

GRUPO FINANCIERO CREDIT SUISSE MÉXICO, S. A. DE C. V.,
Información al 30 de septiembre de 2011
 (Cifras en Pesos excepto cuando se indica diferente)

Análisis de Instrumentos Financieros Derivados

A continuación se presentan las integraciones de los distintos tipos de derivados al 30 de septiembre de 2011:

a) Contratos adelantados de divisas (FX Forwards)

Sett Date	Deal No.	Customer	Ccy	Contra	Ccy amount	Ctr amount mxn	Ccy rate	Ccy market value	Ctr market value	Unrealized Gains(Losses)	Assets side	Liabilities side
12-Mar-12	1022412	INGSIEFORE	MXN	JPY	1,380,611,310	-226,460,292.57	0.164	251,255,408.99	226,460,292.57	24,795,116.42	24,795,116.42	0.00
12-Mar-12	1022414	SFINGBAS13	MXN	JPY	2,772,296,263	-454,736,983.72	0.164	504,526,093.88	454,736,983.72	49,789,110.16	49,789,110.16	0.00
12-Mar-12	1022417	SIEINGBAS4	MXN	JPY	3,639,215,219	-596,936,833.16	0.164	662,295,391.64	596,936,833.16	65,358,558.48	65,358,558.48	0.00
12-Mar-12	1022420	SIEFINGBS5	MXN	JPY	459,266,748	-75,333,065.41	0.164	83,581,275.75	75,333,065.41	8,248,210.34	8,248,210.34	0.00
14-Nov-11	1022533	INGSIEFORE	MXN	JPY	1,519,443,000	-250,133,745.55	0.1646	273,511,789.17	250,133,745.55	23,378,043.62	23,378,043.62	0.00
14-Nov-11	1022535	SFINGBAS13	MXN	JPY	2,913,103,000	-479,560,842.07	0.1646	524,381,640.89	479,560,842.07	44,820,798.82	44,820,798.82	0.00
14-Nov-11	1022537	SIEINGBAS4	MXN	JPY	3,330,298,709	-548,240,434.07	0.1646	599,480,176.87	548,240,434.07	51,239,742.80	51,239,742.80	0.00
14-Nov-11	1022539	SIEFINGBS5	MXN	JPY	443,738,000	-73,049,037.04	0.1646	79,876,358.84	73,049,037.04	6,827,321.80	6,827,321.80	0.00
06-Dec-11	1015492	SFPROGRESA	MXN	USD	25,000,000	-315,512,500.00	12.6205	347,071,555.01	315,512,500.00	31,559,055.01	31,559,055.01	0.00
06-Dec-11	1015833	SFPROGRESA	MXN	USD	30,000,000	-374,730,000.00	12.491	416,485,866.01	374,730,000.00	41,755,866.01	41,755,866.01	0.00
02-Feb-12	1015924	AFBNXBAS3	MXN	USD	88,976,277	-1,121,634,947.86	12.606	1,241,173,367.69	1,121,634,947.86	119,538,419.83	119,538,419.83	0.00
10-Nov-11	1016085	SIEFBMXB2	MXN	USD	60,000,000	-737,460,000.00	12.291	831,004,531.20	737,460,000.00	93,544,531.20	93,544,531.20	0.00
10-Nov-11	1016086	SIEFBMXB1	MXN	USD	5,000,000	-61,455,000.00	12.291	69,250,377.60	61,455,000.00	7,795,377.60	7,795,377.60	0.00
06-Dec-11	1016218	SIEFBACOMR	MXN	USD	10,000,000	-124,380,000.00	12.438	138,828,622.00	124,380,000.00	14,448,622.00	14,448,622.00	0.00
06-Dec-11	1016219	SFPROGRESA	MXN	USD	10,000,000	-124,380,000.00	12.438	138,828,622.00	124,380,000.00	14,448,622.00	14,448,622.00	0.00

Anexo I

23-Feb-12	1016364	AFBNXBAS3	MXN	USD	20,774,185	-259,635,764.13	12.498	290,311,057.40	259,635,764.13	30,675,293.27	30,675,293.27	0.00
08-Dec-11	1016411	SIEFBMXB1	MXN	USD	2,500,000	-31,272,500.00	12.509	34,712,661.50	31,272,500.00	3,440,161.50	3,440,161.50	0.00
08-Dec-11	1016413	AFBNXBAS3	MXN	USD	15,000,000	-187,635,000.00	12.509	208,275,969.00	187,635,000.00	20,640,969.00	20,640,969.00	0.00
06-Dec-11	1016873	SFPROGRESA	MXN	USD	20,000,000	-247,720,000.00	12.386	277,657,244.01	247,720,000.00	29,937,244.01	29,937,244.01	0.00
06-Dec-11	1016874	SIEFBANCOA	MXN	USD	20,000,000	-247,720,000.00	12.386	277,657,244.01	247,720,000.00	29,937,244.01	29,937,244.01	0.00
22-Mar-12	1016876	SIEFBMXB1	MXN	USD	5,000,000	-62,795,000.00	12.559	70,040,497.85	62,795,000.00	7,245,497.85	7,245,497.85	0.00
22-Mar-12	1016878	AFBNXBAS3	MXN	USD	54,000,000	-678,186,000.00	12.559	756,437,376.78	678,186,000.00	78,251,376.78	78,251,376.78	0.00
10-Aug-12	1021410	SIEFBMXB2	MXN	USD	10,000,000	-125,760,000.00	12.576	141,728,084.70	125,760,000.00	15,968,084.70	15,968,084.70	0.00
10-Aug-12	1021411	AFBANXBAS4	MXN	USD	40,570,000	-510,208,320.00	12.576	574,990,839.63	510,208,320.00	64,782,519.63	64,782,519.63	0.00
20-Jan-12	1021649	TRESSEI	MXN	USD	110,000,000	-1,367,520,000.00	12.432	1,532,732,958.95	1,367,520,000.00	165,212,958.95	165,212,958.95	0.00
20-Jan-12	1021651	CINCOSE	MXN	USD	20,000,000	-248,640,000.00	12.432	278,678,719.81	248,640,000.00	30,038,719.81	30,038,719.81	0.00
20-Jan-12	1021652	CUATROSIE	MXN	USD	100,000,000	-1,243,200,000.00	12.432	1,393,393,599.04	1,243,200,000.00	150,193,599.04	150,193,599.04	0.00
10-Nov-11	1021655	CSINTL	MXN	USD	329,200,000	-4,094,095,800.00	12.4365	4,559,444,861.20	4,094,095,800.00	465,349,061.20	465,349,061.20	0.00
08-Dec-11	1022839	CSINTL	MXN	USD	98,700,000	-1,312,117,800.00	13.294	1,370,455,876.00	1,312,117,800.00	58,338,076.00	58,338,076.00	0.00
26-Oct-11	1022882	CSINTL	MXN	USD	20,000,000	-277,110,000.00	13.8555	276,592,794.00	277,110,000.00	-517,206.00	0.00	517,206.00
09-Dec-11	1022983	MET1SIEFOR	MXN	USD	220,000	-3,037,760.00	13.808	3,054,956.48	3,037,760.00	17,196.48	17,196.48	0.00
09-Dec-11	1022987	MET4BASICA	MXN	USD	4,480,000	-61,859,840.00	13.808	62,210,022.78	61,859,840.00	350,182.78	350,182.78	0.00
09-Dec-11	1022988	MET3BASICA	MXN	USD	3,500,000	-48,328,000.00	13.808	48,601,580.30	48,328,000.00	273,580.30	273,580.30	0.00
09-Dec-11	1022989	MET2SIEFOR	MXN	USD	3,300,000	-45,566,400.00	13.808	45,824,347.14	45,566,400.00	257,947.14	257,947.14	0.00
09-Dec-11	1022990	MET5	MXN	USD	1,500,000	-20,712,000.00	13.808	20,829,248.70	20,712,000.00	117,248.70	117,248.70	0.00
28-Sep-12	1022991	AFBNXBAS15	MXN	USD	66,990,000	-944,190,555.00	14.0945	953,261,550.32	944,190,555.00	9,070,995.32	9,070,995.32	0.00
17-Jan-12	1023028	BANGENE	MXN	USD	35,000,000	-473,445,000.00	13.527	487,562,160.06	473,445,000.00	14,117,160.06	14,117,160.06	0.00
17-Jan-12	1023029	GENERALI	MXN	USD	45,000,000	-608,715,000.00	13.527	626,865,634.36	608,715,000.00	18,150,634.36	18,150,634.36	0.00
17-Jan-12	1023030	TRESSEI	MXN	USD	40,000,000	-541,080,000.00	13.527	557,213,897.21	541,080,000.00	16,133,897.21	16,133,897.21	0.00
17-Jan-12	1023031	CUATROSIE	MXN	USD	40,000,000	-541,080,000.00	13.527	557,213,897.21	541,080,000.00	16,133,897.21	16,133,897.21	0.00
17-Jan-12	1023032	CINCOSE	MXN	USD	30,000,000	-405,810,000.00	13.527	417,910,422.91	405,810,000.00	12,100,422.91	12,100,422.91	0.00
Total Purchases					17,822,682,711	-20,151,444,420.58		21,985,208,578.89	20,151,444,420.58	1,833,764,158.31	1,834,281,364.31	517,206.00

