	-1,051.01	0.00	1,051.01

08-Jul-11	USD	EUR	-100,000,000	140,610,000.00	1.4061	-53,739,078.66	0.00	53,739,078.66
08-Jul-11	USD	EUR	-40,000,000	58,482,000.00	1.4621	4,744,979.12	4,744,979.12	0.00
08-Jul-11	USD	EUR	-60,000,000	87,723,000.00	1.4621	7,117,468.68	7,117,468.68	0.00
12-Sep-11	MXN	JPY	-8,251,389,540	1,228,433,869.16	0.1489	18,754,253.25	18,754,253.25	0.00
13-Sep-11	MXN	JPY	-8,206,582,709	1,218,496,987.47	0.1485	15,267,936.77	15,267,936.77	0.00
07-Jul-11	MXN	USD	-20,000,000	271,580,000.00	13.579	37,099,729.41	37,099,729.41	0.00
14-Jul-11	MXN	USD	-24,977,000	323,439,661.50	12.9495	30,431,770.23	30,431,770.23	0.00
14-Jul-11	MXN	USD	-49,950,000	642,307,050.00	12.859	56,338,191.89	56,338,191.89	0.00
06-Dic-11	MXN	USD	-25,000,000	315,512,500.00	12.6205	18,248,195.01	18,248,195.01	0.00
14-Jul-11	MXN	USD	-11,521,000	143,390,366.00	12.446	8,236,267.62	8,236,267.62	0.00
14-Jul-11	MXN	USD	-36,892,000	459,157,832.00	12.446	26,373,785.69	26,373,785.69	0.00
14-Jul-11	MXN	USD	-10,216,000	127,148,336.00	12.446	7,303,333.91	7,303,333.91	0.00
14-Jul-11	MXN	USD	-3,051,000	37,972,746.00	12.446	2,181,134.67	2,181,134.67	0.00
06-Dic-11	MXN	USD	-30,000,000	374,730,000.00	12.491	18,012,834.01	18,012,834.01	0.00
02-Feb-12	MXN	USD	-139,243,000	1,755,297,258.00	12.606	89,830,468.75	89,830,468.75	0.00
10-Nov-11	MXN	USD	-65,000,000	798,915,000.00	12.291	27,958,282.95	27,958,282.95	0.00
06-Dic-11	MXN	USD	-20,000,000	248,760,000.00	12.438	10,948,556.01	10,948,556.01	0.00
07-Jul-11	MXN	USD	-10,000,000	122,620,000.00	12.262	5,379,864.70	5,379,864.70	0.00
23-Feb-12	MXN	USD	-20,774,185	259,635,764.13	12.498	10,597,248.11	10,597,248.11	0.00
24-Feb-12	MXN	USD	-20,000,000	250,940,000.00	12.547	11,156,592.01	11,156,592.01	0.00
14-Jul-11	MXN	USD	-15,000,000	184,200,000.00	12.28	8,233,375.94	8,233,375.94	0.00
14-Jul-11	MXN	USD	-15,000,000	184,200,000.00	12.28	8,233,375.94	8,233,375.94	0.00
14-Jul-11	MXN	USD	-21,000,000	257,880,000.00	12.28	11,526,726.32	11,526,726.32	0.00
14-Jul-11	MXN	USD	-42,000,000	515,760,000.00	12.28	23,053,452.64	23,053,452.64	0.00
14-Jul-11	MXN	USD	-7,000,000	85,960,000.00	12.28	3,842,242.11	3,842,242.11	0.00
15-Dic-11	MXN	USD	-60,000,000	751,260,000.00	12.521	37,208,829.58	37,208,829.58	0.00
08-Dic-11	MXN	USD	-50,000,000	625,450,000.00	12.509	30,807,160.99	30,807,160.99	0.00
06-Dic-11	MXN	USD	-40,000,000	495,440,000.00	12.386	19,817,112.01	19,817,112.01	0.00
22-Mar-12	MXN	USD	-100,000,000	1,255,900,000.00	12.559	53,509,173.01	53,509,173.01	0.00
17-May-12	MXN	USD	-20,000,000	245,100,000.00	12.255	3,180,856.20	3,180,856.20	0.00
23-Sep-11	MXN	USD	-150,000,000	1,784,100,000.00	11.894	13,208,182.51	13,208,182.51	0.00
17-Ene-12	MXN	USD	-190,000,000	2,302,420,000.00	12.118	33,766,790.47	33,766,790.47	0.00
Total Ventas			-17,854,617,036	17,553,171,985		598,628,041	652,368,171	53,740,130
Posición neta			35,709,213,470	-35,105,994,355		-1,051	706,107,249	706,108,300

b) Contratos adelantados de índices (Index Forwards)

