

GRUPO FINANCIERO CREDIT SUISSE MÉXICO, S. A. DE C.V. Y SUBSIDIARIAS
Sociedad Controladora Filial

Información al 30 de septiembre de 2012
(Cifras en Pesos excepto cuando se indica diferente)

Análisis de Instrumentos Financieros Derivados

A continuación se presentan las integraciones de los distintos tipos de derivados al 30 de septiembre de 2012:

a) Contratos adelantados de divisas (FX Forwards)

Contratos adelantados de divisas								
Fecha de inicio	Moneda 1	Moneda 2	Monto 1	Monto 2	Tipo de cambio	Utilidad (Pérdida)	Activo	Pasivo
04-Oct-12	MXN	EUR	16,000	-265,600.00	16.6	-717.00	0.00	717.00
04-Oct-12	MXN	EUR	1,015,000	-16,849,000.00	16.6	-45,454.00	0.00	45,454.00
04-Oct-12	MXN	EUR	289,000	-4,797,400.00	16.6	-12,942.00	0.00	12,942.00
04-Oct-12	MXN	EUR	805,000	-13,282,500.00	16.5	44,400.00	44,400.00	0.00
20-Nov-12	USD	EUR	27,000,000	-35,018,730.00	1.297	-3,779,080.00	0.00	3,779,080.00
20-Nov-12	USD	EUR	3,500,000	-4,539,465.00	1.297	-489,881.00	0.00	489,881.00
20-Nov-12	USD	EUR	35,000,000	-45,394,650.00	1.297	-4,898,807.00	0.00	4,898,807.00
20-Nov-12	USD	EUR	27,000,000	-35,018,730.00	1.297	-3,779,080.00	0.00	3,779,080.00
20-Nov-12	USD	EUR	7,500,000	-9,727,425.00	1.297	-1,049,744.00	0.00	1,049,744.00
13-Mar-13	MXN	JPY	459,266,748	-77,605,058.01	0.169	-547,955.00	0.00	547,955.00
13-Mar-13	MXN	JPY	1,380,611,310	-233,290,176.72	0.169	-1,647,219.00	0.00	1,647,219.00
13-Mar-13	MXN	JPY	2,772,296,263	-468,451,533.34	0.169	-3,307,650.00	0.00	3,307,650.00
13-Mar-13	MXN	JPY	3,639,215,219	-614,940,030.85	0.169	-4,341,979.00	0.00	4,341,979.00
11-Dec-12	MXN	USD	18,672,244	-260,197,720.14	13.935	-18,001,747.00	0.00	18,001,747.00
25-Feb-13	MXN	USD	21,000,000	-275,919,000.00	13.139	-1,607,952.00	0.00	1,607,952.00
15-Mar-13	MXN	USD	25,000,000	-325,025,000.00	13.001	2,062,771.00	2,062,771.00	0.00
15-Mar-13	MXN	USD	25,000,000	-325,025,000.00	13.001	2,062,771.00	2,062,771.00	0.00
22-Mar-13	MXN	USD	5,000,000	-65,310,000.00	13.062	158,323.00	158,323.00	0.00
15-May-18	MXN	USD	21,000,000	-333,207,000.00	15.867	-5,946,216.00	0.00	5,946,216.00

31-Dec-12	MXN	USD	34,550,428	-481,218,361.18	13.928	-32,140,984.00	0.00	32,140,984.00
31-Dec-12	MXN	USD	108,256,206	-1,507,792,437.17	13.928	-100,706,742.00	0.00	100,706,742.00
31-Dec-12	MXN	USD	160,036,703	-2,228,991,199.38	13.928	-148,876,223.00	0.00	148,876,223.00
31-Dec-12	MXN	USD	159,443,770	-2,220,732,828.56	13.928	-148,324,638.00	0.00	148,324,638.00
31-Dec-12	MXN	USD	37,712,893	-525,265,173.70	13.928	-35,082,909.00	0.00	35,082,909.00
02-Jan-13	MXN	USD	46,300,000	-642,273,600.00	13.872	-40,379,851.00	0.00	40,379,851.00
02-Jan-13	MXN	USD	62,500,000	-867,000,000.00	13.872	-54,508,437.00	0.00	54,508,437.00
07-Jan-13	MXN	USD	46,300,000	-624,837,020.00	13.4954	-22,818,575.00	0.00	22,818,575.00
07-Jan-13	MXN	USD	62,700,000	-846,161,580.00	13.4954	-30,901,180.00	0.00	30,901,180.00
07-Jan-13	MXN	USD	14,830,000	-200,136,782.00	13.4954	-7,308,843.00	0.00	7,308,843.00
04-Oct-12	MXN	USD	7,200,000	-96,084,000.00	13.345	-3,365,892.00	0.00	3,365,892.00
04-Oct-12	MXN	USD	7,460,000	-99,628,300.00	13.355	-3,561,991.00	0.00	3,561,991.00
08-Aug-13	MXN	USD	40,570,000	-551,752,000.00	13.6	-12,714,842.00	0.00	12,714,842.00
06-Nov-12	MXN	USD	16,850,000	-223,508,510.00	13.2646	-5,795,465.00	0.00	5,795,465.00
06-Nov-12	MXN	USD	17,450,000	-231,467,270.00	13.2646	-6,001,832.00	0.00	6,001,832.00
06-Nov-12	MXN	USD	17,250,000	-228,814,350.00	13.2646	-5,933,043.00	0.00	5,933,043.00
06-Nov-12	MXN	USD	1,900,000	-25,202,740.00	13.2646	-653,494.00	0.00	653,494.00
11-Dec-12	MXN	USD	2,423,178	-33,766,985.43	13.935	-2,336,165.00	0.00	2,336,165.00
11-Dec-12	MXN	USD	14,553,398	-202,801,601.13	13.935	-14,030,804.00	0.00	14,030,804.00
11-Dec-12	MXN	USD	3,485,571	-48,571,431.89	13.935	-3,360,408.00	0.00	3,360,408.00
11-Dec-12	MXN	USD	30,966,929	-431,524,155.62	13.935	-29,854,946.00	0.00	29,854,946.00
11-Mar-13	MXN	USD	4,552,665	-64,363,301.44	14.1375	-4,731,246.00	0.00	4,731,246.00
11-Mar-13	MXN	USD	40,447,335	-571,824,198.56	14.1375	-42,033,903.00	0.00	42,033,903.00
04-Oct-12	MXN	USD	8,000,000	-105,464,000.00	13.183	-2,444,695.00	0.00	2,444,695.00
21-Nov-12	MXN	USD	3,085,000	-41,175,495.00	13.347	-1,254,063.00	0.00	1,254,063.00
21-Nov-12	MXN	USD	3,085,000	-41,175,495.00	13.347	-1,254,063.00	0.00	1,254,063.00
04-Oct-12	MXN	USD	16,000,000	-205,232,000.00	12.827	803,028.00	803,028.00	0.00
09-Jan-13	MXN	USD	24,934,000	-323,269,310.00	12.965	856,499.00	856,499.00	0.00
09-Jan-13	MXN	USD	123,447,950	-1,600,502,671.75	12.965	4,240,519.00	4,240,519.00	0.00
09-Jan-13	MXN	USD	34,171,810	-443,037,516.65	12.965	1,173,825.00	1,173,825.00	0.00
09-Jan-13	MXN	USD	11,744,820	-152,271,591.30	12.965	403,442.00	403,442.00	0.00
09-Jan-13	MXN	USD	139,715,805	-1,811,415,411.83	12.965	4,799,331.00	4,799,331.00	0.00
09-Jan-13	MXN	USD	3,477,000	-45,333,126.00	13.038	-131,587.00	0.00	131,587.00
09-Jan-13	MXN	USD	14,278,000	-186,156,564.00	13.038	-540,351.00	0.00	540,351.00
09-Jan-13	MXN	USD	18,248,500	-237,923,943.00	13.038	-690,615.00	0.00	690,615.00
09-Jan-13	MXN	USD	12,693,500	-165,497,853.00	13.038	-480,386.00	0.00	480,386.00
09-Jan-13	MXN	USD	1,303,000	-16,988,514.00	13.038	-49,312.00	0.00	49,312.00
27-Mar-13	MXN	USD	66,990,000	-880,081,125.00	13.1375	-2,406,854.00	0.00	2,406,854.00
Total Compras			9,888,100,245	-22,353,106,462		-797,525,853	16,604,909	814,130,762