Anexo I

12-Mar-12	1022409	CSINTL	MXN	JPY	-8,251,389,540	1,353,467,174.86	0.164	1,501,658,170.26	1,353,467,174.86	-148,190,995.40	0.00	148,190,995.40
14-Nov-11	1022531	CSINTL	MXN	JPY	-8,206,582,709	1,350,984,058.72	0.1646	1,477,249,965.77	1,350,984,058.72	-126,265,907.05	0.00	126,265,907.05
06-Dec-11	1015493	CSINTL	MXN	USD	-25,000,000	315,512,500.00	12.6205	347,071,555.01	315,512,500.00	-31,559,055.01	0.00	31,559,055.01
06-Dec-11	1015840	CSINTL	MXN	USD	-30,000,000	374,730,000.00	12.491	416,485,866.01	374,730,000.00	-41,755,866.01	0.00	41,755,866.01
10-Nov-11	1016087	CSINTL	MXN	USD	-65,000,000	798,915,000.00	12.291	900,254,908.80	798,915,000.00	-101,339,908.80	0.00	101,339,908.80
06-Dec-11	1016221	CSINTL	MXN	USD	-20,000,000	248,760,000.00	12.438	277,657,244.01	248,760,000.00	-28,897,244.01	0.00	28,897,244.01
23-Feb-12	1016366	CSINTL	MXN	USD	-20,774,185	259,635,764.13	12.498	290,311,057.40	259,635,764.13	-30,675,293.27	0.00	30,675,293.27
06-Dec-11	1016872	CSINTL	MXN	USD	-40,000,000	495,440,000.00	12.386	555,314,488.01	495,440,000.00	-59,874,488.01	0.00	59,874,488.01
08-Dec-11	1021058	CSINTL	MXN	USD	-17,500,000	218,907,500.00	12.509	242,988,630.50	218,907,500.00	-24,081,130.50	0.00	24,081,130.50
02-Feb-12	1021059	CSINTL	MXN	USD	-88,976,277	1,121,634,947.86	12.606	1,241,173,367.69	1,121,634,947.86	-119,538,419.83	0.00	119,538,419.83
22-Mar-12	1021060	CSINTL	MXN	USD	-59,000,000	740,981,000.00	12.559	826,477,874.63	740,981,000.00	-85,496,874.63	0.00	85,496,874.63
10-Nov-11	1021418	SIEFBMXB2	MXN	USD	-73,400,000	912,839,100.00	12.4365	1,016,595,543.17	912,839,100.00	-103,756,443.17	0.00	103,756,443.17
10-Nov-11	1021419	AFBNXBAS3	MXN	USD	-104,100,000	1,294,639,650.00	12.4365	1,441,792,861.64	1,294,639,650.00	-147,153,211.64	0.00	147,153,211.64
10-Nov-11	1021420	AFBANXBAS4	MXN	USD	-151,700,000	1,886,617,050.00	12.4365	2,101,056,456.39	1,886,617,050.00	-214,439,406.39	0.00	214,439,406.39
20-Jan-12	1021653	CSINTL	MXN	USD	-230,000,000	2,859,360,000.00	12.432	3,204,805,277.80	2,859,360,000.00	-345,445,277.80	0.00	345,445,277.80
08-Dec-11	1022835	INGSIEFORE	MXN	USD	-25,034,200	332,804,654.80	13.294	347,601,484.20	332,804,654.80	-14,796,829.40	0.00	14,796,829.40
08-Dec-11	1022836	SFINGBAS13	MXN	USD	-37,266,600	495,422,180.40	13.294	517,449,148.41	495,422,180.40	-22,026,968.01	0.00	22,026,968.01
08-Dec-11	1022837	SIEINGBAS4	MXN	USD	-32,087,500	426,571,225.00	13.294	445,537,010.35	426,571,225.00	-18,965,785.35	0.00	18,965,785.35
08-Dec-11	1022838	SIEFINGBS5	MXN	USD	-4,311,700	57,319,739.80	13.294	59,868,233.03	57,319,739.80	-2,548,493.23	0.00	2,548,493.23
26-Oct-11	1022885	NAFinsa	MXN	USD	-20,000,000	277,110,000.00	13.8555	276,592,794.00	277,110,000.00	517,206.00	517,206.00	0.00
09-Dec-11	1022982	CSINTL	MXN	USD	-13,000,000	179,504,000.00	13.808	180,520,155.40	179,504,000.00	-1,016,155.40	0.00	1,016,155.40
28-Sep-12	1022992	CSINTL	MXN	USD	-66,990,000	944,190,555.00	14.0945	953,261,550.32	944,190,555.00	-9,070,995.32	0.00	9,070,995.32
10-Aug-12	1023014	CSINTL	MXN	USD	-50,570,000	635,968,320.00	12.576	716,718,924.33	635,968,320.00	-80,750,604.33	0.00	80,750,604.33
17-Jan-12	1023033	CSINTL	MXN	USD	-190,000,000	2,570,130,000.00	13.527	2,646,766,011.74	2,570,130,000.00	-76,636,011.74	0.00	76,636,011.74
40,819.00	1021909	CSINTL	MXN	USD	100,000,000	-1,236,180,000.00	12.3618	1,379,940,000.00	1,236,180,000.00	143,760,000.00	143,760,000.00	0.00
40,819.00	1021913	NAFinsa	MXN	USD	-100,000,000	1,236,180,000.00	12.3618	1,379,940,000.00	1,236,180,000.00	-143,760,000.00	0.00	143,760,000.00
Total Sales					-17,822,682,711	20,151,444,420.57		24,745,088,578.87	22,623,804,420.57	-1,833,764,158.30	144,277,206.00	1,978,041,364.30
Net Forwards Position					0	-0.01		-2,759,879,999.98	-2,472,359,999.99	0.01	1,978,558,570.31	1,978,558,570.30

b) Contratos adelantados de índices (Index Forwards)

