

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

Información al 30 de junio 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 junio 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
17-Sep-12	USD	EUR	7,500,000	-9,713,212.50	1.2951	-2,836,074.00	0.00	2,836,074.00
17-Sep-12	USD	EUR	27,000,000	-34,967,565.00	1.2951	-10,209,867.00	0.00	10,209,867.00
17-Sep-12	USD	EUR	35,000,000	-45,328,325.00	1.2951	-13,235,013.00	0.00	13,235,013.00
17-Sep-12	USD	EUR	27,000,000	-34,967,565.00	1.2951	-10,209,867.00	0.00	10,209,867.00
17-Sep-12	USD	EUR	3,500,000	-4,532,832.50	1.2951	-1,323,501.00	0.00	1,323,501.00
11-Sep-12	MXN	JPY	1,380,611,310	-247,267,485.62	0.1791	-13,842,290.00	0.00	13,842,290.00
11-Sep-12	MXN	JPY	2,772,296,263	-496,518,260.70	0.1791	-27,795,608.00	0.00	27,795,608.00
11-Sep-12	MXN	JPY	3,639,215,219	-651,783,445.72	0.1791	-36,487,514.00	0.00	36,487,514.00
11-Sep-12	MXN	JPY	459,266,748	-82,254,674.57	0.1791	-4,604,702.00	0.00	4,604,702.00
10-Aug-12	MXN	USD	10,000,000	-125,760,000.00	12.576	8,830,279.00	8,830,279.00	0.00
10-Aug-12	MXN	USD	40,570,000	-510,208,320.00	12.576	35,824,441.00	35,824,441.00	0.00
28-Sep-12	MXN	USD	66,990,000	-944,190,555.00	14.0945	-37,785,688.00	0.00	37,785,688.00
11-Dec-12	MXN	USD	18,672,244	-260,197,720.14	13.935	-5,894,026.00	0.00	5,894,026.00
11-Dec-12	MXN	USD	34,452,500	-480,095,587.50	13.935	-10,875,175.00	0.00	10,875,175.00
11-Dec-12	MXN	USD	16,976,576	-236,568,586.56	13.935	-5,358,776.00	0.00	5,358,776.00
31-Jan-13	MXN	USD	26,800,000	-360,165,200.00	13.439	6,072,023.00	6,072,023.00	0.00
31-Jan-13	MXN	USD	40,200,000	-540,247,800.00	13.439	9,108,034.00	9,108,034.00	0.00
25-Feb-13	MXN	USD	21,000,000	-275,919,000.00	13.139	11,443,056.00	11,443,056.00	0.00