04-Oct-12	MXN	EUR	-1,320,000	21,912,000.00	16.6	59,112.00	59,112.00	0.00
04-Oct-12	MXN	EUR	-790,000	13,035,000.00	16.5	-43,573.00	0.00	43,573.00
04-Oct-12	MXN	EUR	-15,000	247,500.00	16.5	-828.00	0.00	828.00
20-Nov-12	USD	EUR	-100,000,000	129,699,000.00	1.297	13,996,590.00	13,996,590.00	0.00
13-Mar-13	MXN	JPY	-8,251,389,540	1,394,286,798.91	0.169	9,844,803.00	9,844,803.00	0.00
11-Dec-12	MXN	USD	-70,101,320	976,861,894.20	13.935	67,584,070.00	67,584,070.00	0.00
18-Jan-22	MXN	USD	-25,000,000	469,375,000.00	18.775	25,380,851.00	25,380,851.00	0.00
25-Feb-13	MXN	USD	-21,000,000	275,919,000.00	13.139	1,607,952.00	1,607,952.00	0.00
15-Mar-13	MXN	USD	-50,000,000	650,050,000.00	13.001	-4,125,540.00	0.00	4,125,540.00
22-Mar-13	MXN	USD	-5,000,000	65,310,000.00	13.062	-158,323.00	0.00	158,323.00
11-Mar-13	MXN	USD	-45,000,000	636,187,500.00	14.1375	46,765,148.00	46,765,148.00	0.00
31-Dec-12	MXN	USD	-500,000,000	6,964,000,000.00	13.928	465,131,497.00	465,131,497.00	0.00
02-Jan-13	MXN	USD	-108,800,000	1,509,273,600.00	13.872	94,888,288.00	94,888,288.00	0.00
04-Oct-12	MXN	USD	-750,000	10,008,750.00	13.345	350,613.00	350,613.00	0.00
04-Oct-12	MXN	USD	-6,450,000	86,075,250.00	13.345	3,015,278.00	3,015,278.00	0.00
04-Oct-12	MXN	USD	-260,000	3,472,300.00	13.355	124,144.00	124,144.00	0.00
04-Oct-12	MXN	USD	-4,500,000	60,097,500.00	13.355	2,148,654.00	2,148,654.00	0.00
04-Oct-12	MXN	USD	-2,700,000	36,058,500.00	13.355	1,289,193.00	1,289,193.00	0.00
07-Jan-13	MXN	USD	-123,830,000	1,671,135,382.00	13.4954	61,028,599.00	61,028,599.00	0.00
08-Aug-13	MXN	USD	-40,570,000	551,752,000.00	13.6	12,714,842.00	12,714,842.00	0.00
06-Nov-12	MXN	USD	-53,450,000	708,992,870.00	13.2646	18,383,835.00	18,383,835.00	0.00
04-Oct-12	MXN	USD	-8,000,000	105,464,000.00	13.183	2,444,695.00	2,444,695.00	0.00
21-Nov-12	MXN	USD	-6,170,000	82,350,990.00	13.347	2,508,125.00	2,508,125.00	0.00
04-Oct-12	MXN	USD	-8,000,000	102,616,000.00	12.827	-401,514.00	0.00	401,514.00
04-Oct-12	MXN	USD	-8,000,000	102,616,000.00	12.827	-401,514.00	0.00	401,514.00
09-Jan-13	MXN	USD	-334,014,385	4,330,496,501.53	12.965	-11,473,616.00	0.00	11,473,616.00
09-Jan-13	MXN	USD	-50,000,000	651,900,000.00	13.038	1,892,251.00	1,892,251.00	0.00
27-Mar-13	MXN	USD	-66,990,000	880,081,125.00	13.1375	2,406,854.00	2,406,854.00	0.00
Total Ventas			-9,892,100,245	22,489,274,462		816,960,486	833,565,394	16,604,908
Posición neta			19,780,200,490	-44,842,380,923		19,434,633	850,170,303	830,735,670

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	17,477,249	22-Jan-13	USD	(2,156,003.37)	12.8695	(27,746,685)		
S&P 500 INDEX	P	17,477,249	22-Jan-13	USD	205,904.31	12.8695	2,649,886	0	(25,096,800)
CS HOLT LATIN	S	66,740,456	05-Feb-13	USD	(347,394.75)	12.8695	(4,470,797)		
CS HOLT LATIN	P	66,740,456	05-Feb-13	USD	9,362,826.69	12.8695	120,494,898	116,024,101	0
CS HOLT LATIN	S	46,476,810	11-Feb-13	USD	(265,615.58)	12.8695	(3,418,340)		
CS HOLT LATIN	P	46,476,810	11-Feb-13	USD	6,519,777.54	12.8695	83,906,277	80,487,937	0
S&P 500 INDEX	S	70,384,650	25-Feb-13	USD	(6,592,413.43)	12.8695	(84,841,065)		
S&P 500 INDEX	P	70,384,650	25-Feb-13	USD	1,599,468.80	12.8695	20,584,364	0	(64,256,701)
CS HOLT LATIN	P	15,791,500	02-Oct-12	USD	4,255.48	12.8695	54,766		
CS HOLT LATIN	S	15,791,500	02-Oct-12	USD	(1,813,603.18)	12.8695	(23,340,166)	0	(23,285,400)
CS HOLT LATIN	P	17,202,737	09-Oct-12	USD	90,332.19	12.8695	1,162,530		
CS HOLT LATIN	S	17,202,737	09-Oct-12	USD	(927,888.25)	12.8695	(11,941,458)	0	(10,778,928)
CS HOLT LATIN	P	15,313,766	15-Oct-12	USD	94,032.54	12.8695	1,210,152		
CS HOLT LATIN	S	15,313,766	15-Oct-12	USD	(1,054,266.18)	12.8695	(13,567,879)	0	(12,357,727)
CS HOLT LATIN	P	9,315,314	29-Oct-12	USD	96,203.03	12.8695	1,238,085		
CS HOLT LATIN	S	9,315,314	29-Oct-12	USD	(725,280.19)	12.8695	(9,333,993)	0	(8,095,909)
S&P 500 INDEX	S	8,738,624	22-Jan-13	USD	(1,078,001.69)	12.8695	(13,873,343)		
S&P 500 INDEX	P	8,738,624	22-Jan-13	USD	102,952.15	12.8695	1,324,943	0	(12,548,400)
S&P 500 INDEX	S	35,259,358	25-Feb-13	USD	(3,302,485.21)	12.8695	(42,501,333)		
S&P 500 INDEX	P	35,259,358	25-Feb-13	USD	801,257.70	12.8695	10,311,786	0	(32,189,547)
CS HOLT LATIN	P	11,017,378	02-Oct-12	USD	2,968.95	12.8695	38,209		
CS HOLT LATIN	S	11,017,378	02-Oct-12	USD	(1,265,310.54)	12.8695	(16,283,914)	0	(16,245,705)
CS HOLT LATIN	P	12,002,000	09-Oct-12	USD	63,022.94	12.8695	811,074		
CS HOLT LATIN	S	12,002,000	09-Oct-12	USD	(647,368.79)	12.8695	(8,331,313)	0	(7,520,239)
CS HOLT LATIN	P	14,488,632	15-Oct-12	USD	88,965.90	12.8695	1,144,947		
CS HOLT LATIN	S	14,488,632	15-Oct-12	USD	(997,460.37)	12.8695	(12,836,816)	0	(11,691,870)
CS HOLT LATIN	S	42,521,894	23-Oct-12	USD	(3,876,629.78)	12.8695	(49,890,287)		
CS HOLT LATIN	P	42,521,894	23-Oct-12	USD	281,389.71	12.8695	3,621,345	0	(46,268,942)
CS HOLT LATIN	P	19,381,154	29-Oct-12	USD	200,157.05	12.8695	2,575,921		
CS HOLT LATIN	S	19,381,154	29-Oct-12	USD	(1,508,995.60)	12.8695	(19,420,019)	0	(16,844,098)
CS HOLT LATIN	S	15,271,432	28-Jan-13	USD	(115,204.88)	12.8695	(1,482,629)		
CS HOLT LATIN	P	15,271,432	28-Jan-13	USD	1,845,010.25	12.8695	23,744,359	22,261,730	0
CS HOLT LATIN	S	9,534,502	05-Feb-13	USD	(49,628.61)	12.8695	(638,695)		
CS HOLT LATIN	P	9,534,502	05-Feb-13	USD	1,337,567.82	12.8695	17,213,829	16,575,134	0
CS HOLT LATIN	S	4,373,174	11-Feb-13	USD	(24,992.75)	12.8695	(321,644)		
CS HOLT LATIN	P	4,373,174	11-Feb-13	USD	613,469.86	12.8695	7,895,050	7,573,406	0
CS HOLT LATIN	S	4,039,658	02-Oct-12	USD	(463,941.73)	12.8695	(5,970,698)		