Contratos adelantados de índices									
Indice	Compra (P) / Venta (S)	Monto nominal	Fecha de vencimiento	Moneda	Prima de mercado	Tipo de cambio	Prima de mercado (MXN)	Activo	Pasivo
S&P 500 INDEX	S	17,171,190	23-Ene-12	USD	-324,463.16	13.7994	-4,477,397		
S&P 500 INDEX	P	17,171,190	23-Ene-12	USD	2,321,787.61	13.7994	32,039,276	27,561,879	0
NASDAQ 100 STO	S	55,786,461	09-Ene-12	USD	-1,676,587.87	13.7994	-23,135,907		
NASDAQ 100 STO	P	55,786,461	09-Ene-12	USD	6,675,968.25	13.7994	92,124,356	68,988,450	0
NASDAQ 100 STO	S	37,107,641	31-Ene-12	USD	-1,729,299.39	13.7994	-23,863,294		
NASDAQ 100 STO	P	37,107,641	31-Ene-12	USD	4,169,349.26	13.7994	57,534,518	33,671,224	0
CS HOLT LATIN	P	21,430,780	12-Jun-12	USD	4,385,789.19	13.7994	60,521,259		
CS HOLT LATIN	S	21,430,780	12-Jun-12	USD	-315,365.95	13.7994	-4,351,861	56,169,398	0
CS HOLT LATIN	S	25,131,237	19-Jun-12	USD	-232,873.23	13.7994	-3,213,511		
CS HOLT LATIN	P	25,131,237	19-Jun-12	USD	5,741,760.52	13.7994	79,232,850	76,019,339	0
CS HOLT LATIN	S	21,919,214	26-Jun-12	USD	-166,679.01	13.7994	-2,300,070		
CS HOLT LATIN	P	21,919,214	26-Jun-12	USD	5,256,634.30	13.7994	72,538,399	70,238,329	0
CS HOLT LATIN	S	21,983,890	03-Jul-12	USD	-241,655.15	13.7994	-3,334,696		
CS HOLT LATIN	P	21,983,890	03-Jul-12	USD	4,971,346.97	13.7994	68,601,605	65,266,909	0
CS HOLT LATIN	S	17,978,194	10-Jul-12	USD	-630,606.85	13.7994	-8,701,996		
CS HOLT LATIN	P	17,978,194	10-Jul-12	USD	3,052,521.67	13.7994	42,122,968	33,420,971	0
CS HOLT LATIN	S	10,779,947	23-Jul-12	USD	-470,073.87	13.7994	-6,486,737		
CS HOLT LATIN	P	10,779,947	23-Jul-12	USD	1,741,405.32	13.7994	24,030,349	17,543,611	0
S&P 500 INDEX	S	43,164,925	20-Ago-12	USD	-4,750,020.74	13.7994	-65,547,436		
S&P 500 INDEX	P	43,164,925	20-Ago-12	USD	5,235,364.07	13.7994	72,244,883	6,697,447	0
S&P 500 INDEX	P	8,585,595	23-Ene-12	USD	1,160,893.80	13.7994	16,019,638		
S&P 500 INDEX	S	8,585,595	23-Ene-12	USD	-162,231.58	13.7994	-2,238,698	13,780,939	0
NASDAQ 100 STO	P	23,909,823	09-Ene-12	USD	2,861,289.58	13.7994	39,484,079		
NASDAQ 100 STO	S	23,909,823	09-Ene-12	USD	-718,577.92	13.7994	-9,915,944	29,568,135	0
NASDAQ 100 STO	P	41,230,713	31-Ene-12	USD	4,632,610.29	13.7994	63,927,242		
NASDAQ 100 STO	S	41,230,713	31-Ene-12	USD	-1,921,443.77	13.7994	-26,514,771	37,412,471	0
CS HOLT LATIN	S	17,700,635	12-Jun-12	USD	-260,474.77	13.7994	-3,594,396		
CS HOLT LATIN	P	17,700,635	12-Jun-12	USD	3,622,418.45	13.7994	49,987,201	46,392,806	0
CS HOLT LATIN	S	23,834,094	19-Jun-12	USD	-220,853.53	13.7994	-3,047,646		
CS HOLT LATIN	P	23,834,094	19-Jun-12	USD	5,445,400.92	13.7994	75,143,265	72,095,619	0
CS HOLT LATIN	S	15,292,548	26-Jun-12	USD	-116,288.23	13.7994	-1,604,708		
CS HOLT LATIN	P	15,292,548	26-Jun-12	USD	3,667,436.65	13.7994	50,608,425	49,003,718	0

Anexo I

CS HOLT LATIN	S	15,337,714	03-Jul-12	USD	-168,597.89	13.7994	-2,326,550		
CS HOLT LATIN	P	15,337,714	03-Jul-12	USD	3,468,407.83	13.7994	47,861,947	45,535,397	0
CS HOLT LATIN	S	17,009,495	10-Jul-12	USD	-596,628.59	13.7994	-8,233,117		
CS HOLT LATIN	P	17,009,495	10-Jul-12	USD	2,888,046.18	13.7994	39,853,304	31,620,188	0
CS HOLT LATIN	S	22,428,425	23-Jul-12	USD	-978,021.19	13.7994	-13,496,106		
CS HOLT LATIN	P	22,428,425	23-Jul-12	USD	3,623,114.19	13.7994	49,996,802	36,500,696	0
S&P 500 INDEX	S	27,467,769	20-Ago-12	USD	-3,022,650.22	13.7994	-41,710,759		
S&P 500 INDEX	P	27,467,769	20-Ago-12	USD	3,331,495.84	13.7994	45,972,644	4,261,884	0
CS HOLT LATIN	S	51,090,101	17-Jul-12	USD	-1,790,870.73	13.7994	-24,712,942		
CS HOLT LATIN	P	51,090,101	17-Jul-12	USD	8,786,972.86	13.7994	121,254,953	96,542,012	0
CS HOLT LATIN	S	6,688,961	12-Jun-12	USD	-98,431.82	13.7994	-1,358,300		
CS HOLT LATIN	P	6,688,961	12-Jun-12	USD	1,368,889.69	13.7994	18,889,856	17,531,556	0
CS HOLT LATIN	S	6,363,846	19-Jun-12	USD	-58,969.22	13.7994	-813,740		
CS HOLT LATIN	P	6,363,846	19-Jun-12	USD	1,453,954.66	13.7994	20,063,702	19,249,962	0
CS HOLT LATIN	S	5,607,201	26-Jun-12	USD	-42,638.52	13.7994	-588,386		
CS HOLT LATIN	P	5,607,201	26-Jun-12	USD	1,344,710.93	13.7994	18,556,204	17,967,818	0
CS HOLT LATIN	S	5,623,496	03-Jul-12	USD	-61,815.57	13.7994	-853,018		
CS HOLT LATIN	P	5,623,496	03-Jul-12	USD	1,271,674.35	13.7994	17,548,343	16,695,325	0
CS HOLT LATIN	S	4,638,497	10-Jul-12	USD	-162,700.87	13.7994	-2,245,174		
CS HOLT LATIN	P	4,638,497	10-Jul-12	USD	787,571.41	13.7994	10,868,013	8,622,839	0
NASDAQ 100 STO	P	24,952,750	16-Dic-11	USD	1,970,064.31	13.7994	27,185,705		
NASDAQ 100 STO	S	24,952,750	16-Dic-11	USD	-1,386,077.01	13.7994	-19,127,031	8,058,674	0
RTY	S	9,654,088	16-Dic-11	USD	-56,665.50	13.7994	-781,950		
RTY	P	9,654,088	16-Dic-11	USD	2,010,872.96	13.7994	27,748,840	26,966,890	0
C EQUITY	P	1,605,562	28-Oct-11	USD	8.12	13.7994	112		
C EQUITY	S	1,605,562	28-Oct-11	USD	-567,783.45	13.7994	-7,835,071	0	-7,834,959
C EQUITY	S	4,703,475	28-Oct-11	USD	-2,140,873.18	13.7994	-29,542,765		
C EQUITY	P	4,703,475	28-Oct-11	USD	0.01	13.7994	0	0	-29,542,765
CS HOLT LATIN	P	51,025,104	12-Jun-12	USD	750,863.05	13.7994	10,361,460		
CS HOLT LATIN	S	51,025,104	12-Jun-12	USD	-10,442,240.28	13.7994	-144,096,651	0	-133,735,191
NASDAQ 100 STO	P	131,786,631	16-Dic-11	USD	7,320,492.40	13.7994	101,018,403		
NASDAQ 100 STO	S	131,786,631	16-Dic-11	USD	-10,404,790.44	13.7994	-143,579,865	0	-42,561,462
CS HOLT LATIN	P	71,470,006	19-Jun-12	USD	662,261.52	13.7994	9,138,812		
CS HOLT LATIN	S	71,470,006	19-Jun-12	USD	-16,328,828.75	13.7994	-225,328,039	0	-216,189,228
CS HOLT LATIN	P	50,974,970	26-Jun-12	USD	387,626.01	13.7994	5,349,006		
CS HOLT LATIN	S	50,974,970	26-Jun-12	USD	-12,224,743.56	13.7994	-168,694,126	0	-163,345,120
RTY	P	77,232,701	16-Dic-11	USD	453,323.97	13.7994	6,255,599		
RTY	S	77,232,701	16-Dic-11	USD	-16,086,983.66	13.7994	-221,990,722	0	-215,735,124
CS HOLT LATIN	P	51,125,159	03-Jul-12	USD	561,986.88	13.7994	7,755,082		
CS HOLT LATIN	S	51,125,159	03-Jul-12	USD	-11,561,234.13	13.7994	-159,538,094	0	-151,783,013
CS HOLT LATIN	P	51,100,084	10-Jul-12	USD	1,792,397.13	13.7994	24,734,005		
CS HOLT LATIN	S	51,100,084	10-Jul-12	USD	-8,676,295.06	13.7994	-119,727,666	0	-94,993,661

