

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

Información al 31 de marzo 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 31 de marzo 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
13-Apr-12	USD	EUR	7,500,000	-9,804,750.00	1.3073	2,499,078.31	2,499,078.31	0.00
13-Apr-12	USD	EUR	27,000,000	-35,297,100.00	1.3073	8,996,681.90	8,996,681.90	0.00
13-Apr-12	USD	EUR	35,000,000	-45,755,500.00	1.3073	11,662,365.43	11,662,365.43	0.00
13-Apr-12	USD	EUR	27,000,000	-35,297,100.00	1.3073	8,996,681.90	8,996,681.90	0.00
13-Apr-12	USD	EUR	3,500,000	-4,575,550.00	1.3073	1,166,236.54	1,166,236.54	0.00
12-Jun-12	MXN	JPY	1,380,611,310	-216,634,481.87	0.1569	-127,366.24	0.00	127,366.24
12-Jun-12	MXN	JPY	2,772,296,263	-435,006,551.22	0.1569	-255,754.07	0.00	255,754.07
12-Jun-12	MXN	JPY	3,639,215,219	-571,036,538.44	0.1569	-335,730.39	0.00	335,730.39
12-Jun-12	MXN	JPY	459,266,748	-72,064,463.96	0.1569	-42,368.97	0.00	42,368.97
10-Aug-12	MXN	USD	10,000,000	-125,760,000.00	12.576	3,852,061.15	3,852,061.15	0.00
10-Aug-12	MXN	USD	40,570,000	-510,208,320.00	12.576	15,627,812.07	15,627,812.07	0.00
28-Sep-12	MXN	USD	66,990,000	-944,190,555.00	14.0945	-70,476,219.78	0.00	70,476,219.78
11-Dec-12	MXN	USD	18,672,244	-260,197,720.14	13.935	-15,083,333.10	0.00	15,083,333.10
11-Dec-12	MXN	USD	34,452,500	-480,095,587.50	13.935	-27,830,534.65	0.00	27,830,534.65
11-Dec-12	MXN	USD	16,976,576	-236,568,586.56	13.935	-13,713,582.08	0.00	13,713,582.08
11-Apr-12	MXN	USD	75,000,000	-1,031,625,000.00	13.755	-69,879,274.16	0.00	69,879,274.16
31-Jan-13	MXN	USD	26,800,000	-360,165,200.00	13.439	-7,176,394.50	0.00	7,176,394.50
31-Jan-13	MXN	USD	40,200,000	-540,247,800.00	13.439	-10,764,591.75	0.00	10,764,591.75

26-Apr-12	MXN	USD	1,500,000	-19,146,750.00	12.7645	113,979.74	113,979.74	0.00
26-Apr-12	MXN	USD	14,000,000	-178,703,000.00	12.7645	1,063,810.89	1,063,810.89	0.00
26-Apr-12	MXN	USD	7,000,000	-89,351,500.00	12.7645	531,905.44	531,905.44	0.00
26-Apr-12	MXN	USD	4,000,000	-51,058,000.00	12.7645	303,945.97	303,945.97	0.00
11-Apr-12	MXN	USD	75,000,000	-959,812,500.00	12.7975	1,843,634.36	1,843,634.36	0.00
25-Feb-13	MXN	USD	21,000,000	-275,919,000.00	13.139	1,048,545.79	1,048,545.79	0.00
08-Feb-13	MXN	USD	30,000,000	-399,525,000.00	13.3175	-4,237,871.91	0.00	4,237,871.91
26-Apr-12	MXN	USD	1,200,000	-15,526,800.00	12.939	-117,629.89	0.00	117,629.89
26-Apr-12	MXN	USD	800,000	-10,351,200.00	12.939	-78,419.93	0.00	78,419.93
26-Apr-12	MXN	USD	6,300,000	-81,515,700.00	12.939	-617,556.93	0.00	617,556.93
26-Apr-12	MXN	USD	8,500,000	-109,981,500.00	12.939	-833,211.73	0.00	833,211.73
26-Apr-12	MXN	USD	2,700,000	-34,935,300.00	12.939	-264,667.26	0.00	264,667.26
11-Mar-13	MXN	USD	45,000,000	-585,360,000.00	13.008	8,617,903.61	8,617,903.61	0.00
26-Apr-12	MXN	USD	820,000	-10,386,120.00	12.666	142,852.77	142,852.77	0.00
15-Mar-13	MXN	USD	25,000,000	-325,025,000.00	13.001	5,063,664.91	5,063,664.91	0.00
15-Mar-13	MXN	USD	25,000,000	-325,025,000.00	13.001	5,063,664.91	5,063,664.91	0.00
20-Jun-12	MXN	USD	110,000,000	-1,403,600,000.00	12.76	15,840,325.74	15,840,325.74	0.00
29-May-12	MXN	USD	100,000	-1,275,600.00	12.756	12,164.36	12,164.36	0.00
29-May-12	MXN	USD	2,500,000	-31,890,000.00	12.756	304,109.07	304,109.07	0.00
29-May-12	MXN	USD	3,000,000	-38,268,000.00	12.756	364,930.89	364,930.89	0.00
29-May-12	MXN	USD	2,000,000	-25,512,000.00	12.756	243,287.26	243,287.26	0.00
29-May-12	MXN	USD	1,000,000	-12,756,000.00	12.756	121,643.63	121,643.63	0.00
22-Mar-13	MXN	USD	5,000,000	-65,310,000.00	13.062	756,117.51	756,117.51	0.00
20-Jun-12	MXN	USD	21,000,000	-271,313,700.00	12.9197	-300,851.27	0.00	300,851.27
20-Jun-12	MXN	USD	48,000,000	-620,145,600.00	12.9197	-687,660.04	0.00	687,660.04
20-Jun-12	MXN	USD	31,000,000	-400,510,700.00	12.9197	-444,113.77	0.00	444,113.77
15-May-18	MXN	USD	21,000,000	-333,207,000.00	15.867	467.69	467.69	0.00
Total Compras			9,193,470,860	-12,589,941,775		-129,029,261	94,237,872	223,267,132
13-Apr-12	USD	EUR	-100,000,000	130,730,000.00	1.3073	-33,321,044.09	0.00	33,321,044.09
12-Jun-12	MXN	JPY	-8,251,389,540	1,294,742,035.50	0.1569	761,219.68	761,219.68	0.00
28-Sep-12	MXN	USD	-66,990,000	944,190,555.00	14.0945	70,476,219.78	70,476,219.78	0.00
10-Aug-12	MXN	USD	-50,570,000	635,968,320.00	12.576	-19,479,873.22	0.00	19,479,873.22
11-Dec-12	MXN	USD	-70,101,320	976,861,894.20	13.935	56,627,449.83	56,627,449.83	0.00
11-Apr-12	MXN	USD	-75,000,000	1,031,625,000.00	13.755	69,879,274.16	69,879,274.16	0.00
18-Jan-22	MXN	USD	-25,000,000	469,375,000.00	18.775	6,640,011.76	6,640,011.76	0.00
31-Jan-13	MXN	USD	-67,000,000	900,413,000.00	13.439	17,940,986.25	17,940,986.25	0.00
26-Apr-12	MXN	USD	-26,500,000	338,259,250.00	12.7645	-2,013,642.04	0.00	2,013,642.04
11-Apr-12	MXN	USD	-75,000,000	959,812,500.00	12.7975	-1,843,634.36	0.00	1,843,634.36
25-Feb-13	MXN	USD	-21,000,000	275,919,000.00	13.139	-1,048,545.79	0.00	1,048,545.79
08-Feb-13	MXN	USD	-30,000,000	399,525,000.00	13.3175	4,237,871.91	4,237,871.91	0.00