Anexo I

CS HOLT LATIN	P	4,039,658	02-Oct-12	USD	1,088.60	12.8695	14,010	0	(5,956,688)
CS HOLT LATIN	P	4,400,473	09-Oct-12	USD	23,107.04	12.8695	297,376		
CS HOLT LATIN	S	4,400,473	09-Oct-12	USD	(237,354.52)	12.8695	(3,054,634)	0	(2,757,258)
CS HOLT LATIN	P	3,951,056	15-Oct-12	USD	24,261.04	12.8695	312,227		
CS HOLT LATIN	S	3,951,056	15-Oct-12	USD	(272,007.86)	12.8695	(3,500,605)	0	(3,188,378)
S&P 500 INDEX	P	30,585,185	22-Jan-13	USD	3,773,005.90	12.8695	48,556,699		
S&P 500 INDEX	S	30,585,185	22-Jan-13	USD	(360,332.54)	12.8695	(4,637,300)	43,919,400	0
CS HOLT LATIN	S	15,271,432	28-Jan-13	USD	(1,845,010.25)	12.8695	(23,744,359)		
CS HOLT LATIN	P	15,271,432	28-Jan-13	USD	115,204.88	12.8695	1,482,629	0	(22,261,730)
CS HOLT LATIN	P	76,274,957	05-Feb-13	USD	397,023.36	12.8695	5,109,492		
CS HOLT LATIN	S	76,274,957	05-Feb-13	USD	(10,700,394.51)	12.8695	(137,708,727)	0	(132,599,235)
CS HOLT LATIN	P	50,849,984	11-Feb-13	USD	290,608.33	12.8695	3,739,984		
CS HOLT LATIN	S	50,849,984	11-Feb-13	USD	(7,133,247.40)	12.8695	(91,801,327)	0	(88,061,344)
CS HOLT LATIN	S	36,724,456	02-Oct-12	USD	(9,896.47)	12.8695	(127,363)		
CS HOLT LATIN	P	36,724,456	02-Oct-12	USD	4,217,686.18	12.8695	54,279,512	54,152,150	0
CS HOLT LATIN	S	40,006,233	09-Oct-12	USD	(210,074.18)	12.8695	(2,703,550)		
CS HOLT LATIN	P	40,006,233	09-Oct-12	USD	2,157,872.57	12.8695	27,770,741	25,067,191	0
CS HOLT LATIN	S	43,526,882	15-Oct-12	USD	(267,272.17)	12.8695	(3,439,659)		
CS HOLT LATIN	P	43,526,882	15-Oct-12	USD	2,996,579.68	12.8695	38,564,482	35,124,823	0
CS HOLT LATIN	P	42,521,894	23-Oct-12	USD	3,876,629.78	12.8695	49,890,287		
CS HOLT LATIN	S	42,521,894	23-Oct-12	USD	(281,389.71)	12.8695	(3,621,345)	46,268,942	0
S&P 500 INDEX	P	105,644,008	25-Feb-13	USD	9,894,898.64	12.8695	127,342,398		
S&P 500 INDEX	S	105,644,008	25-Feb-13	USD	(2,400,726.50)	12.8695	(30,896,150)	96,446,248	0
CS HOLT LATIN	S	44,148,543	29-Oct-12	USD	(455,939.93)	12.8695	(5,867,719)		
CS HOLT LATIN	P	44,148,543	29-Oct-12	USD	3,437,357.59	12.8695	44,237,074	38,369,355	0
BRAZIL BOVESPA	S	76,899,832	17-Oct-12	BRL	(1,869,685.68)	6.350604	(11,873,633)		
BRAZIL BOVESPA	P	76,899,832	17-Oct-12	BRL	1,681,239.07	6.350604	10,676,884	0	(1,196,750)
APPLE INC.	S	441,588	06-Mar-13	USD	(37,185.10)	12.8695	(478,554)		
APPLE INC.	P	441,588	06-Mar-13	USD	35,745.75	12.8695	460,030	0	(18,524)
S&P 500 INDEX	S	56,653,890	21-Dec-12	USD	(1,046,692.77)	12.8695	(13,470,413)		
S&P 500 INDEX	P	56,653,890	21-Dec-12	USD	2,753,288.17	12.8695	35,433,442	21,963,030	0
RTY	S	167,122,067	21-Dec-12	USD	(4,735,537.86)	12.8695	(60,944,004)		
RTY	P	167,122,067	21-Dec-12	USD	8,845,528.01	12.8695	113,837,523	52,893,518	0
APPLE INC.	S	443,554	26-Mar-13	USD	(40,289.22)	12.8695	(518,502)		
APPLE INC.	P	443,554	26-Mar-13	USD	36,971.44	12.8695	475,804	0	(42,698)
CEMEX	S	530,654	26-Mar-13	USD	(73,269.05)	12.8695	(942,936)		
CEMEX	P	530,654	26-Mar-13	USD	81,727.27	12.8695	1,051,789	108,853	0
APPLE INC.	S	67,140	26-Mar-13	USD	(5,652.88)	12.8695	(72,750)		
APPLE INC.	P	67,140	26-Mar-13	USD	6,239.80	12.8695	80,303	7,553	0
FORD MOTOR COM	S	268,968	27-Mar-13	USD	(25,641.06)	12.8695	(329,988)		
FORD MOTOR COM	P	268,968	27-Mar-13	USD	17,277.81	12.8695	222,357	0	(107,631)
S&P 500 INDEX	S	49,264,513	21-Dec-12	USD	(1,200,533.45)	12.8695	(15,450,265)		
S&P 500 INDEX	P	49,264,513	21-Dec-12	USD	1,645,289.80	12.8695	21,174,057	5,723,792	0