Contratos adelantados de índices									
Indice	Compra (P) / Venta (S)	Monto nocional	Fecha de vencimiento	Moneda	Prima de mercado	Tipo de cambio	Prima de mercado (MXN)	Activo	Pasivo
S&P 500 INDEX	S	17,171,190	23-Ene-12	USD	-1,288,077.20	11.723	-15,100,129		
S&P 500 INDEX	P	17,171,190	23-Ene-12	USD	786,479.93	11.723	9,219,904	0	-5,880,225
NASDAQ 100 STO	S	55,786,461	09-Ene-12	USD	-2,841,877.15	11.723	-33,315,326		
NASDAQ 100 STO	P	55,786,461	09-Ene-12	USD	3,472,332.99	11.723	40,706,160	7,390,834	0
NASDAQ 100 STO	S	37,107,641	31-Ene-12	USD	-2,656,540.08	11.723	-31,142,619		
NASDAQ 100 STO	P	37,107,641	31-Ene-12	USD	2,111,555.38	11.723	24,753,764	0	-6,388,856
CS HOLT LATIN	P	21,430,780	12-Jun-12	USD	1,947,633.21	11.723	22,832,104		
CS HOLT LATIN	S	21,430,780	12-Jun-12	USD	-2,181,828.08	11.723	-25,577,571	0	-2,745,466
S&P 500 INDEX	P	8,585,595	23-Ene-12	USD	393,239.97	11.723	4,609,952		
S&P 500 INDEX	S	8,585,595	23-Ene-12	USD	-644,038.60	11.723	-7,550,065	0	-2,940,112
NASDAQ 100 STO	P	23,909,823	09-Ene-12	USD	1,488,226.10	11.723	17,446,475		
NASDAQ 100 STO	S	23,909,823	09-Ene-12	USD	-1,218,015.60	11.723	-14,278,797	3,167,678	0
NASDAQ 100 STO	P	41,230,713	31-Ene-12	USD	2,346,172.65	11.723	27,504,182		
NASDAQ 100 STO	S	41,230,713	31-Ene-12	USD	-2,951,711.20	11.723	-34,602,910	0	-7,098,728
CS HOLT LATIN	S	17,700,635	12-Jun-12	USD	-1,802,068.90	11.723	-21,125,654		
CS HOLT LATIN	P	17,700,635	12-Jun-12	USD	1,608,636.93	11.723	18,858,051	0	-2,267,603
S&P 500 INDEX	P	4,292,798	23-Ene-12	USD	196,619.98	11.723	2,304,976		
S&P 500 INDEX	S	4,292,798	23-Ene-12	USD	-322,019.30	11.723	-3,775,032	0	-1,470,056
NASDAQ 100 STO	P	9,962,035	09-Ene-12	USD	620,069.89	11.723	7,269,079		
NASDAQ 100 STO	S	9,962,035	09-Ene-12	USD	-507,486.59	11.723	-5,949,265	1,319,814	0
NASDAQ 100 STO	P	16,492,285	31-Ene-12	USD	938,469.06	11.723	11,001,673		
NASDAQ 100 STO	S	16,492,285	31-Ene-12	USD	-1,180,684.48	11.723	-13,841,164	0	-2,839,491
CS HOLT LATIN	S	6,688,961	12-Jun-12	USD	-680,990.77	11.723	-7,983,255		
CS HOLT LATIN	P	6,688,961	12-Jun-12	USD	607,894.02	11.723	7,126,342	0	-856,913
NASDAQ 100 STO	P	24,952,750	16-Dic-11	USD	886,618.66	11.723	10,393,831		
NASDAQ 100 STO	S	24,952,750	16-Dic-11	USD	-2,394,730.90	11.723	-28,073,430	0	-17,679,600
DOW JONES INDU	P	2,908,128	16-Dic-11	USD	91,796.27	11.723	1,076,128		
DOW JONES INDU	S	2,908,128	16-Dic-11	USD	-195,525.16	11.723	-2,292,141	0	-1,216,014
S&P 500 INDEX	P	34,342,380	23-Ene-12	USD	2,576,154.40	11.723	30,200,258		
S&P 500 INDEX	S	34,342,380	23-Ene-12	USD	-1,572,959.87	11.723	-18,439,809	11,760,449	0
NASDAQ 100 STO	S	99,620,354	09-Ene-12	USD	-6,200,698.86	11.723	-72,690,793		
NASDAQ 100 STO	P	99,620,354	09-Ene-12	USD	5,074,865.93	11.723	59,492,653	0	-13,198,139
NASDAQ 100 STO	P	119,569,066	31-Ene-12	USD	8,559,962.49	11.723	100,348,440		
NASDAQ 100 STO	S	119,569,066	31-Ene-12	USD	-6,803,900.68	11.723	-79,762,128	20,586,313	0
SPDR FUND UTIL	S	7,948,804	14-Jul-11	USD	-270,412.29	11.723	-3,170,043		
SPDR FUND UTIL	P	7,948,804	14-Jul-11	USD	15,946.94	11.723	186,946	0	-2,983,097