26-Apr-12	MXN	USD	-19,500,000	252,310,500.00	12.939	1,911,485.74	1,911,485.74	0.00
11-Mar-13	MXN	USD	-45,000,000	585,360,000.00	13.008	-8,617,903.61	0.00	8,617,903.61
26-Apr-12	MXN	USD	-820,000	10,386,120.00	12.666	-142,852.77	0.00	142,852.77
20-Jun-12	MXN	USD	-23,928,500	305,327,660.00	12.76	-3,445,774.86	0.00	3,445,774.86
20-Jun-12	MXN	USD	-39,450,700	503,390,932.00	12.76	-5,681,017.63	0.00	5,681,017.63
20-Jun-12	MXN	USD	-41,108,900	524,549,564.00	12.76	-5,919,803.34	0.00	5,919,803.34
20-Jun-12	MXN	USD	-5,511,900	70,331,844.00	12.76	-793,729.92	0.00	793,729.92
15-Mar-13	MXN	USD	-50,000,000	650,050,000.00	13.001	-10,127,329.82	0.00	10,127,329.82
29-May-12	MXN	USD	-8,600,000	109,701,600.00	12.756	-1,046,135.21	0.00	1,046,135.21
22-Mar-13	MXN	USD	-5,000,000	65,310,000.00	13.062	-756,117.51	0.00	756,117.51
20-Jun-12	MXN	USD	-100,000,000	1,291,970,000.00	12.9197	1,432,625.08	1,432,625.08	0.00
Total Ventas			-9,197,470,860	12,726,109,775		135,669,740	229,907,144	94,237,404
Posición neta			18,390,941,720	-25,316,051,549		6,640,479	324,145,016	317,504,537

b) Contratos adelantados de índices (Index Forwards)

Contratos adelantados de índices									
Índice	Compra (P) / Venta (S)	Monto nocional	Fecha de vencimiento	Moneda	Prima de mercado	Tipo de cambio	Prima de mercado (MXN)	Activo	Pasivo
CS HOLT LATIN	P	21,430,780	12-Jun-12	USD	1,686,574.47	12.8093	21,603,838		
CS HOLT LATIN	S	21,430,780	12-Jun-12	USD	(241,062.20)	12.8093	(3,087,838)	18,516,000	0
CS HOLT LATIN	S	25,131,237	19-Jun-12	USD	(137,494.97)	12.8093	(1,761,214)		
CS HOLT LATIN	P	25,131,237	19-Jun-12	USD	2,686,743.80	12.8093	34,415,307	32,654,093	0
CS HOLT LATIN	S	21,919,214	26-Jun-12	USD	(93,716.01)	12.8093	(1,200,436)		
CS HOLT LATIN	P	21,919,214	26-Jun-12	USD	2,649,532.73	12.8093	33,938,660	32,738,223	0
CS HOLT LATIN	S	21,983,890	03-Jul-12	USD	(175,153.73)	12.8093	(2,243,597)		
CS HOLT LATIN	P	21,983,890	03-Jul-12	USD	2,309,611.75	12.8093	29,584,510	27,340,913	0
CS HOLT LATIN	S	17,978,194	10-Jul-12	USD	(833,389.01)	12.8093	(10,675,130)		
CS HOLT LATIN	P	17,978,194	10-Jul-12	USD	908,333.99	12.8093	11,635,123	959,993	0
CS HOLT LATIN	S	10,779,947	23-Jul-12	USD	(665,453.43)	12.8093	(8,523,993)		
CS HOLT LATIN	P	10,779,947	23-Jul-12	USD	505,270.52	12.8093	6,472,162	0	(2,051,831)
S&P 500 INDEX	S	43,164,925	20-Aug-12	USD	(10,763,448.64)	12.8093	(137,872,243)		
S&P 500 INDEX	P	43,164,925	20-Aug-12	USD	389,648.29	12.8093	4,991,122	0	(132,881,121)
S&P 500 INDEX	S	17,477,249	22-Jan-13	USD	(2,087,393.74)	12.8093	(26,738,053)		