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CS HOLT LATIN	P	51,089,954	23-Jul-12	USD	2,227,845.17	13.7994	30,742,927		
CS HOLT LATIN	S	51,089,954	23-Jul-12	USD	-8,253,131.45	13.7994	-113,888,262	0	-83,145,335
CS HOLT LATIN	P	51,090,101	17-Jul-12	USD	1,790,870.73	13.7994	24,712,942		
CS HOLT LATIN	S	51,090,101	17-Jul-12	USD	-8,786,972.86	13.7994	-121,254,953	0	-96,542,012
S&P 500 INDEX	S	20,000,133	16-Dic-11	USD	-1,980,531.46	13.7994	-27,330,146		
S&P 500 INDEX	P	20,000,133	16-Dic-11	USD	535,563.63	13.7994	7,390,457	0	-19,939,689
C EQUITY	P	358,836	14-Dic-11	USD	23,772.43	13.7994	328,045		
C EQUITY	S	358,836	14-Dic-11	USD	-62,470.96	13.7994	-862,062	0	-534,016
C EQUITY	P	292,614	14-Dic-11	USD	31,517.45	13.7994	434,922		
C EQUITY	S	292,614	14-Dic-11	USD	-42,428.43	13.7994	-585,487	0	-150,565
DAX INDEX	P	30,528,389	16-Dic-11	EUR	4,061,435.07	18.524315	75,235,303		
DAX INDEX	S	30,528,389	16-Dic-11	EUR	-1,506,675.02	18.524315	-27,910,123	47,325,180	0
S&P 500 INDEX	P	46,335,897	16-Dic-11	USD	2,585,304.60	13.7994	35,675,652		
S&P 500 INDEX	S	46,335,897	16-Dic-11	USD	-3,334,650.34	13.7994	-46,016,174	0	-10,340,522
S&P 500 INDEX	P	6,006,369	16-Dic-11	USD	258,521.32	13.7994	3,567,439		
S&P 500 INDEX	S	6,006,369	16-Dic-11	USD	-490,071.58	13.7994	-6,762,694	0	-3,195,255
ISHARE MSCI BR	P	198,885,390	14-Dic-11	USD	4,078,149.30	13.7994	56,276,013		
ISHARE MSCI BR	S	198,885,390	14-Dic-11	USD	-31,363,208.43	13.7994	-432,793,458	0	-376,517,445
ISHARES MSCI H	P	96,615,295	29-Mar-12	USD	3,692,304.44	13.7994	50,951,586		
ISHARES MSCI H	S	96,615,295	29-Mar-12	USD	-15,343,100.16	13.7994	-211,725,576	0	-160,773,990
ISHARE MSCI BR	P	98,539,276	14-Dic-11	USD	9,371,974.29	13.7994	129,327,622		
ISHARE MSCI BR	S	98,539,276	14-Dic-11	USD	-8,061,954.53	13.7994	-111,250,135	18,077,487	0
S&P 500 INDEX	S	30,049,583	23-Ene-12	USD	-4,063,128.31	13.7994	-56,068,733		
S&P 500 INDEX	P	30,049,583	23-Ene-12	USD	567,810.53	13.7994	7,835,445	0	-48,233,288
S&P 500 INDEX	P	86,328,723	20-Ago-12	USD	9,499,917.38	13.7994	131,093,160		
S&P 500 INDEX	S	86,328,723	20-Ago-12	USD	-10,470,591.36	13.7994	-144,487,878	0	-13,394,719
NASDAQ 100 STO	S	103,076,781	31-Ene-12	USD	-11,581,525.72	13.7994	-159,818,106		
NASDAQ 100 STO	P	103,076,781	31-Ene-12	USD	4,803,609.42	13.7994	66,286,928	0	-93,531,178
NASDAQ 100 STO	P	89,658,319	09-Ene-12	USD	2,694,561.51	13.7994	37,183,332		
NASDAQ 100 STO	S	89,658,319	09-Ene-12	USD	-10,729,415.06	13.7994	-148,059,490	0	-110,876,158
C EQUITY	P	373,340	14-Dic-11	USD	12,975.71	13.7994	179,057		
C EQUITY	S	373,340	14-Dic-11	USD	-78,961.62	13.7994	-1,089,623	0	-910,566
APPLE INC.	S	604,965	03-Ene-12	USD	-67,972.86	13.7994	-937,985		
APPLE INC.	P	604,965	03-Ene-12	USD	35,401.20	13.7994	488,515	0	-449,469
APPLE INC.	P	652,795	05-Ene-12	USD	44,857.38	13.7994	619,005		
APPLE INC.	S	652,795	05-Ene-12	USD	-67,990.96	13.7994	-938,234	0	-319,230
APPLE INC.	P	388,853	09-Ene-12	USD	30,955.08	13.7994	427,162		
APPLE INC.	S	388,853	09-Ene-12	USD	-38,190.25	13.7994	-527,003	0	-99,841
NASDAQ 100 STO	P	47,785,304	16-Dic-11	USD	3,772,735.29	13.7994	52,061,483		
NASDAQ 100 STO	S	47,785,304	16-Dic-11	USD	-2,654,381.19	13.7994	-36,628,868	15,432,616	0
RTY	S	31,375,785	16-Dic-11	USD	-184,162.86	13.7994	-2,541,337		
RTY	P	31,375,785	16-Dic-11	USD	6,535,337.11	13.7994	90,183,731	87,642,394	0

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C EQUITY	S	1,605,562	28-Oct-11	USD	-8.12	13.7994	-112		
C EQUITY	P	1,605,562	28-Oct-11	USD	567,783.45	13.7994	7,835,071	7,834,959	0
C EQUITY	S	4,703,475	28-Oct-11	USD	-0.01	13.7994	-0		
C EQUITY	P	4,703,475	28-Oct-11	USD	2,140,873.18	13.7994	29,542,765	29,542,765	0
C EQUITY	S	358,836	14-Dic-11	USD	-23,772.43	13.7994	-328,045		
C EQUITY	P	358,836	14-Dic-11	USD	62,470.96	13.7994	862,062	534,016	0
C EQUITY	S	292,614	14-Dic-11	USD	-31,517.45	13.7994	-434,922		
C EQUITY	P	292,614	14-Dic-11	USD	42,428.43	13.7994	585,487	150,565	0
C EQUITY	S	373,340	14-Dic-11	USD	-12,975.71	13.7994	-179,057		
C EQUITY	P	373,340	14-Dic-11	USD	78,961.62	13.7994	1,089,623	910,566	0
APPLE INC.	S	604,965	03-Ene-12	USD	-35,401.20	13.7994	-488,515		
APPLE INC.	P	604,965	03-Ene-12	USD	67,972.86	13.7994	937,985	449,469	0
APPLE INC.	S	652,795	05-Ene-12	USD	-44,857.38	13.7994	-619,005		
APPLE INC.	P	652,795	05-Ene-12	USD	67,990.96	13.7994	938,234	319,230	0
APPLE INC.	P	388,853	09-Ene-12	USD	38,190.25	13.7994	527,003		
APPLE INC.	S	388,853	09-Ene-12	USD	-30,955.08	13.7994	-427,162	99,841	0
NASDAQ 100 STO	P	17,988,887	16-Dic-11	USD	1,420,254.84	13.7994	19,598,665		
NASDAQ 100 STO	S	17,988,887	16-Dic-11	USD	-999,247.88	13.7994	-13,789,021	5,809,643	0
RTY	S	13,676,624	16-Dic-11	USD	-80,276.12	13.7994	-1,107,762		
RTY	P	13,676,624	16-Dic-11	USD	2,848,736.69	13.7994	39,310,857	38,203,095	0
DAX INDEX	P	6,038,582	16-Dic-11	EUR	298,023.63	18.524315	5,520,684		
DAX INDEX	S	6,038,582	16-Dic-11	EUR	-803,360.78	18.524315	-14,881,708	0	-9,361,025
ISHARE MSCI BR	S	39,252,744	14-Dic-11	USD	-804,878.38	13.7994	-11,106,839		
ISHARE MSCI BR	P	39,252,744	14-Dic-11	USD	6,189,956.86	13.7994	85,417,691	74,310,852	0
ISHARES MSCI H	S	16,699,457	29-Mar-12	USD	-638,195.85	13.7994	-8,806,720		
ISHARES MSCI H	P	16,699,457	29-Mar-12	USD	2,651,976.04	13.7994	36,595,678	27,788,958	0
ISHARE MSCI BR	P	8,963,385	14-Dic-11	USD	733,336.08	13.7994	10,119,598		
ISHARE MSCI BR	S	8,963,385	14-Dic-11	USD	-852,498.84	13.7994	-11,763,972	0	-1,644,375
DAX INDEX	S	10,364,200	16-Dic-11	EUR	-1,378,832.19	18.524315	-25,541,922		
DAX INDEX	P	10,364,200	16-Dic-11	EUR	511,506.89	18.524315	9,475,315	0	-16,066,607
ISHARE MSCI BR	S	69,682,208	14-Dic-11	USD	-1,428,835.22	13.7994	-19,717,069		
ISHARE MSCI BR	P	69,682,208	14-Dic-11	USD	10,988,527.75	13.7994	151,635,090	131,918,021	0
ISHARES MSCI H	S	32,765,736	29-Mar-12	USD	-1,252,193.79	13.7994	-17,279,523		
ISHARES MSCI H	P	32,765,736	29-Mar-12	USD	5,203,399.39	13.7994	71,803,790	54,524,267	0
ISHARE MSCI BR	P	29,266,692	14-Dic-11	USD	2,394,443.61	13.7994	33,041,885		
ISHARE MSCI BR	S	29,266,692	14-Dic-11	USD	-2,783,526.48	13.7994	-38,410,995	0	-5,369,110
S&P 500 INDEX	S	16,000,499	16-Dic-11	USD	-892,745.47	13.7994	-12,319,352		
S&P 500 INDEX	P	16,000,499	16-Dic-11	USD	1,151,506.09	13.7994	15,890,093	3,570,741	0
S&P 500 INDEX	S	4,292,798	23-Ene-12	USD	-81,115.79	13.7994	-1,119,349		
S&P 500 INDEX	P	4,292,798	23-Ene-12	USD	580,446.90	13.7994	8,009,819	6,890,470	0
NASDAQ 100 STO	S	9,962,035	09-Ene-12	USD	-299,395.72	13.7994	-4,131,481		
NASDAQ 100 STO	P	9,962,035	09-Ene-12	USD	1,192,157.23	13.7994	16,451,054	12,319,573	0