S&P 500 INDEX	P	5,966,212	15-Sep-11	USD	111,561.51	11.723	1,307,836		
S&P 500 INDEX	S	5,966,212	15-Sep-11	USD	-213,019.27	11.723	-2,497,225	0	-1,189,389
C EQUITY	P	1,605,562	28-Oct-11	USD	164,615.20	11.723	1,929,784		
C EQUITY	S	1,605,562	28-Oct-11	USD	-84,078.08	11.723	-985,647	944,137	0
C EQUITY	S	4,703,475	28-Oct-11	USD	-625,883.07	11.723	-7,337,227		
C EQUITY	P	4,703,475	28-Oct-11	USD	86,365.32	11.723	1,012,461	0	-6,324,767
ISHARES MSCI H	P	49,765,508	30-Sep-11	USD	1,112,769.53	11.723	13,044,997		
ISHARES MSCI H	S	49,765,508	30-Sep-11	USD	-2,687,122.64	11.723	-31,501,139	0	-18,456,142
IPC MEXBOL	P	404,514,494	15-Sep-11	MXN	15,208,071.99	1	15,208,072		
IPC MEXBOL	S	404,514,494	15-Sep-11	MXN	-7,864,924.00	1	-7,864,924	7,343,148	0
S&P 500 INDEX	P	51,417,881	15-Sep-11	USD	2,793,769.76	11.723	32,751,363		
S&P 500 INDEX	S	51,417,881	15-Sep-11	USD	-914,575.12	11.723	-10,721,564	22,029,799	0
CS HOLT LATIN	P	51,025,104	12-Jun-12	USD	5,194,771.60	11.723	60,898,307		
CS HOLT LATIN	S	51,025,104	12-Jun-12	USD	-4,637,170.89	11.723	-54,361,554	6,536,753	0
NASDAQ 100 STO	P	77,592,084	15-Sep-11	USD	5,041,065.17	11.723	59,096,407		
NASDAQ 100 STO	S	77,592,084	15-Sep-11	USD	-1,359,117.15	11.723	-15,932,930	43,163,477	0
S&P 500 INDEX	P	32,508,419	15-Sep-11	USD	1,833,823.46	11.723	21,497,912		
S&P 500 INDEX	S	32,508,419	15-Sep-11	USD	-560,048.86	11.723	-6,565,453	14,932,460	0
ISHARES MSCI H	P	109,855,607	20-Sep-11	USD	5,046,416.69	11.723	59,159,143		
ISHARES MSCI H	S	109,855,607	20-Sep-11	USD	-3,281,463.09	11.723	-38,468,592	20,690,551	0
DAX INDEX	P	43,405,362	12-Sep-11	EUR	2,012,710.31	17.021796	34,259,944		
DAX INDEX	S	43,405,362	12-Sep-11	EUR	-994,606.18	17.021796	-16,929,983	17,329,961	0
MEXTRAC 09	S	249,999,961	15-Sep-11	MXN	-3,858,059.25	1	-3,858,059		
NASDAQ 100 STO	P	131,786,631	16-Dic-11	USD	12,647,644.57	11.723	148,268,337	144,410,278	0
NASDAQ 100 STO	S	131,786,631	16-Dic-11	USD	-4,682,629.52	11.723	-54,894,466		
DOW JONES INDU	S	24,998,030	16-Dic-11	USD	-789,058.12	11.723	-9,250,128	0	-64,144,594
DOW JONES INDU	P	24,998,030	16-Dic-11	USD	1,680,686.02	11.723	19,702,682		
MEXTRAC 09	P	249,999,961	15-Sep-11	MXN	10,878,206.76	1	10,878,207	30,580,889	0
NASDAQ 100 STO	P	47,785,304	16-Dic-11	USD	1,697,902.68	11.723	19,904,513		
NASDAQ 100 STO	S	47,785,304	16-Dic-11	USD	-4,585,985.20	11.723	-53,761,504	0	-33,856,991
DOW JONES INDU	P	9,555,278	16-Dic-11	USD	301,616.33	11.723	3,535,848		
DOW JONES INDU	S	9,555,278	16-Dic-11	USD	-642,439.81	11.723	-7,531,322	0	-3,995,474
C EQUITY	S	1,605,562	28-Oct-11	USD	-164,615.20	11.723	-1,929,784		
C EQUITY	P	1,605,562	28-Oct-11	USD	84,078.08	11.723	985,647	0	-944,137
C EQUITY	S	4,703,475	28-Oct-11	USD	-86,365.32	11.723	-1,012,461		
C EQUITY	P	4,703,475	28-Oct-11	USD	625,883.07	11.723	7,337,227	6,324,767	0
NASDAQ 100 STO	P	17,988,887	16-Dic-11	USD	639,179.36	11.723	7,493,100		
NASDAQ 100 STO	S	17,988,887	16-Dic-11	USD	-1,726,404.64	11.723	-20,238,642	0	-12,745,542
DOW JONES INDU	P	5,175,281	16-Dic-11	USD	163,359.90	11.723	1,915,068		
DOW JONES INDU	S	5,175,281	16-Dic-11	USD	-347,954.98	11.723	-4,079,076	0	-2,164,008
ISHARES MSCI H	P	8,287,433	30-Sep-11	USD	447,485.59	11.723	5,245,874		
ISHARES MSCI H	S	8,287,433	30-Sep-11	USD	-185,309.12	11.723	-2,172,379	3,073,495	0
S&P 500 INDEX	S	32,508,419	15-Sep-11	USD	-1,833,823.46	11.723	-21,497,912		