S&P 500 INDEX	P	17,477,249	22-Jan-13	USD	815,257.42	12.8093	10,442,877	0	(16,295,176)
CS HOLT LATIN	S	66,740,456	05-Feb-13	USD	(4,182,092.35)	12.8093	(53,569,676)		
CS HOLT LATIN	P	66,740,456	05-Feb-13	USD	7,198,186.06	12.8093	92,203,725	38,634,049	0
CS HOLT LATIN	S	46,476,810	11-Feb-13	USD	(2,970,099.32)	12.8093	(38,044,893)		
CS HOLT LATIN	P	46,476,810	11-Feb-13	USD	5,042,577.75	12.8093	64,591,891	26,546,998	0
S&P 500 INDEX	S	70,384,650	25-Feb-13	USD	(6,631,310.33)	12.8093	(84,942,443)		
S&P 500 INDEX	P	70,384,650	25-Feb-13	USD	4,238,874.34	12.8093	54,297,013	0	(30,645,430)
CS HOLT LATIN	S	17,700,635	12-Jun-12	USD	(199,104.00)	12.8093	(2,550,383)		
CS HOLT LATIN	P	17,700,635	12-Jun-12	USD	1,393,016.91	12.8093	17,843,572	15,293,189	0
CS HOLT LATIN	S	23,834,094	19-Jun-12	USD	(130,398.20)	12.8093	(1,670,310)		
CS HOLT LATIN	P	23,834,094	19-Jun-12	USD	2,548,068.16	12.8093	32,638,969	30,968,660	0
CS HOLT LATIN	S	15,292,548	26-Jun-12	USD	(65,383.57)	12.8093	(837,518)		
CS HOLT LATIN	P	15,292,548	26-Jun-12	USD	1,848,519.96	12.8093	23,678,247	22,840,729	0
CS HOLT LATIN	S	15,337,714	03-Jul-12	USD	(122,201.20)	12.8093	(1,565,312)		
CS HOLT LATIN	P	15,337,714	03-Jul-12	USD	1,611,369.22	12.8093	20,640,512	19,075,200	0
CS HOLT LATIN	S	17,009,495	10-Jul-12	USD	(788,484.47)	12.8093	(10,099,934)		
CS HOLT LATIN	P	17,009,495	10-Jul-12	USD	859,391.28	12.8093	11,008,201	908,267	0
CS HOLT LATIN	S	22,428,425	23-Jul-12	USD	(1,384,521.89)	12.8093	(17,734,756)		
CS HOLT LATIN	P	22,428,425	23-Jul-12	USD	1,051,250.25	12.8093	13,465,780	0	(4,268,976)
S&P 500 INDEX	S	27,467,769	20-Aug-12	USD	(6,849,262.82)	12.8093	(87,734,262)		
S&P 500 INDEX	P	27,467,769	20-Aug-12	USD	247,950.60	12.8093	3,176,074	0	(84,558,189)
CS HOLT LATIN	S	51,090,101	17-Jul-12	USD	(2,374,647.37)	12.8093	(30,417,571)		
CS HOLT LATIN	P	51,090,101	17-Jul-12	USD	2,729,441.79	12.8093	34,962,239	4,544,668	0
S&P 500 INDEX	S	8,738,624	22-Jan-13	USD	(1,043,696.87)	12.8093	(13,369,026)		
S&P 500 INDEX	P	8,738,624	22-Jan-13	USD	407,628.71	12.8093	5,221,438	0	(8,147,588)
S&P 500 INDEX	S	35,259,358	25-Feb-13	USD	(3,321,970.70)	12.8093	(42,552,119)		
S&P 500 INDEX	P	35,259,358	25-Feb-13	USD	2,123,474.19	12.8093	27,200,218	0	(15,351,901)
CS HOLT LATIN	S	6,688,961	12-Jun-12	USD	(75,240.18)	12.8093	(963,774)		
CS HOLT LATIN	P	6,688,961	12-Jun-12	USD	526,412.54	12.8093	6,742,976	5,779,202	0
CS HOLT LATIN	S	6,363,846	19-Jun-12	USD	(34,817.10)	12.8093	(445,983)		
CS HOLT LATIN	P	6,363,846	19-Jun-12	USD	680,349.46	12.8093	8,714,800	8,268,818	0
CS HOLT LATIN	S	5,607,201	26-Jun-12	USD	(23,973.69)	12.8093	(307,086)		
CS HOLT LATIN	P	5,607,201	26-Jun-12	USD	677,782.67	12.8093	8,681,922	8,374,835	0
CS HOLT LATIN	S	5,623,496	03-Jul-12	USD	(44,804.46)	12.8093	(573,914)		
CS HOLT LATIN	P	5,623,496	03-Jul-12	USD	590,800.45	12.8093	7,567,740	6,993,826	0
CS HOLT LATIN	S	4,638,497	10-Jul-12	USD	(215,020.05)	12.8093	(2,754,256)		
CS HOLT LATIN	P	4,638,497	10-Jul-12	USD	234,356.36	12.8093	3,001,941	247,685	0
CS HOLT LATIN	S	15,271,432	28-Jan-13	USD	(1,146,899.60)	12.8093	(14,690,981)		
CS HOLT LATIN	P	15,271,432	28-Jan-13	USD	1,470,990.45	12.8093	18,842,358	4,151,377	0
CS HOLT LATIN	S	9,534,502	05-Feb-13	USD	(597,451.21)	12.8093	(7,652,932)		
CS HOLT LATIN	P	9,534,502	05-Feb-13	USD	1,028,328.56	12.8093	13,172,169	5,519,237	0
CS HOLT LATIN	S	4,373,174	11-Feb-13	USD	(279,467.57)	12.8093	(3,579,784)		
CS HOLT LATIN	P	4,373,174	11-Feb-13	USD	474,474.69	12.8093	6,077,689	2,497,905	0