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NASDAQ 100 STO	S	24,738,428	31-Ene-12	USD	-1,152,866.26	13.7994	-15,908,863		
NASDAQ 100 STO	P	24,738,428	31-Ene-12	USD	2,779,566.17	13.7994	38,356,345	22,447,483	0
CS HOLT LATIN	S	5,204,729	12-Jun-12	USD	-76,590.51	13.7994	-1,056,903		
CS HOLT LATIN	P	5,204,729	12-Jun-12	USD	1,065,142.95	13.7994	14,698,334	13,641,431	0
CS HOLT LATIN	S	16,140,830	19-Jun-12	USD	-149,565.55	13.7994	-2,063,915		
CS HOLT LATIN	P	16,140,830	19-Jun-12	USD	3,687,712.65	13.7994	50,888,222	48,824,307	0
CS HOLT LATIN	S	8,156,007	26-Jun-12	USD	-62,020.25	13.7994	-855,842		
CS HOLT LATIN	P	8,156,007	26-Jun-12	USD	1,955,961.69	13.7994	26,991,098	26,135,256	0
CS HOLT LATIN	S	8,180,059	03-Jul-12	USD	-89,918.27	13.7994	-1,240,818		
CS HOLT LATIN	P	8,180,059	03-Jul-12	USD	1,849,804.98	13.7994	25,526,199	24,285,381	0
CS HOLT LATIN	S	11,473,898	10-Jul-12	USD	-402,460.82	13.7994	-5,553,718		
CS HOLT LATIN	P	11,473,898	10-Jul-12	USD	1,948,155.81	13.7994	26,883,381	21,329,663	0
CS HOLT LATIN	S	17,881,582	23-Jul-12	USD	-779,750.11	13.7994	-10,760,084		
CS HOLT LATIN	P	17,881,582	23-Jul-12	USD	2,888,611.94	13.7994	39,861,112	29,101,028	0
S&P 500 INDEX	S	15,696,029	20-Ago-12	USD	-1,727,246.42	13.7994	-23,834,964		
S&P 500 INDEX	P	15,696,029	20-Ago-12	USD	1,903,731.45	13.7994	26,270,352	2,435,388	0
DAX INDEX	S	1,814,625	16-Dic-11	EUR	-241,413.97	18.524315	-4,472,028		
DAX INDEX	P	1,814,625	16-Dic-11	EUR	89,557.61	18.524315	1,658,993	0	-2,813,035
ISHARES MSCI H	S	5,479,577	29-Mar-12	USD	-209,410.60	13.7994	-2,889,741		
ISHARES MSCI H	P	5,479,577	29-Mar-12	USD	870,190.36	13.7994	12,008,105	9,118,364	0
ISHARE MSCI BR	S	15,850,596	14-Dic-11	USD	-1,507,534.69	13.7994	-20,803,074		
ISHARE MSCI BR	P	15,850,596	14-Dic-11	USD	1,296,810.65	13.7994	17,895,209	0	-2,907,865
ISHARE MSCI BR	S	10,751,865	14-Dic-11	USD	-220,467.22	13.7994	-3,042,315		
ISHARE MSCI BR	P	10,751,865	14-Dic-11	USD	1,695,514.06	13.7994	23,397,077	20,354,761	0
S&P 500 INDEX	P	4,322,484	16-Dic-11	USD	428,037.95	13.7994	5,906,667		
S&P 500 INDEX	S	4,322,484	16-Dic-11	USD	-115,747.50	13.7994	-1,597,246	4,309,421	0
S&P 500 INDEX	S	1,000,866	16-Dic-11	USD	-43,078.49	13.7994	-594,457		
S&P 500 INDEX	P	1,000,866	16-Dic-11	USD	81,662.68	13.7994	1,126,896	532,439	0
DAX INDEX	S	12,310,982	16-Dic-11	EUR	-1,637,828.13	18.524315	-30,339,644		
DAX INDEX	P	12,310,982	16-Dic-11	EUR	607,586.90	18.524315	11,255,131	0	-19,084,513
ISHARE MSCI BR	S	79,198,573	14-Dic-11	USD	-1,623,968.48	13.7994	-22,409,791		
ISHARE MSCI BR	P	79,198,573	14-Dic-11	USD	12,489,209.76	13.7994	172,343,601	149,933,811	0
ISHARES MSCI H	S	41,670,525	29-Mar-12	USD	-1,592,504.21	13.7994	-21,975,603		
ISHARES MSCI H	P	41,670,525	29-Mar-12	USD	6,617,534.37	13.7994	91,318,004	69,342,401	0
ISHARE MSCI BR	P	44,458,603	14-Dic-11	USD	3,637,364.19	13.7994	50,193,443		
ISHARE MSCI BR	S	44,458,603	14-Dic-11	USD	-4,228,414.28	13.7994	-58,349,580	0	-8,156,137
S&P 500 INDEX	S	12,488,557	16-Dic-11	USD	-696,797.19	13.7994	-9,615,383		
S&P 500 INDEX	P	12,488,557	16-Dic-11	USD	898,762.57	13.7994	12,402,384	2,787,001	0
S&P 500 INDEX	P	15,677,649	16-Dic-11	USD	1,552,493.51	13.7994	21,423,479		
S&P 500 INDEX	S	15,677,649	16-Dic-11	USD	-419,816.14	13.7994	-5,793,211	15,630,268	0
S&P 500 INDEX	S	5,005,503	16-Dic-11	USD	-215,442.83	13.7994	-2,972,982		
S&P 500 INDEX	P	5,005,503	16-Dic-11	USD	408,408.90	13.7994	5,635,798	2,662,816	0

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S&P 500 INDEX	S	11,828,495	16-Dic-11	USD	-659,969.13	13.7994	-9,107,178		
S&P 500 INDEX	P	11,828,495	16-Dic-11	USD	851,259.96	13.7994	11,746,877	2,639,699	0
S&P 500 INDEX	S	6,018,347	16-Dic-11	USD	-335,792.80	13.7994	-4,633,739		
S&P 500 INDEX	P	6,018,347	16-Dic-11	USD	433,121.72	13.7994	5,976,820	1,343,081	0
NASDAQ 100 STO	P	41,059,689	16-Dic-11	USD	3,241,736.00	13.7994	44,734,012		
NASDAQ 100 STO	S	41,059,689	16-Dic-11	USD	-2,280,786.32	13.7994	-31,473,483	13,260,529	0
RTY	S	22,526,204	16-Dic-11	USD	-132,219.49	13.7994	-1,824,550		
RTY	P	22,526,204	16-Dic-11	USD	4,692,036.90	13.7994	64,747,294	62,922,744	0
Total							0	2,140,076,467	-2,140,076,467

c) Contratos adelantados de tasa (FRA's)