S&P 500 INDEX	P	32,508,419	15-Sep-11	USD	560,048.86	11.723	6,565,453	0	-14,932,460
ISHARES MSCI H	P	18,987,977	20-Sep-11	USD	567,184.04	11.723	6,649,099		
ISHARES MSCI H	S	18,987,977	20-Sep-11	USD	-872,247.20	11.723	-10,225,354	0	-3,576,255
DAX INDEX	S	8,585,676	12-Sep-11	EUR	-398,118.52	17.021796	-6,776,692		
DAX INDEX	P	8,585,676	12-Sep-11	EUR	196,735.29	17.021796	3,348,788	0	-3,427,904
ISHARES MSCI H	S	17,281,680	30-Sep-11	USD	-386,422.80	11.723	-4,530,034		
ISHARES MSCI H	P	17,281,680	30-Sep-11	USD	933,136.12	11.723	10,939,155	6,409,120	0
NASDAQ 100 STO	S	22,762,000	15-Sep-11	USD	-1,478,819.99	11.723	-17,336,207		
NASDAQ 100 STO	P	22,762,000	15-Sep-11	USD	398,703.36	11.723	4,673,999	0	-12,662,207
ISHARES MSCI H	S	37,256,004	20-Sep-11	USD	-1,711,422.15	11.723	-20,063,002		
ISHARES MSCI H	P	37,256,004	20-Sep-11	USD	1,112,862.65	11.723	13,046,089	0	-7,016,913
DAX INDEX	S	14,735,853	12-Sep-11	EUR	-683,302.75	17.021796	-11,631,040		
DAX INDEX	P	14,735,853	12-Sep-11	EUR	337,662.67	17.021796	5,747,625	0	-5,883,415
SPDR FUND UTIL	P	2,401,760	14-Jul-11	USD	81,706.06	11.723	957,840		
SPDR FUND UTIL	S	2,401,760	14-Jul-11	USD	-4,818.42	11.723	-56,486	901,354	0
S&P 500 INDEX	S	17,755,386	15-Sep-11	USD	-964,731.70	11.723	-11,309,550		
S&P 500 INDEX	P	17,755,386	15-Sep-11	USD	315,816.87	11.723	3,702,321	0	-7,607,229
S&P 500 INDEX	S	4,292,798	23-Ene-12	USD	-322,019.30	11.723	-3,775,032		
S&P 500 INDEX	P	4,292,798	23-Ene-12	USD	196,619.98	11.723	2,304,976	0	-1,470,056
NASDAQ 100 STO	S	9,962,035	09-Ene-12	USD	-507,486.59	11.723	-5,949,265		
NASDAQ 100 STO	P	9,962,035	09-Ene-12	USD	620,069.89	11.723	7,269,079	1,319,814	0
NASDAQ 100 STO	S	24,738,428	31-Ene-12	USD	-1,771,026.72	11.723	-20,761,746		
NASDAQ 100 STO	P	24,738,428	31-Ene-12	USD	1,407,703.59	11.723	16,502,509	0	-4,259,237
CS HOLT LATIN	S	5,204,729	12-Jun-12	USD	-529,883.84	11.723	-6,211,828		
CS HOLT LATIN	P	5,204,729	12-Jun-12	USD	473,006.73	11.723	5,545,058	0	-666,770
ISHARES MSCI H	S	2,676,980	30-Sep-11	USD	-59,857.95	11.723	-701,715		
ISHARES MSCI H	P	2,676,980	30-Sep-11	USD	144,545.34	11.723	1,694,505	992,790	0
ISHARES MSCI H	S	6,230,507	20-Sep-11	USD	-286,209.64	11.723	-3,355,236		
ISHARES MSCI H	P	6,230,507	20-Sep-11	USD	186,109.56	11.723	2,181,762	0	-1,173,473
DAX INDEX	S	2,580,039	12-Sep-11	EUR	-119,636.63	17.021796	-2,036,430		
DAX INDEX	P	2,580,039	12-Sep-11	EUR	59,119.95	17.021796	1,006,328	0	-1,030,103
S&P 500 INDEX	S	994,592	15-Sep-11	USD	-18,597.76	11.723	-218,022		
S&P 500 INDEX	P	994,592	15-Sep-11	USD	35,511.18	11.723	416,298	198,276	0
MEXTRAC 09	P	41,666,591	15-Sep-11	MXN	643,008.81	1	643,009		
MEXTRAC 09	S	41,666,591	15-Sep-11	MXN	-1,813,031.44	1	-1,813,031	0	-1,170,023
ISHARES MSCI H	P	21,519,416	30-Sep-11	USD	1,161,955.58	11.723	13,621,605		
ISHARES MSCI H	S	21,519,416	30-Sep-11	USD	-481,179.66	11.723	-5,640,869	7,980,736	0
NASDAQ 100 STO	S	54,830,084	15-Sep-11	USD	-3,562,245.18	11.723	-41,760,200		
NASDAQ 100 STO	P	54,830,084	15-Sep-11	USD	960,413.79	11.723	11,258,931	0	-30,501,269
ISHARES MSCI H	S	47,381,119	20-Sep-11	USD	-2,176,537.70	11.723	-25,515,551		
ISHARES MSCI H	P	47,381,119	20-Sep-11	USD	1,415,306.85	11.723	16,591,642	0	-8,923,909
DAX INDEX	S	17,503,794	12-Sep-11	EUR	-811,652.41	17.021796	-13,815,782		
DAX INDEX	P	17,503,794	12-Sep-11	EUR	401,088.27	17.021796	6,827,243	0	-6,988,539