S&P 500 INDEX	P	17,696,712	25-Feb-13	USD	1,065,774.12	12.8093	13,651,820		
S&P 500 INDEX	S	17,696,712	25-Feb-13	USD	(1,667,300.88)	12.8093	(21,356,957)	0	(7,705,137)
CS HOLT LATIN	P	51,025,104	12-Jun-12	USD	573,951.30	12.8093	7,351,914		
CS HOLT LATIN	S	51,025,104	12-Jun-12	USD	(4,015,609.31)	12.8093	(51,437,144)	0	(44,085,230)
CS HOLT LATIN	P	71,470,006	19-Jun-12	USD	391,018.03	12.8093	5,008,667		
CS HOLT LATIN	S	71,470,006	19-Jun-12	USD	(7,640,753.96)	12.8093	(97,872,710)	0	(92,864,042)
CS HOLT LATIN	P	50,974,970	26-Jun-12	USD	217,944.43	12.8093	2,791,716		
CS HOLT LATIN	S	50,974,970	26-Jun-12	USD	(6,161,710.38)	12.8093	(78,927,197)	0	(76,135,481)
CS HOLT LATIN	P	51,125,159	03-Jul-12	USD	407,332.92	12.8093	5,217,650		
CS HOLT LATIN	S	51,125,159	03-Jul-12	USD	(5,371,172.52)	12.8093	(68,800,960)	0	(63,583,311)
CS HOLT LATIN	P	51,100,084	10-Jul-12	USD	2,368,772.35	12.8093	30,342,316		
CS HOLT LATIN	S	51,100,084	10-Jul-12	USD	(2,581,791.24)	12.8093	(33,070,939)	0	(2,728,623)
CS HOLT LATIN	P	51,089,954	23-Jul-12	USD	3,153,817.56	12.8093	40,398,195		
CS HOLT LATIN	S	51,089,954	23-Jul-12	USD	(2,394,654.44)	12.8093	(30,673,847)	9,724,348	0
CS HOLT LATIN	P	51,090,101	17-Jul-12	USD	2,374,647.37	12.8093	30,417,571		
CS HOLT LATIN	S	51,090,101	17-Jul-12	USD	(2,729,441.79)	12.8093	(34,962,239)	0	(4,544,668)
S&P 500 INDEX	P	86,328,723	20-Aug-12	USD	21,526,616.10	12.8093	275,740,884		
S&P 500 INDEX	S	86,328,723	20-Aug-12	USD	(779,286.41)	12.8093	(9,982,113)	265,758,770	0
S&P 500 INDEX	P	30,585,185	22-Jan-13	USD	3,652,939.05	12.8093	46,791,592		
S&P 500 INDEX	S	30,585,185	22-Jan-13	USD	(1,426,700.49)	12.8093	(18,275,035)	28,516,558	0
CS HOLT LATIN	S	15,271,432	28-Jan-13	USD	(1,470,990.45)	12.8093	(18,842,358)		
CS HOLT LATIN	P	15,271,432	28-Jan-13	USD	1,146,899.60	12.8093	14,690,981	0	(4,151,377)
CS HOLT LATIN	P	76,274,957	05-Feb-13	USD	4,779,543.57	12.8093	61,222,607		
CS HOLT LATIN	S	76,274,957	05-Feb-13	USD	(8,226,514.61)	12.8093	(105,375,894)	0	(44,153,286)
CS HOLT LATIN	P	50,849,984	11-Feb-13	USD	3,249,566.89	12.8093	41,624,677		
CS HOLT LATIN	S	50,849,984	11-Feb-13	USD	(5,517,052.44)	12.8093	(70,669,580)	0	(29,044,903)
S&P 500 INDEX	P	123,340,720	25-Feb-13	USD	11,620,581.91	12.8093	148,851,520		
S&P 500 INDEX	S	123,340,720	25-Feb-13	USD	(7,428,122.65)	12.8093	(95,149,051)	53,702,468	0
S&P 500 INDEX	S	54,504,338	15-Jun-12	USD	(867,129.36)	12.8093	(11,107,320)		
S&P 500 INDEX	P	54,504,338	15-Jun-12	USD	3,202,817.71	12.8093	41,025,853	29,918,533	0
RTY	P	164,682,847	15-Jun-12	USD	9,383,410.62	12.8093	120,194,922		
RTY	S	164,682,847	15-Jun-12	USD	(5,419,019.23)	12.8093	(69,413,843)	50,781,079	0
S&P 500 INDEX	P	29,537,218	15-Jun-12	USD	1,369,135.07	12.8093	17,537,662		
S&P 500 INDEX	S	29,537,218	15-Jun-12	USD	(571,119.61)	12.8093	(7,315,642)	10,222,019	0
C EQUITY	P	69,048	07-May-12	USD	5,581.93	12.8093	71,501		
C EQUITY	S	69,048	07-May-12	USD	(1,544.35)	12.8093	(19,782)	51,719	0
C EQUITY	S	893,845	09-May-12	USD	(30,334.93)	12.8093	(388,569)		
C EQUITY	P	893,845	09-May-12	USD	50,092.80	12.8093	641,654	253,084	0
APPLE INC.	S	1,221,148	15-May-12	USD	(62,739.75)	12.8093	(803,652)		
APPLE INC.	P	1,221,148	15-May-12	USD	55,996.60	12.8093	717,277	0	(86,375)
APPLE INC.	P	993,316	16-May-12	USD	39,406.22	12.8093	504,766		
APPLE INC.	S	993,316	16-May-12	USD	(58,153.71)	12.8093	(744,908)	0	(240,142)
AMAZON INC.	S	289,975	29-May-12	USD	(19,962.58)	12.8093	(255,707)		

AMAZON INC.	P	289,975	29-May-12	USD	13,675.08	12.8093	175,168	0	(80,538)
FORD MOTOR COM	S	243,401	29-May-12	USD	(11,287.51)	12.8093	(144,585)		
FORD MOTOR COM	P	243,401	29-May-12	USD	10,612.52	12.8093	135,939	0	(8,646)
APPLE INC.	P	1,953,558	08-May-12	USD	83,872.00	12.8093	1,074,342		
APPLE INC.	S	1,953,558	08-May-12	USD	(88,560.97)	12.8093	(1,134,404)	0	(60,062)
C EQUITY	S	69,048	07-May-12	USD	(5,581.93)	12.8093	(71,501)		
C EQUITY	P	69,048	07-May-12	USD	1,544.35	12.8093	19,782	0	(51,719)
C EQUITY	P	893,845	09-May-12	USD	30,334.93	12.8093	388,569		
C EQUITY	S	893,845	09-May-12	USD	(50,092.80)	12.8093	(641,654)	0	(253,084)
APPLE INC.	P	1,221,148	15-May-12	USD	62,739.75	12.8093	803,652		
APPLE INC.	S	1,221,148	15-May-12	USD	(55,996.60)	12.8093	(717,277)	86,375	0
APPLE INC.	S	993,316	16-May-12	USD	(39,406.22)	12.8093	(504,766)		
APPLE INC.	P	993,316	16-May-12	USD	58,153.71	12.8093	744,908	240,142	0
AMAZON INC.	P	289,975	29-May-12	USD	19,962.58	12.8093	255,707		
AMAZON INC.	S	289,975	29-May-12	USD	(13,675.08)	12.8093	(175,168)	80,538	0
FORD MOTOR COM	P	243,401	29-May-12	USD	11,287.51	12.8093	144,585		
FORD MOTOR COM	S	243,401	29-May-12	USD	(10,612.52)	12.8093	(135,939)	8,646	0
APPLE INC.	S	1,953,558	08-May-12	USD	(83,872.00)	12.8093	(1,074,342)		
APPLE INC.	P	1,953,558	08-May-12	USD	88,560.97	12.8093	1,134,404	60,062	0
S&P 500 INDEX	P	18,821,187	15-Jun-12	USD	299,433.12	12.8093	3,835,529		
S&P 500 INDEX	S	18,821,187	15-Jun-12	USD	(1,105,982.26)	12.8093	(14,166,859)	0	(10,331,330)
RTY	P	25,363,162	15-Jun-12	USD	834,594.88	12.8093	10,690,576		
RTY	S	25,363,162	15-Jun-12	USD	(1,445,159.37)	12.8093	(18,511,480)	0	(7,820,904)
CS HOLT LATIN	S	5,204,729	12-Jun-12	USD	(58,544.93)	12.8093	(749,920)		
CS HOLT LATIN	P	5,204,729	12-Jun-12	USD	409,605.40	12.8093	5,246,758	4,496,839	0
CS HOLT LATIN	S	16,140,830	19-Jun-12	USD	(88,307.75)	12.8093	(1,131,160)		
CS HOLT LATIN	P	16,140,830	19-Jun-12	USD	1,725,592.54	12.8093	22,103,633	20,972,472	0
CS HOLT LATIN	S	8,156,007	26-Jun-12	USD	(34,871.16)	12.8093	(446,675)		
CS HOLT LATIN	P	8,156,007	26-Jun-12	USD	985,875.03	12.8093	12,628,369	12,181,694	0
CS HOLT LATIN	S	8,180,059	03-Jul-12	USD	(65,173.53)	12.8093	(834,827)		
CS HOLT LATIN	P	8,180,059	03-Jul-12	USD	859,391.10	12.8093	11,008,198	10,173,371	0
CS HOLT LATIN	S	11,473,898	10-Jul-12	USD	(531,878.82)	12.8093	(6,812,995)		
CS HOLT LATIN	P	11,473,898	10-Jul-12	USD	579,709.61	12.8093	7,425,674	612,679	0
CS HOLT LATIN	S	17,881,582	23-Jul-12	USD	(1,103,842.23)	12.8093	(14,139,446)		
CS HOLT LATIN	P	17,881,582	23-Jul-12	USD	838,133.68	12.8093	10,735,906	0	(3,403,541)
S&P 500 INDEX	S	15,696,029	20-Aug-12	USD	(3,913,904.64)	12.8093	(50,134,379)		
S&P 500 INDEX	P	15,696,029	20-Aug-12	USD	141,687.51	12.8093	1,814,918	0	(48,319,461)
S&P 500 INDEX	S	4,369,312	22-Jan-13	USD	(521,848.44)	12.8093	(6,684,513)		
S&P 500 INDEX	P	4,369,312	22-Jan-13	USD	203,814.36	12.8093	2,610,719	0	(4,073,794)
S&P 500 INDEX	P	6,036,704	15-Jun-12	USD	116,723.25	12.8093	1,495,143		
S&P 500 INDEX	S	6,036,704	15-Jun-12	USD	(279,818.60)	12.8093	(3,584,280)	0	(2,089,137)
S&P 500 INDEX	S	14,690,134	15-Jun-12	USD	(863,230.74)	12.8093	(11,057,382)		
S&P 500 INDEX	P	14,690,134	15-Jun-12	USD	233,710.68	12.8093	2,993,670	0	(8,063,711)