Contratos adelantados de tasa					
No. de operación	Por recibir	Por entregar	Utilidad (pérdida)	Activo	Pasivo
9000830	75,941,607	-87,532,485	-11,590,879	0	-11,590,879
9000853	121,432,075	-139,966,111	-18,534,036	0	-18,534,036
9000832	23,850,727	-27,491,036	-3,640,309	0	-3,640,309
9000838	143,210,451	-165,068,495	-21,858,044	0	-21,858,044
Total			-55,623,268	0	-55,623,268

d) Swaps

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000874	204,777,182	-144,747,142	60,030,040	60,030,040	0
9000876	166,627,808	-227,804,435	-61,176,627	0	-61,176,627
9000888	184,310,940	-245,126,081	-60,815,141	0	-60,815,141
9000889	1,314,301,902	-903,008,140	411,293,762	411,293,762	0
9000891	499,978,618	-360,954,837	139,023,781	139,023,781	0
9000901	318,160,488	-294,323,664	23,836,824	23,836,824	0
9000932	382,241,025	-289,529,692	92,711,334	92,711,334	0

9001224	452,614,983	-525,463,112	-72,848,129	0	-72,848,129
9001428	115,692,048	-113,996,618	1,695,430	1,695,430	0
9000893	171,196,883	-227,684,917	-56,488,034	0	-56,488,034
9000894	1,220,786,943	-838,757,476	382,029,467	382,029,467	0
9000896	464,404,238	-335,272,250	129,131,988	129,131,988	0
9000898	190,206,916	-134,448,122	55,758,794	55,758,794	0
9000899	154,771,938	-211,595,738	-56,823,800	0	-56,823,800
9000902	295,522,786	-273,381,996	22,140,790	22,140,790	0
9000933	355,043,886	-268,929,131	86,114,755	86,114,755	0
9001427	110,550,179	-108,930,101	1,620,078	1,620,078	0
9000859	39,636,120	-52,714,433	-13,078,313	0	-13,078,313
9000871	107,520,543	-77,623,440	29,897,103	29,897,103	0
9000873	86,725,198	-62,263,442	24,461,756	24,461,756	0
9000875	44,037,390	-31,127,913	12,909,477	12,909,477	0
9000877	35,833,357	-48,989,409	-13,156,051	0	-13,156,051
9000890	282,640,997	-194,192,157	88,448,840	88,448,840	0
9000904	68,420,495	-63,294,380	5,126,115	5,126,115	0
9001429	30,851,213	-30,399,098	452,115	452,115	0
9001226	11,614,975	-7,804,990	3,809,985	3,809,985	0
9001346	206,582,621	-207,787,420	-1,204,800	0	-1,204,800
9001348	309,873,931	-310,847,300	-973,370	0	-973,370
9001351	209,381,982	-200,263,718	9,118,264	9,118,264	0
9001372	342,713,514	-324,616,232	18,097,282	18,097,282	0
9001412	215,582,557	-215,549,841	32,717	32,717	0
9000009	28,207,426	-17,123,704	11,083,722	11,083,722	0
9000198	679,286,512	-510,757,301	168,529,211	168,529,211	0
9000223	78,423,664	-51,248,457	27,175,207	27,175,207	0
9000265	37,797,394	-26,127,602	11,669,791	11,669,791	0
9000302	2,357,531	-1,470,142	887,389	887,389	0
9000570	414,888,430	-303,542,989	111,345,441	111,345,441	0
9000641	631,285,253	-461,754,302	169,530,951	169,530,951	0
9000657	420,058,127	-364,434,860	55,623,268	55,623,268	0
9000734	815,621,473	-881,677,410	-66,055,937	0	-66,055,937
9000906	436,564,861	-395,798,018	40,766,843	40,766,843	0
9000934	175,450,857	-157,066,900	18,383,957	18,383,957	0
9000971	253,614,591	-358,884,863	-105,270,272	0	-105,270,272
9000989	432,480,344	-376,943,363	55,536,981	55,536,981	0
9001199	146,877,790	-233,629,269	-86,751,479	0	-86,751,479
9001227	7,804,990	-11,614,975	-3,809,985	0	-3,809,985
9001352	5,419,158,576	-9,065,991,132	-3,646,832,556	185,307,445.97	0
9001353	956,410,174	-3,440,840,162	-2,484,429,989	0	0
9001354	6,906,542,321	0	6,906,542,321	0	0

9001356	2,556,618,019	0	2,556,618,019	0	0
9001357	2,158,959,286	-117,894,292	2,041,064,994	0	0
9001358	0	-5,187,655,343	-5,187,655,343	0	0
9001382	104,779,706	-109,095,508	-4,315,802	0	-4,315,802
9001383	100,780,680	-97,974,565	2,806,115	2,806,115	0
9001393	255,376,407	-241,066,044	14,310,364	14,310,364	0
9001396	419,344,902	-388,070,479	31,274,423	31,274,423	0
9001397	456,387,651	-510,672,240	-54,284,589	0	-54,284,589
9001405	1,420,158,972	-1,532,044,227	-111,885,255	0	-111,885,255
9001411	1,288,029,083	-1,228,250,622	59,778,461	59,778,461	0
9001413	1,217,127,735	-1,288,029,083	-70,901,347	0	-70,901,347
9001414	1,532,044,227	-1,433,598,963	98,445,265	98,445,265	0
9001415	387,298,967	-419,344,902	-32,045,935	0	-32,045,935
9001417	154,285,922	-140,686,960	13,598,962	13,598,962	0
9001419	92,569,903	-86,698,885	5,871,018	5,871,018	0
9001420	1,028,564,909	-957,118,739	71,446,170	71,446,170	0
9001423	300,395,062	-308,532,650	-8,137,589	0	-8,137,589
9001424	151,776,184	-154,266,325	-2,490,142	0	-2,490,142
9001426	494,549,257	-514,227,171	-19,677,914	0	-19,677,914
9001430	253,325,817	-257,093,440	-3,767,623	0	-3,767,623
9001425	514,227,171	-494,549,257	19,677,914	19,677,914	0
9000156	19,121,801	-11,524,636	7,597,165	7,597,165	0
9000172	18,955,682	-11,513,003	7,442,678	7,442,678	0
9000175	11,343,536	-7,017,758	4,325,779	4,325,779	0
9000222	51,248,457	-78,423,664	-27,175,207	0	-27,175,207
9000266	26,127,602	-37,797,394	-11,669,791	0	-11,669,791
9000301	1,470,142	-2,357,531	-887,389	0	-887,389
9001144	209,494,044	-162,846,730	46,647,314	46,647,314	0
9001307	231,880,486	-229,544,489	2,335,997	2,335,997	0
9001416	140,686,960	-154,285,922	-13,598,962	0	-13,598,962
9001418	86,698,885	-92,569,903	-5,871,018	0	-5,871,018
9001332	97,560,601	-87,947,977	9,612,624	9,612,624	0
9001333	180,201,357	-163,099,776	17,101,580	17,101,580	0
9001334	333,054,056	-300,621,562	32,432,493	32,432,493	0
9000819	5,683,894	-4,307,294	1,376,600	1,376,600	0
9000827	57,560,091	-78,674,246	-21,114,155	0	-21,114,155
9000831	36,708,589	-27,818,022	8,890,567	8,890,567	0
9000834	3,525,826	-4,819,167	-1,293,341	0	-1,293,341
9000884	137,948,932	-143,808,052	-5,859,120	0	-5,859,120
9000908	79,159,604	-87,312,972	-8,153,369	0	-8,153,369
9000920	130,191,791	-138,276,595	-8,084,804	0	-8,084,804
9000937	52,241,069	-55,307,726	-3,066,657	0	-3,066,657