SPDR FUND UTIL	P	2,238,907	14-Jul-11	USD	76,165.93	11.723	892,893		
SPDR FUND UTIL	S	2,238,907	14-Jul-11	USD	-4,491.71	11.723	-52,656	840,237	0
S&P 500 INDEX	S	13,858,265	15-Sep-11	USD	-752,983.20	11.723	-8,827,222		
S&P 500 INDEX	P	13,858,265	15-Sep-11	USD	246,498.37	11.723	2,889,700	0	-5,937,522
S&P 500 INDEX	S	4,971,620	15-Sep-11	USD	-92,963.76	11.723	-1,089,814		
S&P 500 INDEX	P	4,971,620	15-Sep-11	USD	177,508.09	11.723	2,080,927	991,113	0
MEXTRAC 09	S	208,333,370	15-Sep-11	MXN	-9,065,175.32	1	-9,065,175		
MEXTRAC 09	P	208,333,370	15-Sep-11	MXN	3,215,050.45	1	3,215,050	0	-5,850,125
SPDR FUND UTIL	P	2,470,813	14-Jul-11	USD	84,055.18	11.723	985,379		
SPDR FUND UTIL	S	2,470,813	14-Jul-11	USD	-4,956.96	11.723	-58,110	927,268	0
S&P 500 INDEX	S	13,125,809	15-Sep-11	USD	-713,185.52	11.723	-8,360,674		
S&P 500 INDEX	P	13,125,809	15-Sep-11	USD	233,470.11	11.723	2,736,970	0	-5,623,704
SPDR FUND UTIL	P	837,324	14-Jul-11	USD	28,485.13	11.723	333,931		
SPDR FUND UTIL	S	837,324	14-Jul-11	USD	-1,679.84	11.723	-19,693	314,238	0
S&P 500 INDEX	S	6,678,422	15-Sep-11	USD	-362,869.34	11.723	-4,253,917		
S&P 500 INDEX	P	6,678,422	15-Sep-11	USD	118,789.77	11.723	1,392,572	0	-2,861,345
IPC MEXBOL	S	404,514,494	15-Sep-11	MXN	-15,208,071.99	1	-15,208,072		
IPC MEXBOL	P	404,514,494	15-Sep-11	MXN	7,864,924.00	1	7,864,924	0	-7,343,148
NASDAQ 100 STO	P	41,059,689	16-Dic-11	USD	1,458,928.82	11.723	17,103,023		
NASDAQ 100 STO	S	41,059,689	16-Dic-11	USD	-3,940,523.83	11.723	-46,194,761	0	-29,091,738
DOW JONES INDU	P	7,359,344	16-Dic-11	USD	232,300.78	11.723	2,723,262		
DOW JONES INDU	S	7,359,344	16-Dic-11	USD	-494,798.36	11.723	-5,800,521	0	-3,077,259
Total							-200	382,459,748	-382,459,948

c) Contratos adelantados de tasa (FRA's)

Contratos adelantados de tasa					
No. de operación	Por recibir	Por entregar	Utilidad (pérdida)	Activo	Pasivo
9000826	119,317,323	-96,477,407	22,839,916	22,839,916	0
9000830	76,172,093	-83,807,966	-7,635,873	0	-7,635,873
9000851	190,790,671	-154,269,211	36,521,460	36,521,460	0
9000853	121,800,628	-134,010,534	-12,209,906	0	-12,209,906
9001294	146,541,664	-143,996,467	2,545,197	2,545,197	0
9001293	97,694,442	-95,997,644	1,696,798	1,696,798	0
9001295	122,118,053	-119,997,056	2,120,997	2,120,997	0
9001296	48,847,221	-47,998,822	848,399	848,399	0
9000828	37,473,594	-30,300,338	7,173,256	7,173,256	0
9000832	23,923,116	-26,321,289	-2,398,173	0	-2,398,173

9001292	73,270,832	-71,998,233	1,272,598	1,272,598	0
9000837	225,008,244	-181,936,801	43,071,444	43,071,444	0
9000838	143,645,102	-158,044,808	-14,399,706	0	-14,399,706
Total			81,446,408	118,090,066	-36,643,658

d) Swaps

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000874	197,040,527	-144,597,495	52,443,032	52,443,032	0
9000876	187,443,681	-230,878,366	-43,434,685	0	-43,434,685
9000888	194,555,718	-242,504,877	-47,949,160	0	-47,949,160
9000889	1,252,513,342	-905,449,851	347,063,490	347,063,490	0
9000891	476,305,056	-361,928,146	114,376,910	114,376,910	0
9000901	262,991,378	-296,851,142	-33,859,764	0	-33,859,764
9000932	367,005,498	-289,228,154	77,777,344	77,777,344	0
9001224	484,874,138	-522,255,694	-37,381,556	0	-37,381,556
9000893	180,712,727	-225,250,217	-44,537,490	0	-44,537,490
9000894	1,163,394,751	-841,025,455	322,369,296	322,369,296	0
9000896	442,415,093	-336,176,306	106,238,786	106,238,786	0
9000898	183,020,738	-134,309,122	48,711,616	48,711,616	0
9000899	174,106,724	-214,450,953	-40,344,229	0	-40,344,229
9000902	244,279,059	-275,729,638	-31,450,580	0	-31,450,580
9000933	340,892,393	-268,649,048	72,243,345	72,243,345	0
9000859	41,839,262	-52,150,743	-10,311,480	0	-10,311,480
9000871	102,429,537	-77,832,750	24,596,787	24,596,787	0
9000873	83,409,860	-62,198,596	21,211,264	21,211,264	0
9000875	42,373,620	-31,095,732	11,277,889	11,277,889	0
9000877	40,309,817	-49,650,458	-9,340,641	0	-9,340,641
9000890	269,353,350	-194,717,248	74,636,102	74,636,102	0
9000904	56,556,363	-63,837,914	-7,281,551	0	-7,281,551
9001239	48,848,586	-50,280,749	-1,432,163	0	-1,432,163
9001226	11,207,583	-8,229,557	2,978,026	2,978,026	0
9001346	198,986,719	-200,241,220	-1,254,500	0	-1,254,500
9001348	298,480,079	-299,552,827	-1,072,748	0	-1,072,748
9001351	202,729,637	-201,146,067	1,583,571	1,583,571	0
9001372	339,931,866	-331,779,645	8,152,222	8,152,222	0