08-Feb-13	MXN	USD	30,000,000	-399,525,000.00	13.3175	10,607,732.00	10,607,732.00	0.00
15-Mar-13	MXN	USD	25,000,000	-325,025,000.00	13.001	17,422,309.00	17,422,309.00	0.00
15-Mar-13	MXN	USD	25,000,000	-325,025,000.00	13.001	17,422,309.00	17,422,309.00	0.00
22-Mar-13	MXN	USD	5,000,000	-65,310,000.00	13.062	3,220,801.00	3,220,801.00	0.00
15-May-18	MXN	USD	21,000,000	-333,207,000.00	15.867	1,212,726.00	1,212,726.00	0.00
10-Apr-13	MXN	USD	5,000,000	-66,050,000.00	13.21	2,591,602.00	2,591,602.00	0.00
08-Aug-12	MXN	USD	2,500,000	-34,132,500.00	13.653	-479,550.00	0.00	479,550.00
08-Aug-12	MXN	USD	10,000,000	-136,530,000.00	13.653	-1,918,198.00	0.00	1,918,198.00
09-Aug-12	MXN	USD	450,000	-6,198,975.00	13.7755	-140,632.00	0.00	140,632.00
09-Aug-12	MXN	USD	8,950,000	-123,290,725.00	13.7755	-2,797,007.00	0.00	2,797,007.00
09-Aug-12	MXN	USD	7,600,000	-104,693,800.00	13.7755	-2,375,113.00	0.00	2,375,113.00
09-Aug-12	MXN	USD	5,600,000	-77,142,800.00	13.7755	-1,750,083.00	0.00	1,750,083.00
09-Aug-12	MXN	USD	1,900,000	-26,173,450.00	13.7755	-593,778.00	0.00	593,778.00
11-Mar-13	MXN	USD	45,000,000	-636,187,500.00	14.1375	-18,656,059.00	0.00	18,656,059.00
09-Aug-12	MXN	USD	100,000	-1,400,180.00	14.0018	-53,785.00	0.00	53,785.00
09-Aug-12	MXN	USD	8,550,000	-119,715,390.00	14.0018	-4,598,599.00	0.00	4,598,599.00
09-Aug-12	MXN	USD	10,500,000	-147,018,900.00	14.0018	-5,647,403.00	0.00	5,647,403.00
09-Aug-12	MXN	USD	8,200,000	-114,814,760.00	14.0018	-4,410,352.00	0.00	4,410,352.00
09-Aug-12	MXN	USD	500,000	-7,000,900.00	14.0018	-268,924.00	0.00	268,924.00
19-Jul-12	MXN	USD	9,000,000	-130,396,500.00	14.4885	-9,465,622.00	0.00	9,465,622.00
19-Jul-12	MXN	USD	5,000,000	-72,442,500.00	14.4885	-5,258,679.00	0.00	5,258,679.00
19-Jul-12	MXN	USD	1,000,000	-14,488,500.00	14.4885	-1,051,735.00	0.00	1,051,735.00
21-Sep-12	MXN	USD	22,072,000	-304,997,517.60	13.8183	-6,611,464.00	0.00	6,611,464.00
21-Sep-12	MXN	USD	55,438,400	-766,064,442.72	13.8183	-16,606,061.00	0.00	16,606,061.00
21-Sep-12	MXN	USD	92,167,600	-1,273,599,547.08	13.8183	-27,607,954.00	0.00	27,607,954.00
21-Sep-12	MXN	USD	64,667,185	-893,590,562.49	13.8183	-19,370,458.00	0.00	19,370,458.00
21-Sep-12	MXN	USD	6,632,200	-91,645,729.26	13.8183	-1,986,614.00	0.00	1,986,614.00
24-Sep-12	MXN	USD	10,000,000	-138,135,000.00	13.8135	-2,909,221.00	0.00	2,909,221.00
17-Jul-12	MXN	USD	10,000,000	-137,230,000.00	13.723	-2,905,391.00	0.00	2,905,391.00
27-Jun-13	MXN	USD	12,420,000	-177,357,600.00	14.28	-5,468,959.00	0.00	5,468,959.00
27-Jun-13	MXN	USD	16,820,000	-240,189,600.00	14.28	-7,406,432.00	0.00	7,406,432.00
27-Jun-13	MXN	USD	16,760,000	-239,332,800.00	14.28	-7,380,013.00	0.00	7,380,013.00
27-Jun-13	MXN	USD	4,000,000	-57,120,000.00	14.28	-1,761,339.00	0.00	1,761,339.00
31-Dec-12	MXN	USD	34,550,428	-481,218,361.18	13.928	-9,879,257.00	0.00	9,879,257.00
31-Dec-12	MXN	USD	108,256,206	-1,507,792,437.17	13.928	-30,954,491.00	0.00	30,954,491.00
31-Dec-12	MXN	USD	160,036,703	-2,228,991,199.38	13.928	-45,760,469.00	0.00	45,760,469.00
31-Dec-12	MXN	USD	159,443,770	-2,220,732,828.56	13.928	-45,590,927.00	0.00	45,590,927.00
31-Dec-12	MXN	USD	37,712,893	-525,265,173.70	13.928	-10,783,524.00	0.00	10,783,524.00
02-Jan-13	MXN	USD	13,600,000	-188,659,200.00	13.872	-3,111,181.00	0.00	3,111,181.00
02-Jan-13	MXN	USD	46,300,000	-642,273,600.00	13.872	-10,591,742.00	0.00	10,591,742.00
02-Jan-13	MXN	USD	62,800,000	-871,161,600.00	13.872	-14,366,337.00	0.00	14,366,337.00
02-Jan-13	MXN	USD	62,500,000	-867,000,000.00	13.872	-14,297,708.00	0.00	14,297,708.00
02-Jan-13	MXN	USD	14,800,000	-205,305,600.00	13.872	-3,385,697.00	0.00	3,385,697.00