RTY	S	72,616,186	15-Jun-12	USD	(4,137,574.13)	12.8093	(52,999,428)		
RTY	P	72,616,186	15-Jun-12	USD	2,389,492.98	12.8093	30,607,732	0	(22,391,696)
S&P 500 INDEX	P	23,500,514	15-Jun-12	USD	454,396.37	12.8093	5,820,499		
S&P 500 INDEX	S	23,500,514	15-Jun-12	USD	(1,089,316.47)	12.8093	(13,953,381)	0	(8,132,882)
S&P 500 INDEX	S	13,913,711	15-Jun-12	USD	(817,606.10)	12.8093	(10,472,962)		
S&P 500 INDEX	P	13,913,711	15-Jun-12	USD	221,358.29	12.8093	2,835,445	0	(7,637,517)
RTY	S	45,799,085	15-Jun-12	USD	(2,609,571.23)	12.8093	(33,426,781)		
RTY	P	45,799,085	15-Jun-12	USD	1,507,055.08	12.8093	19,304,321	0	(14,122,460)
S&P 500 INDEX	S	7,079,307	15-Jun-12	USD	(415,998.62)	12.8093	(5,328,651)		
S&P 500 INDEX	P	7,079,307	15-Jun-12	USD	112,627.27	12.8093	1,442,676	0	(3,885,975)
RTY	S	20,904,415	15-Jun-12	USD	(1,191,105.88)	12.8093	(15,257,233)		
RTY	P	20,904,415	15-Jun-12	USD	687,876.29	12.8093	8,811,214	0	(6,446,019)
Total						1	810,695,264		(810,695,263)

c) Swaps

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000874	216,978,043	(144,479,080)	72,498,963	72,498,963	0
9000889	1,371,954,203	(904,658,019)	467,296,184	467,296,184	0
9000891	523,155,231	(361,621,315)	161,533,916	161,533,916	0
9000901	276,364,708	(290,158,561)	(13,793,853)	0	(13,793,853)
9000932	406,186,713	(288,996,050)	117,190,663	117,190,663	0
9001224	416,112,366	(502,614,697)	(86,502,332)	0	(86,502,332)
9001428	107,896,425	(111,391,671)	(3,495,246)	0	(3,495,246)
9001464	147,824,476	(150,473,180)	(2,648,704)	0	(2,648,704)
9001470	170,521,707	(169,980,260)	541,447	541,447	0
9000894	1,274,337,178	(840,289,963)	434,047,216	434,047,216	0
9000896	485,931,793	(335,891,307)	150,040,486	150,040,486	0
9000898	201,539,663	(134,199,133)	67,340,531	67,340,531	0
9000902	256,700,852	(269,513,247)	(12,812,395)	0	(12,812,395)
9000933	377,285,794	(268,433,458)	108,852,335	108,852,335	0
9001427	103,101,028	(106,440,930)	(3,339,902)	0	(3,339,902)
9001463	137,306,498	(139,766,741)	(2,460,244)	0	(2,460,244)
9001469	158,388,780	(157,885,858)	502,922	502,922	0
9001508	77,913,188	(78,844,387)	(931,200)	0	(931,200)
9000871	112,504,680	(77,766,766)	34,737,914	34,737,914	0