9000947	31,413,380	-35,090,171	-3,676,791	0	-3,676,791
9000954	34,668,108	-46,853,791	-12,185,682	0	-12,185,682
9000966	71,776,973	-50,722,918	21,054,054	21,054,054	0
9000985	75,388,673	-86,496,069	-11,107,396	0	-11,107,396
9001031	96,597,180	-105,623,941	-9,026,761	0	-9,026,761
9001041	99,829,345	-76,611,192	23,218,152	23,218,152	0
9001050	76,520,376	-91,566,888	-15,046,512	0	-15,046,512
9001055	27,852,036	-38,844,486	-10,992,450	0	-10,992,450
9001085	76,500,190	-91,472,441	-14,972,251	0	-14,972,251
9001285	365,349,451	-382,502,752	-17,153,301	0	-17,153,301
9001312	8,972,122	-6,340,365	2,631,757	2,631,757	0
9001387	96,426,417	-102,150,563	-5,724,145	0	-5,724,145
9001389	80,595,939	-84,216,251	-3,620,312	0	-3,620,312
9001422	154,266,325	-151,776,184	2,490,142	2,490,142	0
9001376	2,612,927	-2,178,139	434,788	434,788	0
9000845	2,361,799	-3,228,153	-866,354	0	-866,354
9000846	92,039,680	-125,801,616	-33,761,935	0	-33,761,935
9000854	58,697,733	-44,481,547	14,216,186	14,216,186	0
9000855	3,807,396	-2,885,271	922,125	922,125	0
9000887	220,582,941	-229,951,784	-9,368,844	0	-9,368,844
9000909	118,739,406	-130,969,458	-12,230,053	0	-12,230,053
9000925	195,287,686	-207,414,892	-12,127,206	0	-12,127,206
9000938	78,361,603	-82,961,589	-4,599,986	0	-4,599,986
9000948	47,120,070	-52,635,257	-5,515,187	0	-5,515,187
9000955	52,002,162	-70,280,686	-18,278,524	0	-18,278,524
9000967	107,665,459	-76,084,377	31,581,082	31,581,082	0
9000986	113,083,009	-129,744,103	-16,661,094	0	-16,661,094
9001032	193,194,360	-211,247,882	-18,053,522	0	-18,053,522
9001042	199,658,690	-153,222,385	46,436,305	46,436,305	0
9001051	153,040,753	-183,133,777	-30,093,024	0	-30,093,024
9001056	55,704,072	-77,688,971	-21,984,899	0	-21,984,899
9001088	153,000,379	-182,944,882	-29,944,503	0	-29,944,503
9001187	89,082,292	-108,946,690	-19,864,398	0	-19,864,398
9001308	55,559,162	-60,751,025	-5,191,863	0	-5,191,863
9001314	7,177,697	-5,072,292	2,105,405	2,105,405	0
9001388	144,639,626	-153,225,844	-8,586,218	0	-8,586,218
9001390	128,874,441	-134,663,389	-5,788,948	0	-5,788,948
9000627	279,388,655	-200,584,140	78,804,515	78,804,515	0
9000631	141,868,195	-100,279,805	41,588,390	41,588,390	0
9000977	161,028,664	-221,990,870	-60,962,206	0	-60,962,206
9001008	251,462,105	-350,899,496	-99,437,391	0	-99,437,391
9001109	165,018,154	-221,312,996	-56,294,843	0	-56,294,843

9000868	824,426,682	-566,433,027	257,993,655	257,993,655	0
9000870	313,623,321	-226,417,392	87,205,929	87,205,929	0
9000878	252,966,031	-181,614,295	71,351,735	71,351,735	0
9000880	128,451,292	-90,796,041	37,655,251	37,655,251	0
9000882	104,521,198	-142,895,672	-38,374,473	0	-38,374,473
9000883	199,573,642	-184,621,434	14,952,208	14,952,208	0
9000903	115,613,358	-153,761,080	-38,147,723	0	-38,147,723
9000975	40,257,166	-55,497,717	-15,240,552	0	-15,240,552
9000825	15,824,098	-21,628,683	-5,804,585	0	-5,804,585
9000829	25,509,623	-19,331,369	6,178,255	6,178,255	0
9000907	23,747,881	-26,193,892	-2,446,011	0	-2,446,011
9000919	39,057,537	-41,482,978	-2,425,441	0	-2,425,441
9000936	9,424,014	-10,527,051	-1,103,037	0	-1,103,037
9000951	15,672,321	-16,592,318	-919,997	0	-919,997
9000953	10,400,432	-14,056,137	-3,655,705	0	-3,655,705
9000965	21,533,092	-15,216,875	6,316,216	6,316,216	0
9000990	22,616,602	-25,948,821	-3,332,219	0	-3,332,219
9001030	19,571,978	-21,400,929	-1,828,952	0	-1,828,952
9001040	20,226,858	-15,522,529	4,704,329	4,704,329	0
9001049	15,504,129	-18,552,768	-3,048,640	0	-3,048,640
9001054	5,643,223	-7,870,451	-2,227,228	0	-2,227,228
9001090	15,500,038	-18,533,630	-3,033,592	0	-3,033,592
9001265	135,129,249	-141,473,620	-6,344,371	0	-6,344,371
9001309	17,944	-12,681	5,264	5,264	0
9001311	2,476,306	-1,749,941	726,365	726,365	0
9000820	2,840,338	-2,152,427	687,910	687,910	0
9000847	1,761,914	-2,408,219	-646,304	0	-646,304
9000848	18,077,705	-24,708,958	-6,631,252	0	-6,631,252
9000849	11,528,944	-8,736,714	2,792,231	2,792,231	0
9000886	43,325,150	-45,165,304	-1,840,154	0	-1,840,154
9000912	27,705,861	-30,559,540	-2,853,679	0	-2,853,679
9000923	45,567,127	-48,396,808	-2,829,681	0	-2,829,681
9000940	18,284,374	-19,357,704	-1,073,330	0	-1,073,330
9000950	10,994,683	-12,281,560	-1,286,877	0	-1,286,877
9000957	12,133,838	-16,398,827	-4,264,989	0	-4,264,989
9000988	26,386,035	-30,273,624	-3,887,589	0	-3,887,589
9001043	57,418,185	-44,063,954	13,354,231	13,354,231	0
9001045	44,011,720	-52,665,923	-8,654,203	0	-8,654,203
9001058	16,019,472	-22,341,926	-6,322,455	0	-6,322,455
9001087	44,000,109	-52,611,600	-8,611,491	0	-8,611,491
9001189	79,992,262	-97,829,681	-17,837,419	0	-17,837,419
9001310	17,208,529	-12,160,820	5,047,710	5,047,710	0

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9001392	25,312,498	-26,449,517	-1,137,019	0	-1,137,019
9000833	6,198,801	-4,697,494	1,501,307	1,501,307	0
9000835	108,546,643	-148,363,652	-39,817,009	0	-39,817,009
9000836	69,224,946	-52,459,142	16,765,804	16,765,804	0
9000840	3,845,232	-5,255,738	-1,410,506	0	-1,410,506
9000885	260,143,651	-271,192,761	-11,049,110	0	-11,049,110
9000910	146,445,267	-161,528,999	-15,083,732	0	-15,083,732
9000922	240,854,813	-255,811,700	-14,956,888	0	-14,956,888
9000939	96,645,977	-102,319,293	-5,673,316	0	-5,673,316
9000949	58,114,753	-64,916,817	-6,802,064	0	-6,802,064
9000956	64,136,000	-86,679,512	-22,543,512	0	-22,543,512
9000987	139,469,044	-160,017,727	-20,548,683	0	-20,548,683
9001033	266,431,438	-291,328,779	-24,897,341	0	-24,897,341
9001044	275,346,297	-211,306,688	64,039,610	64,039,610	0
9001046	211,056,201	-252,557,039	-41,500,837	0	-41,500,837
9001057	76,820,648	-107,139,692	-30,319,044	0	-30,319,044
9001086	211,000,523	-252,296,537	-41,296,014	0	-41,296,014
9001188	194,526,637	-237,903,997	-43,377,360	0	-43,377,360
9001313	122,056,742	-86,254,322	35,802,420	35,802,420	0
9001391	151,987,577	-158,814,750	-6,827,173	0	-6,827,173
9001198	233,629,269	-146,877,790	86,751,479	86,751,479	0
9001369	92,264,609	-78,860,047	13,404,562	13,404,562	0
9001373	174,811,896	-126,413,559	48,398,337	48,398,337	0
9001378	54,547,754	-52,389,853	2,157,901	2,157,901	0
9001380	48,987,283	-50,390,340	-1,403,058	0	-1,403,058
9001421	308,532,650	-300,395,062	8,137,589	8,137,589	0
9001182	179,064,134	-143,881,990	35,182,143	35,182,143	0
9001362	23,558,476	-28,677,215	-5,118,740	0	-5,118,740
9001374	174,811,896	-126,413,559	48,398,337	48,398,337	0
9001379	54,547,754	-52,389,853	2,157,901	2,157,901	0
9001381	48,987,283	-50,390,340	-1,403,058	0	-1,403,058
9001371	38,698,116	-43,652,720	-4,954,604	0	-4,954,604
Total			1,925,064,410	4,045,703,970	-2,120,639,559