9000009	42,353,576	-27,466,595	14,886,981	14,886,981	0
9001367	415,331,414	-375,906,651	39,424,763	39,424,763	0
9000198	672,022,706	-539,147,342	132,875,365	132,875,365	0
9000223	80,288,681	-58,923,589	21,365,091	21,365,091	0
9000265	39,234,438	-30,294,096	8,940,342	8,940,342	0
9000302	4,097,440	-2,620,175	1,477,265	1,477,265	0
9000570	420,796,983	-342,026,244	78,770,740	78,770,740	0
9000641	639,803,644	-519,438,665	120,364,980	120,364,980	0
9000657	402,184,597	-365,540,939	36,643,658	36,643,658	0
9000734	822,625,548	-728,794,321	93,831,227	93,831,227	0
9000906	428,216,806	-399,256,600	28,960,206	28,960,206	0
9000934	172,092,794	-158,430,964	13,661,830	13,661,830	0
9000971	241,329,436	-286,894,992	-45,565,556	0	-45,565,556
9000989	424,186,002	-380,129,287	44,056,715	44,056,715	0
9001154	27,775,738	-22,523,659	5,252,079	5,252,079	0
9001172	159,583,519	-145,012,013	14,571,506	14,571,506	0
9001199	146,987,622	-161,273,450	-14,285,828	0	-14,285,828
9001227	8,229,557	-11,207,583	-2,978,026	0	-2,978,026
9001352	5,163,723,144	-8,580,448,190	-3,416,725,047		-158,629,774
9001353	928,661,247	-3,500,506,366	-2,571,845,119		
9001354	5,844,953,916	0	5,844,953,916		
9001356	2,169,823,083	0	2,169,823,083		
9001357	2,295,691,116	-90,376,571	2,205,314,545		
9001358	0	-4,390,151,152	-4,390,151,152		
9001368	539,930,838	-488,678,646	51,252,192	51,252,192	0
9000156	19,658,901	-13,422,492	6,236,409	6,236,409	0
9000172	19,846,788	-13,599,466	6,247,323	6,247,323	0
9000175	11,674,285	-8,171,573	3,502,711	3,502,711	0
9000222	58,923,589	-80,288,681	-21,365,091	0	-21,365,091
9000266	30,294,096	-39,234,438	-8,940,342	0	-8,940,342
9000301	2,620,175	-4,097,440	-1,477,265	0	-1,477,265
9001144	209,200,106	-176,681,015	32,519,091	32,519,091	0
9001240	170,970,052	-175,982,621	-5,012,569	0	-5,012,569
9001307	249,499,225	-230,450,056	19,049,169	19,049,169	0
9001332	102,605,930	-104,992,923	-2,386,993	0	-2,386,993
9001333	187,725,639	-193,473,947	-5,748,308	0	-5,748,308
9001334	353,386,300	-360,868,020	-7,481,721	0	-7,481,721
9000819	5,729,338	-4,795,248	934,090	934,090	0
9000827	64,857,573	-79,794,670	-14,937,097	0	-14,937,097
9000831	37,002,083	-30,969,400	6,032,682	6,032,682	0
9000834	3,972,831	-4,887,798	-914,967	0	-914,967
9000884	131,989,383	-122,379,654	9,609,729	9,609,729	0
9000908	79,851,320	-85,643,361	-5,792,041	0	-5,792,041