9000873	91,951,394	(62,148,682)	29,802,712	29,802,712	0
9000875	46,661,189	(31,070,266)	15,590,922	15,590,922	0
9000890	295,039,141	(194,546,964)	100,492,177	100,492,177	0
9000904	59,432,301	(62,398,673)	(2,966,372)	0	(2,966,372)
9001429	28,772,380	(29,704,446)	(932,066)	0	(932,066)
9001465	31,789,696	(32,359,300)	(569,604)	0	(569,604)
9001471	36,670,742	(36,554,303)	116,438	116,438	0
9001226	9,276,367	(6,041,709)	3,234,658	3,234,658	0
9001346	200,177,020	(197,383,871)	2,793,149	2,793,149	0
9001348	300,265,530	(295,323,225)	4,942,305	4,942,305	0
9001351	197,804,744	(184,380,894)	13,423,851	13,423,851	0
9001372	341,266,208	(312,537,686)	28,728,522	28,728,522	0
9001412	218,853,808	(213,223,759)	5,630,050	5,630,050	0
9000009	17,055,221	(10,343,812)	6,711,409	6,711,409	0
9000198	656,278,623	(472,544,967)	183,733,656	183,733,656	0
9000223	71,089,095	(44,605,186)	26,483,908	26,483,908	0
9000265	34,922,372	(23,104,295)	11,818,078	11,818,078	0
9000641	583,781,871	(409,647,038)	174,134,833	174,134,833	0
9000734	804,079,257	(765,854,117)	38,225,139	38,225,139	0
9000906	433,799,635	(385,134,581)	48,665,054	48,665,054	0
9000934	174,341,816	(152,837,688)	21,504,128	21,504,128	0
9000971	254,455,575	(310,740,926)	(56,285,351)	0	(56,285,351)
9000989	429,821,692	(366,896,245)	62,925,447	62,925,447	0
9001199	147,394,481	(178,028,649)	(30,634,167)	0	(30,634,167)
9001227	6,041,709	(9,276,367)	(3,234,658)	0	(3,234,658)
9001352	5,616,557,589	(9,478,720,689)	(3,862,163,099)		(811,242,800)
9001353	1,002,489,779	(3,567,053,779)	(2,564,564,000)		
9001354	6,118,111,483	0	6,118,111,483		
9001356	2,377,067,109	0	2,377,067,109		
9001357	2,019,728,735	(110,232,447)	1,909,496,288		
9001358	0	(4,789,190,580)	(4,789,190,580)		
9001393	236,267,573	(232,904,716)	3,362,857	3,362,857	0
9001396	364,958,751	(347,375,351)	17,583,400	17,583,400	0
9001397	445,728,394	(476,126,328)	(30,397,934)	0	(30,397,934)
9001405	1,387,014,236	(1,428,294,670)	(41,280,434)	0	(41,280,434)
9001411	1,120,625,239	(1,099,472,906)	21,152,332	21,152,332	0
9001413	1,089,516,215	(1,120,625,239)	(31,109,023)	0	(31,109,023)
9001414	1,428,294,670	(1,400,140,554)	28,154,116	28,154,116	0
9001415	346,684,744	(364,958,751)	(18,274,007)	0	(18,274,007)
9001420	951,933,901	(925,239,673)	26,694,228	26,694,228	0
9001423	290,401,480	(285,541,287)	4,860,192	4,860,192	0
9001424	146,726,874	(142,770,644)	3,956,230	3,956,230	0
9001430	247,537,046	(239,769,832)	7,767,214	7,767,214	0

9001442	481,408,716	(479,312,701)	2,096,016	2,096,016	0
9001446	712,579,867	(718,969,051)	(6,389,184)	0	(6,389,184)
9001452	205,059,744	(201,707,300)	3,352,444	3,352,444	0
9001461	163,843,728	(170,043,152)	(6,199,424)	0	(6,199,424)
9001467	182,825,910	(170,174,639)	12,651,271	12,651,271	0
9001473	483,311,520	(486,110,708)	(2,799,188)	0	(2,799,188)
9001474	249,246,741	(239,299,969)	9,946,771	9,946,771	0
9001475	118,169,265	(118,724,719)	(555,455)	0	(555,455)
9001480	366,296,048	(353,807,255)	12,488,794	12,488,794	0
9001496	172,556,074	(169,205,899)	3,350,174	3,350,174	0
9001499	57,360,767	(57,601,273)	(240,506)	0	(240,506)
9001505	267,672,893	(268,905,298)	(1,232,405)	0	(1,232,405)
9001507	120,673,481	(121,338,245)	(664,764)	0	(664,764)
9001509	78,844,387	(77,913,188)	931,200	931,200	0
9001511	46,149,104	(45,822,800)	326,304	326,304	0
9001512	49,144,172	(49,117,121)	27,051	27,051	0
9001513	43,750,501	(44,230,730)	(480,229)	0	(480,229)
9001516	14,993,384	(14,666,002)	327,382	327,382	0
9001521	234,890,887	(231,147,807)	3,743,079	3,743,079	0
9001525	143,329,091	(142,941,422)	387,669	387,669	0
9001532	188,205,331	(184,876,516)	3,328,815	3,328,815	0
9000156	17,081,479	(9,939,436)	7,142,043	7,142,043	0
9000172	17,290,066	(10,106,468)	7,183,598	7,183,598	0
9000175	10,174,122	(6,070,368)	4,103,755	4,103,755	0
9000222	44,605,186	(71,089,095)	(26,483,908)	0	(26,483,908)
9000266	23,104,295	(34,922,372)	(11,818,078)	0	(11,818,078)
9001144	198,550,508	(148,841,068)	49,709,439	49,709,439	0
9001332	84,839,262	(74,597,782)	10,241,480	10,241,480	0
9001333	159,958,513	(140,643,032)	19,315,481	19,315,481	0
9001334	283,990,456	(250,758,645)	33,231,812	33,231,812	0
9000819	5,286,259	(3,845,262)	1,440,997	1,440,997	0
9000831	34,140,521	(24,834,057)	9,306,464	9,306,464	0
9000884	160,117,476	(133,693,863)	26,423,614	26,423,614	0
9000908	77,026,916	(86,759,927)	(9,733,011)	0	(9,733,011)
9000920	150,910,419	(128,465,049)	22,445,370	22,445,370	0
9000937	60,509,459	(51,389,458)	9,120,001	9,120,001	0
9000947	30,567,538	(34,868,363)	(4,300,826)	0	(4,300,826)
9000954	31,077,128	(43,758,421)	(12,681,293)	0	(12,681,293)
9000985	73,379,249	(85,964,338)	(12,585,089)	0	(12,585,089)
9001031	104,808,592	(98,198,426)	6,610,166	6,610,166	0
9001041	105,504,533	(76,501,165)	29,003,368	29,003,368	0
9001050	76,661,883	(93,099,032)	(16,437,148)	0	(16,437,148)
9001055	25,360,995	(36,967,138)	(11,606,143)	0	(11,606,143)