S&P 500 INDEX	S	43,613,354	21-Dec-12	USD	(1,106,753.33)	12.8695	(14,243,362)		
S&P 500 INDEX	P	43,613,354	21-Dec-12	USD	1,370,231.63	12.8695	17,634,196	3,390,834	0
CEMEX	P	213,995	01-Apr-13	USD	26,538.17	12.8695	341,533		
CEMEX	S	213,995	01-Apr-13	USD	(33,159.04)	12.8695	(426,740)	0	(85,207)
S&P 500 INDEX	S	82,521,887	14-Mar-13	USD	(3,935,364.04)	12.8695	(50,646,168)		
S&P 500 INDEX	P	82,521,887	14-Mar-13	USD	3,192,825.10	12.8695	41,090,063	0	(9,556,105)
NASDAQ 100 STO	S	152,733,668	14-Mar-13	USD	(8,488,702.48)	12.8695	(109,245,357)		
NASDAQ 100 STO	P	152,733,668	14-Mar-13	USD	6,204,490.26	12.8695	79,848,687	0	(29,396,669)
FACEBOOK	P	250,512	15-Apr-13	USD	34,306.78	12.8695	441,511		
FACEBOOK	S	250,512	15-Apr-13	USD	(44,267.01)	12.8695	(569,694)	0	(128,183)
APPLE INC.	P	447,068	15-Apr-13	USD	37,415.00	12.8695	481,512		
APPLE INC.	P	34,183	15-Apr-13	USD	2,976.57	12.8695	38,307	519,819	0
APPLE INC.	S	34,183	15-Apr-13	USD	(3,289.53)	12.8695	(42,335)		
APPLE INC.	S	447,068	15-Apr-13	USD	(44,165.98)	12.8695	(568,394)	0	(610,729)
ISHARES MSCI H	P	202,782,722	27-Mar-13	USD	8,729,622.48	12.8695	112,345,877		
ISHARES MSCI H	S	202,782,722	27-Mar-13	USD	(12,165,199.72)	12.8695	(156,560,038)	0	(44,214,161)
C EQUITY	S	200,107	22-Apr-13	USD	(22,599.57)	12.8695	(290,845)		
C EQUITY	P	200,107	22-Apr-13	USD	20,122.61	12.8695	258,968	0	(31,877)
FACEBOOK	S	262,450	22-Apr-13	USD	(1.00)	12.8695	(13)		
FACEBOOK	P	262,450	22-Apr-13	USD	1.00	12.8695	13	0	0
JP MORGAN	S	261,339	22-Apr-13	USD	(1.00)	12.8695	(13)		
JP MORGAN	P	261,339	22-Apr-13	USD	1.00	12.8695	13	0	0
APPLE INC.	P	441,588	06-Mar-13	USD	37,185.10	12.8695	478,554		
APPLE INC.	S	441,588	06-Mar-13	USD	(35,745.75)	12.8695	(460,030)	18,524	0
APPLE INC.	P	443,554	26-Mar-13	USD	40,289.22	12.8695	518,502		
APPLE INC.	S	443,554	26-Mar-13	USD	(36,971.44)	12.8695	(475,804)	42,698	0
CEMEX	P	530,654	26-Mar-13	USD	73,269.05	12.8695	942,936		
CEMEX	S	530,654	26-Mar-13	USD	(81,727.27)	12.8695	(1,051,789)	0	(108,853)
APPLE INC.	P	67,140	26-Mar-13	USD	5,652.88	12.8695	72,750		
APPLE INC.	S	67,140	26-Mar-13	USD	(6,239.80)	12.8695	(80,303)	0	(7,553)
FORD MOTOR COM	P	268,968	27-Mar-13	USD	25,641.06	12.8695	329,988		
FORD MOTOR COM	S	268,968	27-Mar-13	USD	(17,277.81)	12.8695	(222,357)	107,631	0
CEMEX	P	213,995	01-Apr-13	USD	33,159.04	12.8695	426,740		
CEMEX	S	213,995	01-Apr-13	USD	(26,538.17)	12.8695	(341,533)	85,207	0
FACEBOOK	P	250,512	15-Apr-13	USD	44,267.01	12.8695	569,694		
FACEBOOK	S	250,512	15-Apr-13	USD	(34,306.78)	12.8695	(441,511)	128,183	0
APPLE INC.	P	34,183	15-Apr-13	USD	3,289.53	12.8695	42,335		
APPLE INC.	S	34,183	15-Apr-13	USD	(2,976.57)	12.8695	(38,307)	4,028	0
APPLE INC.	S	447,068	15-Apr-13	USD	(37,415.00)	12.8695	(481,512)		
APPLE INC.	P	447,068	15-Apr-13	USD	44,165.98	12.8695	568,394	86,882	0
C EQUITY	P	200,107	22-Apr-13	USD	22,599.57	12.8695	290,845		
C EQUITY	S	200,107	22-Apr-13	USD	(20,122.61)	12.8695	(258,968)	31,877	0
FACEBOOK	P	262,450	22-Apr-13	USD	1.00	12.8695	13		

FACEBOOK	S	262,450	22-Apr-13	USD	(1.00)	12.8695	(13)	0	0
JP MORGAN	S	261,339	22-Apr-13	USD	(1.00)	12.8695	(13)		
JP MORGAN	P	261,339	22-Apr-13	USD	1.00	12.8695	13	0	0
S&P 500 INDEX	P	17,654,836	14-Mar-13	USD	841,936.72	12.8695	10,835,305		
S&P 500 INDEX	S	17,654,836	14-Mar-13	USD	(683,077.01)	12.8695	(8,790,860)	2,044,445	0
NASDAQ 100 STO	P	21,394,001	14-Mar-13	USD	1,189,045.66	12.8695	15,302,423		
NASDAQ 100 STO	S	21,394,001	14-Mar-13	USD	(869,087.15)	12.8695	(11,184,717)	4,117,706	0
ISHARES MSCI H	S	46,825,407	27-Mar-13	USD	(2,015,793.65)	12.8695	(25,942,256)		
ISHARES MSCI H	P	46,825,407	27-Mar-13	USD	2,809,117.16	12.8695	36,151,933	10,209,677	0
BRAZIL BOVESPA	S	6,299,368	17-Oct-12	BRL	(137,721.28)	6.350604	(874,613)		
BRAZIL BOVESPA	P	6,299,368	17-Oct-12	BRL	153,158.18	6.350604	972,647	98,034	0
S&P 500 INDEX	P	2,343,079	21-Dec-12	USD	59,459.10	12.8695	765,209		
S&P 500 INDEX	S	2,343,079	21-Dec-12	USD	(73,614.18)	12.8695	(947,378)	0	(182,169)
S&P 500 INDEX	P	29,087,066	14-Mar-13	USD	1,387,125.25	12.8695	17,851,608		
S&P 500 INDEX	S	29,087,066	14-Mar-13	USD	(1,125,397.36)	12.8695	(14,483,301)	3,368,307	0
NASDAQ 100 STO	P	44,848,734	14-Mar-13	USD	2,492,623.70	12.8695	32,078,821		
NASDAQ 100 STO	S	44,848,734	14-Mar-13	USD	(1,821,887.33)	12.8695	(23,446,779)	8,632,042	0
ISHARES MSCI H	S	75,654,713	27-Mar-13	USD	(3,256,870.58)	12.8695	(41,914,296)		
ISHARES MSCI H	P	75,654,713	27-Mar-13	USD	4,538,624.79	12.8695	58,409,832	16,495,536	0
BRAZIL BOVESPA	P	18,125,540	17-Oct-12	BRL	440,690.98	6.350604	2,798,654		
BRAZIL BOVESPA	S	18,125,540	17-Oct-12	BRL	(396,273.51)	6.350604	(2,516,576)	282,078	0
S&P 500 INDEX	P	5,763,173	21-Dec-12	USD	146,249.03	12.8695	1,882,152		
S&P 500 INDEX	S	5,763,173	21-Dec-12	USD	(181,065.68)	12.8695	(2,330,225)	0	(448,073)
S&P 500 INDEX	P	19,563,460	21-Dec-12	USD	361,439.13	12.8695	4,651,541		
S&P 500 INDEX	S	19,563,460	21-Dec-12	USD	(950,752.79)	12.8695	(12,235,713)	0	(7,584,172)
RTY	P	25,738,831	21-Dec-12	USD	729,330.43	12.8695	9,386,118		
RTY	S	25,738,831	21-Dec-12	USD	(1,362,318.91)	12.8695	(17,532,363)	0	(8,146,245)
S&P 500 INDEX	S	17,506,752	21-Dec-12	USD	(584,674.00)	12.8695	(7,524,462)		
S&P 500 INDEX	P	17,506,752	21-Dec-12	USD	426,624.35	12.8695	5,490,442	0	(2,034,020)
S&P 500 INDEX	S	4,369,312	22-Jan-13	USD	(539,000.84)	12.8695	(6,936,671)		
S&P 500 INDEX	P	4,369,312	22-Jan-13	USD	51,476.08	12.8695	662,471	0	(6,274,200)
CS HOLT LATIN	P	5,875,921	02-Oct-12	USD	1,583.44	12.8695	20,378		
CS HOLT LATIN	S	5,875,921	02-Oct-12	USD	(674,830.73)	12.8695	(8,684,734)	0	(8,664,356)
CS HOLT LATIN	P	6,401,023	09-Oct-12	USD	33,612.01	12.8695	432,570		
CS HOLT LATIN	S	6,401,023	09-Oct-12	USD	(345,261.01)	12.8695	(4,443,337)	0	(4,010,767)
CS HOLT LATIN	P	9,773,428	15-Oct-12	USD	60,012.69	12.8695	772,333		
CS HOLT LATIN	S	9,773,428	15-Oct-12	USD	(672,845.27)	12.8695	(8,659,182)	0	(7,886,849)
CS HOLT LATIN	P	15,452,075	29-Oct-12	USD	159,579.86	12.8695	2,053,713		
CS HOLT LATIN	S	15,452,075	29-Oct-12	USD	(1,203,081.79)	12.8695	(15,483,061)	0	(13,429,348)
S&P 500 INDEX	P	1,881,253	14-Mar-13	USD	89,714.57	12.8695	1,154,582		
S&P 500 INDEX	S	1,881,253	14-Mar-13	USD	(72,786.89)	12.8695	(936,731)	217,851	0
S&P 500 INDEX	P	4,956,378	14-Mar-13	USD	236,363.38	12.8695	3,041,879		
S&P 500 INDEX	S	4,956,378	14-Mar-13	USD	(191,765.47)	12.8695	(2,467,926)	573,953	0