e) Opciones

Opciones										
Indice accionario	Compra (P) / Venta (S)	Monto	Fecha de vencimiento	Moneda	Monto de la prima	Valor de mercado de la prima	Tipo de cambio	Valor de mercado de la prima (MXN)	Activos	Pasivos
	P	150,000,000	09-Abr-12	MXN	1	15,048,994	1	15,048,994	15,048,994	0
	S	150,000,000	09-Abr-12	MXN	1	180,125,747	1	-180,125,747	0	180,125,747
	P	150,000,000	09-Abr-12	USD	3,800,000	180,125,747	13.7994	180,125,747	180,125,747	0
	S	150,000,000	09-Abr-12	USD	4,006,000	15,048,994	13.7994	-15,048,994	0	15,048,994
IPC MEXBOL	P	693,940,000	14-Nov-11	MXN	25,716,600	27,521,958	1	27,521,958	27,521,958	0
IPC MEXBOL	S	693,940,000	14-Nov-11	MXN	25,716,600	27,521,958	1	-27,521,958	0	27,521,958
IPC MEXBOL	P	500,004,080	11-Oct-11	MXN	19,740,880	15,555,160	1	15,555,160	15,555,160	0
IPC MEXBOL	S	475,003,876	11-Oct-11	MXN	11,269,980	6,386,586	1	-6,386,586	0	6,386,586
IPC MEXBOL	S	527,504,304	11-Oct-11	MXN	8,470,900	1,313,537	1	-1,313,537	0	1,313,537
IPC MEXBOL	P	475,003,876	11-Oct-11	MXN	11,269,980	6,386,586	1	6,386,586	6,386,586	0
IPC MEXBOL	S	500,004,080	11-Oct-11	MXN	19,740,880	15,555,160	1	-15,555,160	0	15,555,160
IPC MEXBOL	P	527,504,304	11-Oct-11	MXN	8,470,900	1,313,537	1	1,313,537	1,313,537	0
CS HOLT LATIN	P	39,999,976	17-Oct-11	USD	2,125,603	16,292	13.7994	224,825	224,825	0
CS HOLT LATIN	S	41,487,962	17-Oct-11	USD	1,352,656	1,707	13.7994	-23,551	0	23,551
CS HOLT LATIN	S	19,199,989	17-Oct-11	USD	772,946	2,492,163	13.7994	-34,390,357	0	34,390,357
CS HOLT LATIN	S	39,999,976	17-Oct-11	USD	2,125,603	16,292	13.7994	-224,825	0	224,825
CS HOLT LATIN	P	41,487,962	17-Oct-11	USD	1,352,656	1,707	13.7994	23,551	23,551	0
CS HOLT LATIN	P	19,199,989	17-Oct-11	USD	772,946	2,492,163	13.7994	34,390,357	34,390,357	0
ISHARE MSCI BR	P	99,500,574	25-Oct-11	USD	4,603,500	4,366,725	13.7994	60,258,189	60,258,189	0
NASDAQ 100 STO	S	19,900,115	25-Oct-11	USD	920,700	873,345	13.7994	-12,051,638	0	12,051,638
ISHARE MSCI BR	S	39,800,230	25-Oct-11	USD	1,841,400	1,746,690	13.7994	-24,103,276	0	24,103,276

Anexo I

NASDAQ 100 STO	P	36,760,212	25-Oct-11	USD	920,700	771,589	13.7994	10,647,458	10,647,458	0
ISHARE MSCI BR	P	73,520,425	25-Oct-11	USD	1,841,400	1,543,177	13.7994	21,294,917	21,294,917	0
ISHARE MSCI BR	P	73,520,425	25-Oct-11	USD	1,841,400	1,543,177	13.7994	21,294,917	21,294,917	0
ISHARE MSCI BR	S	39,800,230	25-Oct-11	USD	1,841,400	1,746,690	13.7994	-24,103,276	0	24,103,276
ISHARE MSCI BR	S	183,801,062	25-Oct-11	USD	4,603,500	3,857,943	13.7994	-53,237,292	0	53,237,292
ISHARE MSCI BR	P	25,548,265	19-Oct-11	USD	0	2,202,415	13.7994	30,392,000	30,392,000	0
CS HOLT LATIN	P	99,500,010	19-Oct-11	USD	4,703,948	14,118,392	13.7994	194,825,341	194,825,341	0
CS HOLT LATIN	S	183,800,018	19-Oct-11	USD	4,703,948	15,844,671	13.7994	-218,646,952	0	218,646,952
CS HOLT LATIN	S	32,238,016	19-Oct-11	USD	1,524,080	4,574,361	13.7994	-63,123,436	0	63,123,436
NASDAQ 100 STO	S	11,186,545	24-Oct-11	USD	397,924	744,120	13.7994	-10,268,411	0	10,268,411
NASDAQ 100 STO	P	20,992,285	24-Oct-11	USD	397,924	763,715	13.7994	10,538,810	10,538,810	0
ISHARE MSCI BR	S	13,830,535	19-Oct-11	USD	653,850	1,962,461	13.7994	-27,080,788	0	27,080,788
CS HOLT LATIN	P	59,551,229	19-Oct-11	USD	1,524,080	5,133,675	13.7994	70,841,641	70,841,641	0
NASDAQ 100 STO	S	37,322,652	24-Oct-11	USD	1,327,629	2,482,673	13.7994	-34,259,403	0	34,259,403
CS HOLT LATIN	P	83,628,971	19-Oct-11	USD	2,140,295	7,209,322	13.7994	99,484,319	99,484,319	0
CS HOLT LATIN	S	45,272,484	19-Oct-11	USD	2,140,295	6,423,866	13.7994	-88,645,490	0	88,645,490
NASDAQ 100 STO	S	31,284,182	24-Oct-11	USD	1,112,830	2,080,999	13.7994	-28,716,540	0	28,716,540
NASDAQ 100 STO	P	70,038,406	24-Oct-11	USD	1,327,629	2,548,050	13.7994	35,161,556	35,161,556	0
NASDAQ 100 STO	P	58,706,822	24-Oct-11	USD	1,112,830	2,135,798	13.7994	29,472,733	29,472,733	0
S&P 500 INDEX	S	19,206,051	24-Oct-11	USD	683,191	1,277,571	13.7994	-17,629,719	0	17,629,719
S&P 500 INDEX	P	36,041,417	24-Oct-11	USD	683,191	1,311,214	13.7994	18,093,963	18,093,963	0
CS HOLT LATIN	P	15,071,553	19-Oct-11	USD	385,722	1,299,259	13.7994	17,928,992	17,928,992	0
NASDAQ 100 STO	S	185,778,930	24-Oct-11	USD	3,521,574	6,758,777	13.7994	-93,267,062	0	93,267,062
CS HOLT LATIN	S	8,158,975	19-Oct-11	USD	385,722	1,157,704	13.7994	-15,975,627	0	15,975,627
NASDAQ 100 STO	P	98,999,430	24-Oct-11	USD	3,521,574	6,585,364	13.7994	90,874,073	90,874,073	0

Anexo I

NASDAQ 100											
STO	S	186,039,367	18-Oct-11	USD	3,421,041	3,188,882	13.7994	-44,004,659	0	44,004,659	
S&P 500 INDEX	P	36,090,607	18-Oct-11	USD	663,663	618,625	13.7994	8,536,660	8,536,660	0	
S&P 500 INDEX	P	98,999,663	18-Oct-11	USD	3,421,041	3,457,558	13.7994	47,712,232	47,712,232	0	
NASDAQ 100											
STO	S	31,284,792	18-Oct-11	USD	1,081,080	1,092,620	13.7994	-15,077,498	0	15,077,498	
S&P 500 INDEX	S	19,205,386	18-Oct-11	USD	663,663	670,747	13.7994	-9,255,909	0	9,255,909	
NASDAQ 100											
STO	P	58,790,128	18-Oct-11	USD	1,081,080	1,007,716	13.7994	13,905,871	13,905,871	0	
NASDAQ 100											
STO	P	70,136,708	18-Oct-11	USD	1,289,730	1,202,206	13.7994	16,589,725	16,589,725	0	
NASDAQ 100											
STO	S	11,186,683	18-Oct-11	USD	386,568	390,694	13.7994	-5,391,348	0	5,391,348	
NASDAQ 100											
STO	S	37,322,802	18-Oct-11	USD	1,289,730	1,303,497	13.7994	-17,987,477	0	17,987,477	
NASDAQ 100											
STO	P	21,021,925	18-Oct-11	USD	386,568	360,335	13.7994	4,972,403	4,972,403	0	
	P	125,000,000	31-Oct-11	USD		1	1	1	1	0	
	S	125,000,000	31-Oct-11	USD		1	1	-1	0	1	
Total								-0	1,083,416,514	1,083,416,514	