9000920	122,400,625	-117,383,219	5,017,407	5,017,407	0
9000937	49,119,967	-46,951,242	2,168,725	2,168,725	0
9000947	31,686,193	-34,418,559	-2,732,366	0	-2,732,366
9000954	38,420,824	-47,136,578	-8,715,754	0	-8,715,754
9000966	57,378,998	-48,265,887	9,113,111	9,113,111	0
9000985	76,025,857	-84,837,200	-8,811,343	0	-8,811,343
9001031	92,890,803	-89,867,648	3,023,155	3,023,155	0
9001041	95,617,634	-76,561,967	19,055,667	19,055,667	0
9001050	76,726,737	-91,465,600	-14,738,863	0	-14,738,863
9001055	30,919,418	-39,503,133	-8,583,715	0	-8,583,715
9001085	76,706,124	-91,354,586	-14,648,462	0	-14,648,462
9001159	3,468,643	-4,277,464	-808,820	0	-808,820
9001285	366,338,218	-367,556,310	-1,218,092	0	-1,218,092
9001312	7,172,375	-6,033,236	1,139,139	1,139,139	0
9001376	2,335,516	-2,461,481	-125,965	0	-125,965
9000845	2,661,229	-3,274,126	-612,897	0	-612,897
9000846	103,708,494	-127,593,195	-23,884,702	0	-23,884,702
9000854	59,167,035	-49,520,661	9,646,374	9,646,374	0
9000855	3,837,837	-3,212,131	625,707	625,707	0
9000887	211,053,510	-195,687,373	15,366,137	15,366,137	0
9000909	119,776,980	-128,465,042	-8,688,062	0	-8,688,062
9000925	183,600,938	-176,074,828	7,526,110	7,526,110	0
9000938	73,679,950	-70,426,862	3,253,088	3,253,088	0
9000948	47,529,289	-51,627,838	-4,098,549	0	-4,098,549
9000955	57,631,236	-70,704,868	-13,073,632	0	-13,073,632
9000967	86,068,498	-72,398,831	13,669,667	13,669,667	0
9000986	114,038,786	-127,255,801	-13,217,015	0	-13,217,015
9001032	185,781,607	-179,735,297	6,046,310	6,046,310	0
9001042	191,235,268	-153,123,934	38,111,334	38,111,334	0
9001051	153,453,474	-182,931,200	-29,477,726	0	-29,477,726
9001056	61,838,836	-79,006,266	-17,167,430	0	-17,167,430
9001088	153,412,249	-182,709,173	-29,296,924	0	-29,296,924
9001158	6,937,287	-8,554,927	-1,617,640	0	-1,617,640
9001187	98,089,605	-109,370,382	-11,280,777	0	-11,280,777
9001308	53,427,390	-51,688,582	1,738,808	1,738,808	0
9001314	5,737,900	-4,826,589	911,311	911,311	0
9000627	268,708,163	-200,375,237	68,332,927	68,332,927	0
9000631	136,508,295	-100,176,130	36,332,165	36,332,165	0
9000977	160,860,862	-208,995,761	-48,134,899	0	-48,134,899
9001008	252,135,196	-340,427,994	-88,292,798	0	-88,292,798
9001109	164,843,949	-214,458,961	-49,615,012	0	-49,615,012
9000868	785,668,359	-567,964,648	217,703,711	217,703,711	0
9000870	298,773,524	-227,027,923	71,745,601	71,745,601	0

9000878	243,295,625	-181,425,149	61,870,476	61,870,476	0
9000880	123,598,294	-90,702,171	32,896,123	32,896,123	0
9000882	117,578,443	-144,823,867	-27,245,424	0	-27,245,424
9000883	164,967,521	-186,206,854	-21,239,333	0	-21,239,333
9000903	122,039,635	-152,116,869	-30,077,234	0	-30,077,234
9000975	40,215,216	-52,248,940	-12,033,725	0	-12,033,725
9000825	17,830,281	-21,936,703	-4,106,423	0	-4,106,423
9000829	25,713,579	-21,521,332	4,192,247	4,192,247	0
9000907	23,955,396	-25,693,008	-1,737,612	0	-1,737,612
9000919	36,720,188	-35,214,966	1,505,222	1,505,222	0
9000936	9,505,858	-10,325,568	-819,710	0	-819,710
9000951	14,735,990	-14,085,372	650,618	650,618	0
9000953	11,526,247	-14,140,974	-2,614,726	0	-2,614,726
9000965	17,213,700	-14,479,766	2,733,933	2,733,933	0
9000990	22,807,757	-25,451,160	-2,643,403	0	-2,643,403
9001030	18,821,012	-18,208,478	612,535	612,535	0
9001040	19,373,505	-15,512,555	3,860,950	3,860,950	0
9001049	15,545,940	-18,532,246	-2,986,306	0	-2,986,306
9001054	6,264,719	-8,003,903	-1,739,184	0	-1,739,184
9001090	15,541,764	-18,509,751	-2,967,987	0	-2,967,987
9001155	788,328	-972,151	-183,823	0	-183,823
9001265	135,494,957	-135,945,484	-450,527	0	-450,527
9001309	14,345	-12,066	2,278	2,278	0
9001311	1,979,575	-1,665,173	314,402	314,402	0
9000820	2,863,047	-2,396,266	466,781	466,781	0
9000847	1,985,290	-2,442,515	-457,225	0	-457,225
9000848	20,369,601	-25,060,845	-4,691,244	0	-4,691,244
9000849	11,621,121	-9,726,456	1,894,664	1,894,664	0
9000886	41,453,455	-38,435,361	3,018,095	3,018,095	0
9000912	27,947,962	-29,975,176	-2,027,214	0	-2,027,214
9000923	42,840,219	-41,084,127	1,756,092	1,756,092	0
9000940	17,191,988	-16,432,935	759,054	759,054	0
9000950	11,090,167	-12,046,496	-956,328	0	-956,328
9000957	13,447,288	-16,497,802	-3,050,514	0	-3,050,514
9000988	26,609,050	-29,693,020	-3,083,970	0	-3,083,970
9001043	54,995,763	-44,035,641	10,960,122	10,960,122	0
9001045	44,130,411	-52,607,665	-8,477,254	0	-8,477,254
9001058	17,783,717	-22,720,756	-4,937,039	0	-4,937,039
9001087	44,118,555	-52,543,814	-8,425,259	0	-8,425,259
9001157	2,072,177	-2,555,368	-483,191	0	-483,191
9001189	88,080,461	-98,210,139	-10,129,677	0	-10,129,677
9001310	13,756,615	-11,571,746	2,184,868	2,184,868	0
9000833	6,248,362	-5,229,652	1,018,710	1,018,710	0