NASDAQ 100 STO	S	11,925,459	14-Mar-13	USD	(484,447.19)	12.8695	(6,234,593)		
NASDAQ 100 STO	P	11,925,459	14-Mar-13	USD	662,798.70	12.8695	8,529,888	2,295,295	0
ISHARES MSCI H	S	8,729,474	27-Mar-13	USD	(375,796.38)	12.8695	(4,836,312)		
ISHARES MSCI H	P	8,729,474	27-Mar-13	USD	523,692.53	12.8695	6,739,661	1,903,350	0
BRAZIL BOVESPA	P	4,991,952	17-Oct-12	BRL	121,370.63	6.350604	770,777		
BRAZIL BOVESPA	S	4,991,952	17-Oct-12	BRL	(109,137.62)	6.350604	(693,090)	77,687	0
S&P 500 INDEX	P	6,328,892	21-Dec-12	USD	160,604.98	12.8695	2,066,906		
S&P 500 INDEX	S	6,328,892	21-Dec-12	USD	(198,839.27)	12.8695	(2,558,962)	0	(492,056)
S&P 500 INDEX	P	28,942,354	14-Mar-13	USD	1,380,224.12	12.8695	17,762,794		
S&P 500 INDEX	S	28,942,354	14-Mar-13	USD	(1,119,798.37)	12.8695	(14,411,245)	3,351,549	0
NASDAQ 100 STO	S	74,565,474	14-Mar-13	USD	(3,029,068.60)	12.8695	(38,982,598)		
NASDAQ 100 STO	P	74,565,474	14-Mar-13	USD	4,144,234.42	12.8695	53,334,225	14,351,627	0
ISHARES MSCI H	S	71,573,129	27-Mar-13	USD	(3,081,161.87)	12.8695	(39,653,013)		
ISHARES MSCI H	P	71,573,129	27-Mar-13	USD	4,293,765.24	12.8695	55,258,612	15,605,599	0
S&P 500 INDEX	P	15,269,486	21-Dec-12	USD	282,107.02	12.8695	3,630,576		
S&P 500 INDEX	S	15,269,486	21-Dec-12	USD	(742,072.51)	12.8695	(9,550,102)	0	(5,919,526)
RTY	P	73,691,749	21-Dec-12	USD	2,088,114.84	12.8695	26,872,994		
RTY	S	73,691,749	21-Dec-12	USD	(3,900,397.14)	12.8695	(50,196,161)	0	(23,323,167)
S&P 500 INDEX	P	12,594,580	21-Dec-12	USD	306,918.99	12.8695	3,949,894		
S&P 500 INDEX	S	12,594,580	21-Dec-12	USD	(420,621.91)	12.8695	(5,413,194)	0	(1,463,300)
BRAZIL BOVESPA	P	47,482,972	17-Oct-12	BRL	1,154,465.89	6.350604	7,331,556		
BRAZIL BOVESPA	S	47,482,972	17-Oct-12	BRL	(1,038,106.66)	6.350604	(6,592,604)	738,951	0
S&P 500 INDEX	P	29,178,211	21-Dec-12	USD	740,440.22	12.8695	9,529,095		
S&P 500 INDEX	S	29,178,211	21-Dec-12	USD	(916,712.50)	12.8695	(11,797,632)	0	(2,268,536)
S&P 500 INDEX	P	14,462,442	21-Dec-12	USD	267,196.72	12.8695	3,438,688		
S&P 500 INDEX	S	14,462,442	21-Dec-12	USD	(702,851.49)	12.8695	(9,045,347)	0	(5,606,659)
RTY	P	46,477,444	21-Dec-12	USD	1,316,975.65	12.8695	16,948,818		
RTY	S	46,477,444	21-Dec-12	USD	(2,459,983.51)	12.8695	(31,658,758)	0	(14,709,940)
S&P 500 INDEX	P	14,750,795	21-Dec-12	USD	359,464.07	12.8695	4,626,123		
S&P 500 INDEX	S	14,750,795	21-Dec-12	USD	(492,633.15)	12.8695	(6,339,942)	0	(1,713,819)
S&P 500 INDEX	P	7,358,502	21-Dec-12	USD	135,949.90	12.8695	1,749,607		
S&P 500 INDEX	S	7,358,502	21-Dec-12	USD	(357,611.38)	12.8695	(4,602,280)	0	(2,852,672)
RTY	P	21,214,043	21-Dec-12	USD	601,116.93	12.8695	7,736,074		
RTY	S	21,214,043	21-Dec-12	USD	(1,122,828.45)	12.8695	(14,450,241)	0	(6,714,166)
S&P 500 INDEX	P	4,412,387	21-Dec-12	USD	107,526.04	12.8695	1,383,806		
S&P 500 INDEX	S	4,412,387	21-Dec-12	USD	(147,360.74)	12.8695	(1,896,459)	0	(512,653)
Total						0	751,746,532		(751,746,532)

c) Swaps

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000874	244,613,847	(144,748,938)	99,864,908	99,864,908	0
9000889	1,497,795,075	(902,994,409)	594,800,666	594,800,666	0
9000891	573,303,009	(360,955,805)	212,347,205	212,347,205	0
9000901	279,861,825	(288,045,387)	(8,183,562)	0	(8,183,562)
9000932	459,793,761	(289,533,894)	170,259,867	170,259,867	0
9001224	357,983,166	(490,210,952)	(132,227,786)	0	(132,227,786)
9001428	92,915,632	(109,036,238)	(16,120,606)	0	(16,120,606)
9001464	124,664,368	(140,506,517)	(15,842,149)	0	(15,842,149)
9001470	147,976,411	(167,982,779)	(20,006,369)	0	(20,006,369)
9001608	26,362,713	(26,932,709)	(569,996)	0	(569,996)
9000894	1,391,224,245	(838,744,722)	552,479,523	552,479,523	0
9000896	532,511,467	(335,273,149)	197,238,318	197,238,318	0
9000898	227,209,130	(134,449,790)	92,759,340	92,759,340	0
9000902	259,949,143	(267,550,430)	(7,601,287)	0	(7,601,287)
9000933	427,078,604	(268,933,034)	158,145,570	158,145,570	0
9001427	88,786,048	(104,190,183)	(15,404,135)	0	(15,404,135)
9001463	115,794,273	(130,509,225)	(14,714,951)	0	(14,714,951)
9001469	137,447,622	(156,030,501)	(18,582,880)	0	(18,582,880)
9001607	56,020,764	(57,232,007)	(1,211,243)	0	(1,211,243)
9000871	123,288,974	(77,623,648)	45,665,326	45,665,326	0
9000873	103,754,281	(62,264,346)	41,489,935	41,489,935	0
9000875	52,604,276	(31,128,300)	21,475,976	21,475,976	0
9000890	322,101,256	(194,189,204)	127,912,052	127,912,052	0
9000904	60,184,357	(61,944,235)	(1,759,877)	0	(1,759,877)
9001429	24,777,502	(29,076,330)	(4,298,828)	0	(4,298,828)
9001465	26,809,108	(30,215,967)	(3,406,859)	0	(3,406,859)
9001471	31,822,369	(36,124,745)	(4,302,375)	0	(4,302,375)
9001226	7,792,260	(4,533,012)	3,259,248	3,259,248	0
9001346	192,418,948	(183,853,460)	8,565,488	8,565,488	0
9001348	288,628,422	(275,123,626)	13,504,796	13,504,796	0
9001351	186,461,600	(168,029,953)	18,431,647	18,431,647	0
9001372	350,861,680	(300,737,586)	50,124,094	50,124,094	0
9001412	222,815,920	(210,681,414)	12,134,506	12,134,506	0
9000009	8,597,194	(5,167,802)	3,429,392	3,429,392	0
9000198	648,566,527	(410,068,074)	238,498,454	238,498,454	0
9000223	64,881,077	(37,600,502)	27,280,575	27,280,575	0
9000265	31,348,202	(19,147,244)	12,200,959	12,200,959	0
9000641	545,114,801	(345,466,397)	199,648,404	199,648,404	0

