

**GRUPO FINANCIERO CREDIT SUISSE MÉXICO, S. A. DE C. V.
Y SUBSIDIARIAS
SOCIEDAD CONTROLADORA FILIAL**

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 nominal	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	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