

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

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									
Índice	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)		
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

Anexo I

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