9000734	798,223,289	(775,545,231)	22,678,058	22,678,058	0
9000906	451,469,567	(349,266,862)	102,202,705	102,202,705	0
9000934	181,457,762	(138,604,138)	42,853,624	42,853,624	0
9000971	259,082,749	(316,233,928)	(57,151,179)	0	(57,151,179)
9000989	447,607,677	(332,908,487)	114,699,190	114,699,190	0
9001199	164,561,572	(184,426,668)	(19,865,096)	0	(19,865,096)
9001227	4,533,012	(7,792,260)	(3,259,248)	0	(3,259,248)
9001352	6,081,345,810	(10,483,418,556)	(4,402,072,746)		(2,396,994,049)
9001353	1,064,388,036	(3,741,532,398)	(2,677,144,362)		
9001354	5,454,741,226	0	5,454,741,226		
9001356	2,388,363,625	0	2,388,363,625		
9001357	1,783,300,427	(117,655,484)	1,665,644,943		
9001358	0	(4,826,526,735)	(4,826,526,735)		
9001668	17,833,004	(30,943,392)	(13,110,388)	0	(13,110,388)
9001669	545,474,123	0	545,474,123	545,474,123	0
9001670	0	(482,652,673)	(482,652,673)	0	(482,652,673)
9001671	23,848,277	0	23,848,277	23,848,277	0
9001672	60,813,458	(104,834,186)	(44,020,727)	0	(44,020,727)
9001681	10,651,806	(37,415,324)	(26,763,518)	0	(26,763,518)
9001682	30,943,392	(17,833,004)	13,110,388	13,110,388	0
9001683	0	(545,474,123)	(545,474,123)	0	(545,474,123)
9001684	482,652,673	0	482,652,673	482,652,673	0
9001685	0	(23,848,277)	(23,848,277)	0	(23,848,277)
9001687	37,415,324	(10,651,806)	26,763,518	26,763,518	0
9001691	104,834,186	(60,813,458)	44,020,727	44,020,727	0
9001393	205,019,739	(230,178,056)	(25,158,317)	0	(25,158,317)
9001396	297,107,220	(297,208,050)	(100,830)	0	(100,830)
9001397	435,932,924	(409,800,955)	26,131,969	26,131,969	0
9001405	1,356,593,313	(1,229,290,827)	127,302,486	127,302,486	0
9001411	911,862,134	(940,723,995)	(28,861,861)	0	(28,861,861)
9001413	932,204,915	(911,862,134)	20,342,780	20,342,780	0
9001414	1,229,290,827	(1,369,431,735)	(140,140,909)	0	(140,140,909)
9001415	296,617,179	(297,107,220)	(490,040)	0	(490,040)
9001420	826,432,250	(915,107,793)	(88,675,543)	0	(88,675,543)
9001424	145,136,279	(123,933,843)	21,202,435	21,202,435	0
9001430	242,302,752	(206,479,183)	35,823,569	35,823,569	0
9001442	476,573,041	(416,236,712)	60,336,329	60,336,329	0
9001446	705,422,113	(624,355,067)	81,067,046	81,067,046	0
9001452	189,160,118	(212,236,565)	(23,076,447)	0	(23,076,447)
9001461	156,476,879	(144,137,701)	12,339,178	12,339,178	0
9001467	181,288,591	(148,008,840)	33,279,751	33,279,751	0
9001473	479,163,181	(422,575,083)	56,588,098	56,588,098	0
9001474	224,789,954	(198,581,696)	26,208,258	26,208,258	0

9001475	82,305,202	(83,531,018)	(1,225,815)	0	(1,225,815)
9001480	376,194,571	(316,692,769)	59,501,802	59,501,802	0
9001496	148,885,148	(166,192,837)	(17,307,690)	0	(17,307,690)
9001505	249,528,452	(226,807,514)	22,720,938	22,720,938	0
9001512	46,752,829	(41,615,133)	5,137,696	5,137,696	0
9001513	36,904,900	(40,273,278)	(3,368,379)	0	(3,368,379)
9001516	12,951,867	(14,426,205)	(1,474,338)	0	(1,474,338)
9001521	202,900,387	(227,373,525)	(24,473,138)	0	(24,473,138)
9001525	105,940,607	(104,551,482)	1,389,125	1,389,125	0
9001532	187,101,730	(161,041,016)	26,060,714	26,060,714	0
9001552	73,333,308	(72,268,458)	1,064,851	1,064,851	0
9001587	664,532,437	(555,343,430)	109,189,007	109,189,007	0
9001589	949,333,578	(839,459,149)	109,874,428	109,874,428	0
9001591	1,356,059,843	(1,579,990,235)	(223,930,392)	0	(223,930,392)
9001594	237,280,684	(242,832,639)	(5,551,955)	0	(5,551,955)
9001597	141,431,539	(128,936,203)	12,495,336	12,495,336	0
9001599	908,566,314	(990,020,773)	(81,454,459)	0	(81,454,459)
9001600	131,140,662	(141,431,539)	(10,290,877)	0	(10,290,877)
9001601	636,443,985	(596,572,367)	39,871,618	39,871,618	0
9001602	200,758,658	(212,147,995)	(11,389,337)	0	(11,389,337)
9001603	205,853,092	(212,148,957)	(6,295,865)	0	(6,295,865)
9001604	70,716,220	(67,418,841)	3,297,379	3,297,379	0
9001605	166,097,016	(170,073,090)	(3,976,074)	0	(3,976,074)
9001606	84,164,716	(82,383,477)	1,781,239	1,781,239	0
9001615	572,467,079	(558,417,849)	14,049,229	14,049,229	0
9001623	118,657,024	(123,459,046)	(4,802,022)	0	(4,802,022)
9001624	118,657,311	(126,585,540)	(7,928,228)	0	(7,928,228)
9001646	86,184,535	(89,460,502)	(3,275,968)	0	(3,275,968)
9001649	97,999,569	(100,617,580)	(2,618,011)	0	(2,618,011)
9001690	785,390,754	(776,744,482)	8,646,271	8,646,271	0
9001725	258,452,537	(268,028,917)	(9,576,380)	0	(9,576,380)
9001727	5,408,621	(5,439,090)	(30,469)	0	(30,469)
9000156	15,367,815	(8,363,794)	7,004,021	7,004,021	0
9000172	15,226,794	(8,333,284)	6,893,510	6,893,510	0
9000175	9,174,362	(5,109,288)	4,065,074	4,065,074	0
9000222	37,600,502	(64,881,077)	(27,280,575)	0	(27,280,575)
9000266	19,147,244	(31,348,202)	(12,200,959)	0	(12,200,959)
9001144	191,345,373	(126,833,774)	64,511,599	64,511,599	0
9001332	71,795,092	(60,156,118)	11,638,974	11,638,974	0
9001333	139,121,501	(115,818,555)	23,302,947	23,302,947	0
9001334	236,582,804	(199,623,716)	36,959,089	36,959,089	0
9000819	4,983,871	(3,252,302)	1,731,570	1,731,570	0
9000831	32,187,595	(21,004,510)	11,183,086	11,183,086	0