9001085	76,641,610	(93,013,295)	(16,371,685)	0	(16,371,685)
9001285	366,018,444	(407,044,687)	(41,026,244)	0	(41,026,244)
9001387	93,161,886	(94,507,029)	(1,345,143)	0	(1,345,143)
9001389	73,334,393	(73,559,091)	(224,698)	0	(224,698)
9001422	142,770,644	(146,726,874)	(3,956,230)	0	(3,956,230)
9001434	290,999,430	(211,003,213)	79,996,217	79,996,217	0
9001435	211,390,583	(256,546,473)	(45,155,890)	0	(45,155,890)
9001448	40,341,460	(41,011,949)	(670,489)	0	(670,489)
9001458	102,025,891	(98,306,237)	3,719,654	3,719,654	0
9001476	73,727,007	(76,329,445)	(2,602,438)	0	(2,602,438)
9001501	54,115,322	(53,867,309)	248,013	248,013	0
9001526	26,472,751	(26,544,548)	(71,796)	0	(71,796)
9001528	35,126,538	(35,759,013)	(632,475)	0	(632,475)
9001453	16,557,114	(17,389,386)	(832,272)	0	(832,272)
9001376	2,087,101	(1,656,317)	430,784	430,784	0
9000854	54,591,344	(39,710,130)	14,881,213	14,881,213	0
9000855	3,541,038	(2,575,776)	965,262	965,262	0
9000887	256,030,861	(213,779,005)	42,251,856	42,251,856	0
9000909	115,540,374	(130,139,890)	(14,599,516)	0	(14,599,516)
9000925	226,365,629	(192,697,574)	33,668,055	33,668,055	0
9000938	90,764,189	(77,084,187)	13,680,001	13,680,001	0
9000948	45,851,306	(52,302,545)	(6,451,238)	0	(6,451,238)
9000955	46,615,691	(65,637,631)	(19,021,940)	0	(19,021,940)
9000986	110,068,873	(128,946,507)	(18,877,634)	0	(18,877,634)
9001032	209,617,185	(196,396,853)	13,220,332	13,220,332	0
9001042	211,009,066	(153,002,330)	58,006,736	58,006,736	0
9001051	153,323,766	(186,198,063)	(32,874,297)	0	(32,874,297)
9001056	50,721,991	(73,934,277)	(23,212,286)	0	(23,212,286)
9001088	153,283,219	(186,026,589)	(32,743,370)	0	(32,743,370)
9001308	60,282,066	(56,480,141)	3,801,926	3,801,926	0
9001388	139,742,830	(141,760,544)	(2,017,714)	0	(2,017,714)
9001390	117,263,091	(117,622,388)	(359,296)	0	(359,296)
9001436	21,178,311	(17,986,310)	3,192,000	3,192,000	0
9001437	60,682,346	(44,000,670)	16,681,676	16,681,676	0
9001438	44,081,449	(53,497,843)	(9,416,394)	0	(9,416,394)
9001449	74,631,701	(75,872,105)	(1,240,404)	0	(1,240,404)
9001459	34,008,630	(32,768,746)	1,239,885	1,239,885	0
9001477	117,890,888	(122,052,235)	(4,161,348)	0	(4,161,348)
9001483	80,178,336	(80,667,056)	(488,720)	0	(488,720)
9001502	83,629,202	(83,245,926)	383,276	383,276	0
9001522	52,945,503	(53,089,095)	(143,593)	0	(143,593)
9001529	61,009,250	(62,107,759)	(1,098,509)	0	(1,098,509)
9001485	191,725,080	(192,563,487)	(838,406)	0	(838,406)

9001489	239,656,350	(237,526,622)	2,129,728	2,129,728	0
9001494	215,268,938	(222,598,215)	(7,329,277)	0	(7,329,277)
9001518	73,770,577	(74,965,177)	(1,194,600)	0	(1,194,600)
9000627	296,225,050	(200,214,437)	96,010,613	96,010,613	0
9000631	150,320,866	(100,094,093)	50,226,773	50,226,773	0
9000977	160,731,828	(234,476,289)	(73,744,462)	0	(73,744,462)
9001008	251,927,245	(367,253,328)	(115,326,083)	0	(115,326,083)
9001109	165,324,510	(232,014,702)	(66,690,192)	0	(66,690,192)
9001497	31,587,795	(31,455,904)	131,891	131,891	0
9001506	121,338,245	(120,673,481)	664,764	664,764	0
9000868	860,590,440	(567,467,952)	293,122,487	293,122,487	0
9000870	328,161,395	(226,835,456)	101,325,939	101,325,939	0
9000878	268,210,157	(181,279,556)	86,930,601	86,930,601	0
9000880	136,104,568	(90,627,893)	45,476,675	45,476,675	0
9000883	173,356,257	(182,008,775)	(8,652,519)	0	(8,652,519)
9000975	40,182,957	(58,619,072)	(18,436,115)	0	(18,436,115)
9001462	92,726,368	(94,387,830)	(1,661,461)	0	(1,661,461)
9001468	106,963,738	(106,624,103)	339,635	339,635	0
9001498	26,013,478	(25,904,862)	108,616	108,616	0
9001510	45,822,800	(46,149,104)	(326,304)	0	(326,304)
9000829	23,725,015	(17,257,744)	6,467,271	6,467,271	0
9000907	23,108,075	(26,027,978)	(2,919,903)	0	(2,919,903)
9000919	45,273,126	(38,539,515)	6,733,611	6,733,611	0
9000936	9,170,261	(10,460,509)	(1,290,248)	0	(1,290,248)
9000951	18,152,838	(15,416,837)	2,736,000	2,736,000	0
9000953	9,323,138	(13,127,526)	(3,804,388)	0	(3,804,388)
9000990	22,013,775	(25,789,302)	(3,775,527)	0	(3,775,527)
9001030	21,235,728	(19,896,413)	1,339,315	1,339,315	0
9001040	21,376,733	(15,500,236)	5,876,497	5,876,497	0
9001049	15,532,800	(18,863,202)	(3,330,403)	0	(3,330,403)
9001054	5,138,502	(7,490,074)	(2,351,571)	0	(2,351,571)
9001090	15,528,692	(18,845,829)	(3,317,137)	0	(3,317,137)
9001265	135,376,685	(150,550,775)	(15,174,090)	0	(15,174,090)
9001447	6,051,219	(6,151,792)	(100,573)	0	(100,573)
9001500	14,018,389	(13,954,142)	64,247	64,247	0
9001527	5,546,295	(5,646,160)	(99,864)	0	(99,864)
9000820	2,641,633	(1,921,542)	720,090	720,090	0
9000849	10,722,400	(7,799,550)	2,922,850	2,922,850	0
9000886	50,287,550	(41,988,775)	8,298,774	8,298,774	0
9000912	26,959,421	(30,365,974)	(3,406,554)	0	(3,406,554)
9000923	52,818,647	(44,962,767)	7,855,879	7,855,879	0
9000950	10,698,638	(12,203,927)	(1,505,289)	0	(1,505,289)
9000957	10,876,995	(15,315,447)	(4,438,453)	0	(4,438,453)