9000835	122,308,213	-150,476,544	-28,168,331	0	-28,168,331
9000836	69,778,415	-58,402,001	11,376,414	11,376,414	0
9000840	4,332,732	-5,330,586	-997,855	0	-997,855
9000885	248,905,153	-230,783,158	18,121,995	18,121,995	0
9000910	147,724,942	-158,440,218	-10,715,276	0	-10,715,276
9000922	226,441,157	-217,158,955	9,282,202	9,282,202	0
9000939	90,871,939	-86,859,797	4,012,142	4,012,142	0
9000949	58,619,457	-63,674,334	-5,054,877	0	-5,054,877
9000956	71,078,524	-87,202,670	-16,124,146	0	-16,124,146
9000987	140,647,836	-156,948,821	-16,300,985	0	-16,300,985
9001033	256,208,621	-247,870,246	8,338,375	8,338,375	0
9001044	263,729,683	-211,170,915	52,558,768	52,558,768	0
9001046	211,625,379	-252,277,668	-40,652,288	0	-40,652,288
9001057	85,281,009	-108,956,353	-23,675,344	0	-23,675,344
9001086	211,568,526	-251,971,473	-40,402,947	0	-40,402,947
9001156	9,257,224	-11,415,828	-2,158,605	0	-2,158,605
9001188	214,195,668	-238,829,201	-24,633,533	0	-24,633,533
9001313	97,572,987	-82,076,141	15,496,846	15,496,846	0
9001198	161,273,450	-146,987,622	14,285,828	14,285,828	0
9001369	91,391,221	-83,622,794	7,768,427	7,768,427	0
9001373	134,427,225	-126,729,361	7,697,864	7,697,864	0
9001182	140,478,861	-144,332,828	-3,853,967	0	-3,853,967
9001362	28,591,332	-30,972,008	-2,380,676	0	-2,380,676
9001375	44,416,129	-44,420,789	-4,660	0	-4,660
9001173	145,012,013	-159,583,519	-14,571,506	0	-14,571,506
9001177	54,226,491	-47,070,758	7,155,733	7,155,733	0
9001374	134,427,225	-126,729,361	7,697,864	7,697,864	0
9001241	268,667,224	-276,544,119	-7,876,895	0	-7,876,895
9001371	57,674,525	-52,757,889	4,916,636	4,916,636	0
Total			1,506,914,752	2,906,058,544	-1,399,143,791

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
	P	150,000,000	11-Abr-12	MXN	1	1	1	1	1	0
	S	150,000,000	11-Abr-12	MXN	1	1	1	-1	0	1
	P	150,000,000	11-Abr-12	USD	3,800,000	1	11.723	12	12	0
	S	150,000,000	11-Abr-12	USD	4,006,000	1	11.723	-12	0	12
CS HOLT LATIN	S	119,999,946	08-Ago-11	USD	3,595,889	1,801,558	11.723	-21,119,664	0	21,119,664
CS HOLT LATIN	S	257,874,884	08-Ago-11	USD	5,993,148	3,931,142	11.723	-46,084,772	0	46,084,772
CS HOLT LATIN	P	249,999,888	08-Ago-11	USD	9,589,037	7,808,946	11.723	91,544,269	91,544,269	0
CS HOLT LATIN	P	21,599,988	08-Ago-11	USD	647,260	324,280	11.723	3,801,539	3,801,539	0
CS HOLT LATIN	S	44,999,974	08-Ago-11	USD	1,726,026	1,405,610	11.723	-16,477,966	0	16,477,966
CS HOLT LATIN	P	43,199,975	08-Ago-11	USD	1,294,520	648,561	11.723	7,603,078	7,603,078	0
CS HOLT LATIN	P	46,417,473	08-Ago-11	USD	1,078,767	707,605	11.723	8,295,258	8,295,258	0
CS HOLT LATIN	S	89,999,948	08-Ago-11	USD	3,452,053	2,811,220	11.723	-32,955,933	0	32,955,933
CS HOLT LATIN	P	92,834,946	08-Ago-11	USD	2,157,533	1,415,211	11.723	16,590,516	16,590,516	0
CS HOLT LATIN	S	114,999,966	08-Ago-11	USD	4,410,958	3,592,116	11.723	-42,110,370	0	42,110,370
CS HOLT LATIN	P	55,199,984	08-Ago-11	USD	1,654,109	828,717	11.723	9,715,047	9,715,047	0
CS HOLT LATIN	P	118,622,465	08-Ago-11	USD	2,756,849	1,808,325	11.723	21,198,998	21,198,998	0
	P	100,000,000	29-Jul-11	MXN	5,350,000	1	1	1	1	0
	S	100,000,000	29-Jul-11	MXN	5,350,000	1	1	-1	0	1
Total								0	158,748,719	158,748,718