9000884	189,369,474	(134,366,985)	55,002,490	55,002,490	0
9000908	69,853,372	(90,293,913)	(20,440,541)	0	(20,440,541)
9000920	178,174,830	(129,154,481)	49,020,349	49,020,349	0
9000937	71,365,880	(51,658,840)	19,707,040	19,707,040	0
9000947	27,720,828	(36,291,552)	(8,570,725)	0	(8,570,725)
9000954	26,290,740	(41,412,365)	(15,121,625)	0	(15,121,625)
9000985	66,581,697	(89,521,535)	(22,939,838)	0	(22,939,838)
9001031	111,061,555	(98,686,371)	12,375,183	12,375,183	0
9001041	120,068,509	(76,642,862)	43,425,648	43,425,648	0
9001050	76,520,581	(93,775,630)	(17,255,049)	0	(17,255,049)
9001055	21,217,214	(34,684,532)	(13,467,318)	0	(13,467,318)
9001085	76,499,852	(93,697,692)	(17,197,840)	0	(17,197,840)
9001285	365,343,601	(460,088,614)	(94,745,013)	0	(94,745,013)
9001387	92,071,222	(82,007,896)	10,063,327	10,063,327	0
9001389	67,352,183	(62,102,820)	5,249,363	5,249,363	0
9001422	123,933,843	(145,136,279)	(21,202,435)	0	(21,202,435)
9001434	331,169,353	(211,394,037)	119,775,316	119,775,316	0
9001435	210,999,591	(258,434,157)	(47,434,566)	0	(47,434,566)
9001448	42,447,313	(37,832,024)	4,615,289	4,615,289	0
9001458	86,482,621	(93,886,128)	(7,403,507)	0	(7,403,507)
9001476	65,993,022	(78,392,117)	(12,399,095)	0	(12,399,095)
9001501	45,643,436	(50,215,867)	(4,572,431)	0	(4,572,431)
9001526	19,362,934	(19,620,200)	(257,266)	0	(257,266)
9001528	30,597,793	(35,549,329)	(4,951,536)	0	(4,951,536)
9001548	13,731,007	(13,933,329)	(202,322)	0	(202,322)
9001611	145,188,641	(148,841,440)	(3,652,800)	0	(3,652,800)
9001637	18,664,887	(19,097,929)	(433,042)	0	(433,042)
9001720	18,809,047	(18,137,020)	672,027	672,027	0
9001726	5,439,090	(5,408,621)	30,469	30,469	0
9001453	16,814,931	(17,764,578)	(949,646)	0	(949,646)
9001653	67,078,387	(65,333,046)	1,745,341	1,745,341	0
9001721	77,587,318	(74,815,208)	2,772,110	2,772,110	0
9001657	24,595,408	(23,955,450)	639,958	639,958	0
9001722	72,885,056	(70,280,953)	2,604,103	2,604,103	0
9001655	8,943,785	(8,711,073)	232,712	232,712	0
9001723	84,640,711	(81,616,591)	3,024,120	3,024,120	0
9001724	14,106,785	(13,602,765)	504,020	504,020	0
9001376	1,753,532	(1,158,104)	595,429	595,429	0
9000854	51,468,578	(33,586,611)	17,881,967	17,881,967	0
9000855	3,338,481	(2,178,577)	1,159,904	1,159,904	0
9000887	302,805,357	(214,855,340)	87,950,017	87,950,017	0
9000909	104,780,058	(135,440,870)	(30,660,812)	0	(30,660,812)
9000925	267,262,245	(193,731,721)	73,530,524	73,530,524	0

9000938	107,048,820	(77,488,260)	29,560,560	29,560,560	0
9000948	41,581,241	(54,437,329)	(12,856,087)	0	(12,856,087)
9000955	39,436,110	(62,118,547)	(22,682,437)	0	(22,682,437)
9000986	99,872,546	(134,282,303)	(34,409,757)	0	(34,409,757)
9001032	222,123,109	(197,372,743)	24,750,366	24,750,366	0
9001042	240,137,019	(153,285,724)	86,851,295	86,851,295	0
9001051	153,041,162	(187,551,261)	(34,510,099)	0	(34,510,099)
9001056	42,434,429	(69,369,064)	(26,934,636)	0	(26,934,636)
9001088	152,999,704	(187,395,384)	(34,395,680)	0	(34,395,680)
9001308	63,878,541	(56,760,789)	7,117,752	7,117,752	0
9001388	138,106,833	(123,011,843)	15,094,990	15,094,990	0
9001390	107,697,422	(99,303,591)	8,393,831	8,393,831	0
9001436	24,978,058	(18,080,594)	6,897,464	6,897,464	0
9001437	69,059,012	(44,082,169)	24,976,843	24,976,843	0
9001438	43,999,915	(53,891,483)	(9,891,568)	0	(9,891,568)
9001449	78,527,529	(69,989,244)	8,538,285	8,538,285	0
9001459	28,827,540	(31,295,376)	(2,467,836)	0	(2,467,836)
9001477	105,524,099	(125,350,488)	(19,826,389)	0	(19,826,389)
9001483	67,973,489	(76,776,786)	(8,803,297)	0	(8,803,297)
9001502	70,536,845	(77,603,028)	(7,066,182)	0	(7,066,182)
9001522	38,725,869	(39,240,401)	(514,532)	0	(514,532)
9001529	53,143,535	(61,743,571)	(8,600,036)	0	(8,600,036)
9001549	23,848,591	(24,199,992)	(351,401)	0	(351,401)
9001613	195,446,247	(200,363,478)	(4,917,230)	0	(4,917,230)
9001485	166,494,685	(190,629,216)	(24,134,532)	0	(24,134,532)
9001489	208,118,356	(235,140,704)	(27,022,349)	0	(27,022,349)
9001494	183,852,543	(215,227,250)	(31,374,707)	0	(31,374,707)
9001518	72,566,019	(64,755,443)	7,810,576	7,810,576	0
9001688	388,372,241	(392,695,377)	(4,323,136)	0	(4,323,136)
9000627	334,248,519	(200,587,052)	133,661,467	133,661,467	0
9000631	169,466,757	(100,281,049)	69,185,708	69,185,708	0
9000977	161,030,930	(265,447,642)	(104,416,712)	0	(104,416,712)
9001008	251,462,980	(405,867,034)	(154,404,054)	0	(154,404,054)
9001109	165,020,021	(257,181,983)	(92,161,961)	0	(92,161,961)
9000868	939,527,077	(566,424,414)	373,102,663	373,102,663	0
9000870	359,617,766	(226,417,999)	133,199,767	133,199,767	0
9000878	302,637,633	(181,616,932)	121,020,701	121,020,701	0
9000880	153,439,775	(90,797,168)	62,642,607	62,642,607	0
9000883	175,549,906	(180,683,237)	(5,133,332)	0	(5,133,332)
9000975	40,257,732	(66,361,910)	(26,104,178)	0	(26,104,178)
9001462	78,198,647	(88,136,007)	(9,937,359)	0	(9,937,359)
9001468	92,821,672	(105,371,136)	(12,549,464)	0	(12,549,464)
9000829	22,367,883	(14,596,506)	7,771,377	7,771,377	0