9000988	25,682,737	(30,087,518)	(4,404,781)	0	(4,404,781)
9001045	44,093,109	(53,547,155)	(9,454,046)	0	(9,454,046)
9001058	14,586,716	(21,262,145)	(6,675,429)	0	(6,675,429)
9001392	23,031,889	(23,102,459)	(70,570)	0	(70,570)
9001451	12,102,438	(12,303,585)	(201,147)	0	(201,147)
9001479	23,155,195	(23,972,534)	(817,339)	0	(817,339)
9001481	71,996,873	(72,435,724)	(438,851)	0	(438,851)
9001504	17,575,695	(17,495,144)	80,550	80,550	0
9001524	8,819,486	(8,843,405)	(23,919)	0	(23,919)
9001531	9,243,826	(9,410,267)	(166,441)	0	(166,441)
9000833	5,765,144	(4,193,607)	1,571,537	1,571,537	0
9000836	64,382,091	(46,831,989)	17,550,102	17,550,102	0
9000885	301,949,020	(252,119,455)	49,829,565	49,829,565	0
9000910	142,499,795	(160,505,865)	(18,006,070)	0	(18,006,070)
9000922	279,184,276	(237,660,341)	41,523,934	41,523,934	0
9000939	111,942,499	(95,070,498)	16,872,002	16,872,002	0
9000949	56,549,945	(64,506,472)	(7,956,527)	0	(7,956,527)
9000956	57,492,686	(80,953,079)	(23,460,392)	0	(23,460,392)
9000987	135,751,611	(159,034,026)	(23,282,415)	0	(23,282,415)
9001033	289,079,909	(270,847,947)	18,231,961	18,231,961	0
9001046	211,446,501	(256,782,950)	(45,336,448)	0	(45,336,448)
9001057	69,949,935	(101,961,650)	(32,011,715)	0	(32,011,715)
9001391	138,293,776	(138,717,511)	(423,735)	0	(423,735)
9001450	68,580,482	(69,720,313)	(1,139,831)	0	(1,139,831)
9001460	34,008,630	(32,768,746)	1,239,885	1,239,885	0
9001478	139,034,165	(143,941,834)	(4,907,669)	0	(4,907,669)
9001482	175,083,305	(176,150,510)	(1,067,206)	0	(1,067,206)
9001503	99,566,690	(99,110,371)	456,319	456,319	0
9001523	54,703,682	(54,852,043)	(148,361)	0	(148,361)
9001530	73,950,606	(75,282,132)	(1,331,526)	0	(1,331,526)
9001198	178,028,649	(147,394,481)	30,634,167	30,634,167	0
9001369	88,883,364	(72,826,098)	16,057,266	16,057,266	0
9001373	159,622,288	(126,359,421)	33,262,867	33,262,867	0
9001378	49,117,121	(49,144,172)	(27,051)	0	(27,051)
9001380	44,230,730	(43,750,501)	480,229	480,229	0
9001487	143,793,810	(144,422,615)	(628,805)	0	(628,805)
9001491	239,656,350	(237,526,622)	2,129,728	2,129,728	0
9001492	170,174,639	(182,825,910)	(12,651,271)	0	(12,651,271)
9001493	486,110,708	(483,311,520)	2,799,188	2,799,188	0
9001517	14,666,002	(14,993,384)	(327,382)	0	(327,382)
9001520	83,606,654	(84,960,533)	(1,353,880)	0	(1,353,880)
9001421	285,541,287	(290,401,480)	(4,860,192)	0	(4,860,192)
9001182	163,989,453	(143,697,886)	20,291,567	20,291,567	0

9001362	18,330,256	(22,654,527)	(4,324,271)	0	(4,324,271)
9001486	143,793,810	(144,422,615)	(628,805)	0	(628,805)
9001490	239,656,350	(237,526,622)	2,129,728	2,129,728	0
9001519	73,770,577	(74,965,177)	(1,194,600)	0	(1,194,600)
9001374	159,622,288	(126,359,421)	33,262,867	33,262,867	0
Total		1,985,810,090	4,089,556,746		(2,103,746,656)

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
S&P 500 INDEX	P	4,369,312	22-Jan-13	USD	0	203,814	12.8093			0
S&P 500 INDEX	S	7,980,908	17-Apr-12	USD	67,596	59,121	12.8093	(757,302)	0	757,302
S&P 500 INDEX	P	7,667,900	17-Apr-12	USD	67,596	25,546	12.8093	327,227	327,227	0
CS HOLT LATIN	S	31,869,792	17-Apr-12	USD	269,928	236,086	12.8093	(3,024,100)	0	3,024,100
CS HOLT LATIN	S	15,963,232	17-Apr-12	USD	135,204	118,253	12.8093	(1,514,739)	0	1,514,739
CS HOLT LATIN	P	30,619,874	17-Apr-12	USD	269,928	102,012	12.8093	1,306,702	1,306,702	0
S&P 500 INDEX	P	15,337,162	17-Apr-12	USD	135,204	51,097	12.8093	654,513	654,513	0
S&P 500 INDEX	P	55,813,931	17-Apr-12	USD	472,728	413,461	12.8093	5,296,141	5,296,141	0
S&P 500 INDEX	S	53,624,937	17-Apr-12	USD	472,728	178,655	12.8093	(2,288,441)	0	2,288,441
CS HOLT LATIN	S	191,899,852	23-Apr-12	USD	2,824,142	3,161,762	12.8093	(40,499,962)	0	40,499,962
CS HOLT LATIN	P	99,999,989	23-Apr-12	USD	2,824,142	3,362,579	12.8093	43,072,281	43,072,281	0
CS HOLT LATIN	P	21,300,945	23-Apr-12	USD	313,481	350,957	12.8093	4,495,509	4,495,509	0
CS HOLT LATIN	P	24,755,091	23-Apr-12	USD	364,314	407,867	12.8093	5,224,497	5,224,497	0
CS HOLT LATIN	S	31,699,940	23-Apr-12	USD	895,251	1,065,936	12.8093	(13,653,889)	0	13,653,889
CS HOLT LATIN	P	60,832,146	23-Apr-12	USD	895,251	1,002,277	12.8093	12,838,465	12,838,465	0
CS HOLT LATIN	S	44,300,014	23-Apr-12	USD	1,251,096	1,489,623	12.8093	(19,081,029)	0	19,081,029
CS HOLT LATIN	P	85,011,672	23-Apr-12	USD	1,251,096	1,400,661	12.8093	17,941,491	17,941,491	0
CS HOLT LATIN	S	11,100,031	23-Apr-12	USD	313,481	373,247	12.8093	(4,781,037)	0	4,781,037

CS HOLT LATIN	S	12,900,004	23-Apr-12	USD	364,314	433,773	12.8093	(5,556,326)	0	5,556,326
Total								0	91,156,825	91,156,825