9000919	53,452,449	(38,746,344)	14,706,105	14,706,105	0
9000936	8,316,248	(10,887,466)	(2,571,217)	0	(2,571,217)
9000951	21,409,764	(15,497,652)	5,912,112	5,912,112	0
9001030	22,502,668	(19,995,278)	2,507,390	2,507,390	0
9001040	24,327,604	(15,528,946)	8,798,658	8,798,658	0
9001049	15,504,170	(19,000,291)	(3,496,121)	0	(3,496,121)
9001054	4,298,913	(7,027,585)	(2,728,672)	0	(2,728,672)
9001090	15,499,970	(18,984,498)	(3,484,528)	0	(3,484,528)
9001265	135,127,085	(170,169,761)	(35,042,676)	0	(35,042,676)
9001447	6,367,097	(5,674,804)	692,293	692,293	0
9001500	11,823,776	(13,008,248)	(1,184,473)	0	(1,184,473)
9001527	4,831,230	(5,613,052)	(781,821)	0	(781,821)
9001547	2,168,054	(2,199,999)	(31,946)	0	(31,946)
9001610	39,089,249	(40,072,696)	(983,446)	0	(983,446)
9001716	20,914,194	(21,715,317)	(801,124)	0	(801,124)
9001717	7,871,125	(8,012,965)	(141,840)	0	(141,840)
9001719	19,958,412	(20,728,915)	(770,502)	0	(770,502)
9000820	2,490,524	(1,625,230)	865,294	865,294	0
9000849	10,109,051	(6,596,816)	3,512,234	3,512,234	0
9000886	59,474,625	(42,200,181)	17,274,444	17,274,444	0
9000912	24,448,680	(31,602,870)	(7,154,189)	0	(7,154,189)
9000923	62,361,191	(45,204,068)	17,157,122	17,157,122	0
9000950	9,702,290	(12,702,043)	(2,999,754)	0	(2,999,754)
9000957	9,201,759	(14,494,328)	(5,292,569)	0	(5,292,569)
9000988	23,303,594	(31,332,537)	(8,028,943)	0	(8,028,943)
9001045	44,011,837	(53,936,310)	(9,924,473)	0	(9,924,473)
9001058	12,203,365	(19,949,273)	(7,745,908)	0	(7,745,908)
9001392	21,153,076	(19,504,426)	1,648,650	1,648,650	0
9001451	12,734,194	(11,349,607)	1,384,587	1,384,587	0
9001479	20,726,208	(24,620,351)	(3,894,142)	0	(3,894,142)
9001481	61,037,419	(68,942,420)	(7,905,001)	0	(7,905,001)
9001504	14,824,177	(16,309,221)	(1,485,044)	0	(1,485,044)
9001524	6,450,826	(6,536,535)	(85,709)	0	(85,709)
9001531	8,052,051	(9,355,087)	(1,303,036)	0	(1,303,036)
9001551	3,613,423	(3,666,665)	(53,243)	0	(53,243)
9001614	22,336,714	(22,898,683)	(561,969)	0	(561,969)
9000833	5,435,363	(3,546,930)	1,888,433	1,888,433	0
9000836	60,699,270	(39,610,241)	21,089,029	21,089,029	0
9000885	357,112,345	(253,388,827)	103,723,518	103,723,518	0
9000910	129,228,739	(167,043,740)	(37,815,001)	0	(37,815,001)
9000922	329,623,435	(238,935,789)	90,687,646	90,687,646	0
9000939	132,026,878	(95,568,854)	36,458,024	36,458,024	0
9000949	51,283,531	(67,139,372)	(15,855,841)	0	(15,855,841)

9000956	48,637,870	(76,612,875)	(27,975,005)	0	(27,975,005)
9000987	123,176,140	(165,614,840)	(42,438,700)	0	(42,438,700)
9001033	306,326,641	(272,193,782)	34,132,858	34,132,858	0
9001046	211,056,766	(258,649,124)	(47,592,358)	0	(47,592,358)
9001057	58,520,683	(95,665,834)	(37,145,151)	0	(37,145,151)
9001391	127,012,541	(117,113,309)	9,899,232	9,899,232	0
9001450	72,160,432	(64,314,440)	7,845,992	7,845,992	0
9001460	28,827,540	(31,295,376)	(2,467,836)	0	(2,467,836)
9001478	124,449,440	(147,831,616)	(23,382,176)	0	(23,382,176)
9001482	148,431,905	(167,655,431)	(19,223,526)	0	(19,223,526)
9001503	83,979,281	(92,392,088)	(8,412,808)	0	(8,412,808)
9001523	40,011,852	(40,543,470)	(531,618)	0	(531,618)
9001530	64,416,407	(74,840,692)	(10,424,286)	0	(10,424,286)
9001550	28,907,383	(29,333,323)	(425,940)	0	(425,940)
9001612	156,356,998	(160,290,782)	(3,933,784)	0	(3,933,784)
9001198	184,426,668	(164,561,572)	19,865,096	19,865,096	0
9001369	87,507,321	(63,028,790)	24,478,531	24,478,531	0
9001378	41,615,133	(46,752,829)	(5,137,696)	0	(5,137,696)
9001380	40,273,278	(36,904,900)	3,368,379	3,368,379	0
9001487	124,871,013	(142,971,912)	(18,100,899)	0	(18,100,899)
9001491	208,118,356	(235,140,704)	(27,022,349)	0	(27,022,349)
9001492	148,008,840	(181,288,591)	(33,279,751)	0	(33,279,751)
9001493	422,575,083	(479,163,181)	(56,588,098)	0	(56,588,098)
9001517	14,426,205	(12,951,867)	1,474,338	1,474,338	0
9001520	82,241,488	(73,389,502)	8,851,986	8,851,986	0
9001645	89,460,502	(86,184,535)	3,275,968	3,275,968	0
9001486	124,871,013	(142,971,912)	(18,100,899)	0	(18,100,899)
9001490	208,118,356	(235,140,704)	(27,022,349)	0	(27,022,349)
9001519	72,566,019	(64,755,443)	7,810,576	7,810,576	0
9001689	388,372,241	(392,695,377)	(4,323,136)	0	(4,323,136)
Total			1,203,647,426	7,485,272,393	(6,281,624,967)

d) Opciones

Opciones										
Indice accionario	Compra (P) / Venta (S)	Monto	Fecha de vencimiento	Moneda	Monto de la prima	Valor de mercado de la prima	Tipo de cambio	Valor de mercado de la prima (MXN)	Activos	Pasivos
1 WALMEX V	P	43,000,000	14-Dec-12	MXN	520,000	102,487	1	102,487	102,487	0
1 WALMEX V	S	43,000,000	14-Dec-12	MXN	520,000	102,487	1	(102,487)	0	102,487
MICROSOFT	S	810,000	29-Oct-12	USD	8,438	3,195	12.8695	(41,124)	0	41,124
MICROSOFT	P	810,000	29-Oct-12	USD	8,438	3,195	12.8695	41,124	41,124	0
NASDAQ 100 STO	S	192,800,403	15-Oct-12	USD	2,381,214	370,702	12.8695	(4,770,755)	0	4,770,755
NASDAQ 100 STO	P	100,000,164	15-Oct-12	USD	2,381,214	637,598	12.8695	8,205,563	8,205,563	0
NASDAQ 100 STO	S	8,109,994	15-Oct-12	USD	193,116	51,709	12.8695	(665,470)	0	665,470
NASDAQ 100 STO	P	15,636,076	15-Oct-12	USD	193,116	30,064	12.8695	386,907	386,907	0
NASDAQ 100 STO	P	57,456,968	15-Oct-12	USD	709,632	110,474	12.8695	1,421,745	1,421,745	0
NASDAQ 100 STO	S	29,801,318	15-Oct-12	USD	709,632	190,012	12.8695	(2,445,362)	0	2,445,362
NASDAQ 100 STO	P	66,263,616	15-Oct-12	USD	818,400	127,407	12.8695	1,639,662	1,639,662	0
NASDAQ 100 STO	S	34,369,080	15-Oct-12	USD	818,400	219,136	12.8695	(2,820,172)	0	2,820,172
NASDAQ 100 STO	P	53,443,744	15-Oct-12	USD	660,066	102,758	12.8695	1,322,440	1,322,440	0
NASDAQ 100 STO	S	27,719,772	15-Oct-12	USD	660,066	176,740	12.8695	(2,274,560)	0	2,274,560
S&P 500 INDEX	S	109,997,519	18-Dec-12	USD	61,722	19,609	12.8695	(252,355)	0	252,355
S&P 500 INDEX	P	33,120,080	18-Dec-12	USD	227,142	268,876	12.8695	3,460,304	3,460,304	0
S&P 500 INDEX	P	19,259,462	18-Dec-12	USD	132,084	156,353	12.8695	2,012,181	2,012,181	0
S&P 500 INDEX	S	235,392,767	18-Dec-12	USD	132,084	41,962	12.8695	(540,035)	0	540,035
S&P 500 INDEX	P	1,099,991,233	18-Dec-12	USD	617,229	196,091	12.8695	2,523,587	2,523,587	0
S&P 500 INDEX	S	404,799,853	18-Dec-12	USD	227,142	72,162	12.8695	(928,687)	0	928,687
S&P 500 INDEX	S	89,999,532	18-Dec-12	USD	617,229	730,637	12.8695	(9,402,927)	0	9,402,927
S&P 500 INDEX	P	8,999,822	18-Dec-12	USD	61,722	73,063	12.8695	940,279	940,279	0

S&P 500 INDEX	P	28,620,169	18-Dec-12	USD	196,281	232,345	12.8695	2,990,164	2,990,164	0
S&P 500 INDEX	S	349,801,094	18-Dec-12	USD	196,281	62,357	12.8695	(802,510)	0	802,510
								(0)	25,046,442	25,046,443