Total Compras			9,873,878,245	-22,664,118,315		-404,903,547	123,755,312	528,658,859
17-Sep-12	USD	EUR	-100,000,000	129,509,500.00	1.2951	37,814,321.00	37,814,321.00	0.00
11-Sep-12	MXN	JPY	-8,251,389,540	1,477,823,866.61	0.1791	82,730,114.00	82,730,114.00	0.00
28-Sep-12	MXN	USD	-66,990,000	944,190,555.00	14.0945	37,785,688.00	37,785,688.00	0.00
10-Aug-12	MXN	USD	-50,570,000	635,968,320.00	12.576	-44,654,721.00	0.00	44,654,721.00
11-Dec-12	MXN	USD	-70,101,320	976,861,894.20	13.935	22,127,977.00	22,127,977.00	0.00
18-Jan-22	MXN	USD	-25,000,000	469,375,000.00	18.775	15,397,724.00	15,397,724.00	0.00
31-Jan-13	MXN	USD	-67,000,000	900,413,000.00	13.439	-15,180,056.00	0.00	15,180,056.00
25-Feb-13	MXN	USD	-21,000,000	275,919,000.00	13.139	-11,443,056.00	0.00	11,443,056.00
08-Feb-13	MXN	USD	-30,000,000	399,525,000.00	13.3175	-10,607,732.00	0.00	10,607,732.00
15-Mar-13	MXN	USD	-50,000,000	650,050,000.00	13.001	-34,844,619.00	0.00	34,844,619.00
22-Mar-13	MXN	USD	-5,000,000	65,310,000.00	13.062	-3,220,801.00	0.00	3,220,801.00
10-Apr-13	MXN	USD	-5,000,000	66,050,000.00	13.21	-2,591,602.00	0.00	2,591,602.00
08-Aug-12	MXN	USD	-12,500,000	170,662,500.00	13.653	2,397,748.00	2,397,748.00	0.00
09-Aug-12	MXN	USD	-24,500,000	337,499,750.00	13.7755	7,656,613.00	7,656,613.00	0.00
11-Mar-13	MXN	USD	-45,000,000	636,187,500.00	14.1375	18,656,059.00	18,656,059.00	0.00
09-Aug-12	MXN	USD	-27,850,000	389,950,130.00	14.0018	14,979,062.00	14,979,062.00	0.00
19-Jul-12	MXN	USD	-15,000,000	217,327,500.00	14.4885	15,776,037.00	15,776,037.00	0.00
21-Sep-12	MXN	USD	-240,977,385	3,329,897,799.15	13.8183	72,182,552.00	72,182,552.00	0.00
17-Jul-12	MXN	USD	-10,000,000	137,230,000.00	13.723	2,905,391.00	2,905,391.00	0.00
24-Sep-12	MXN	USD	-10,000,000	138,135,000.00	13.8135	2,909,221.00	2,909,221.00	0.00
27-Jun-13	MXN	USD	-50,000,000	714,000,000.00	14.28	22,016,743.00	22,016,743.00	0.00
31-Dec-12	MXN	USD	-500,000,000	6,964,000,000.00	13.928	142,968,667.00	142,968,667.00	0.00
02-Jan-13	MXN	USD	-200,000,000	2,774,400,000.00	13.872	45,752,664.00	45,752,664.00	0.00
Total Ventas			-9,877,878,245	22,800,286,315		421,513,994	544,056,581	122,542,587
Posición neta			19,751,756,490	-45,464,404,630		16,610,447	667,811,893	651,201,446

b) Contratos adelantados de índices (Index Forwards)

Contratos adelantados de índices									
Indice	Compra (P) / Venta (S)	Monto nocional	Fecha de vencimiento	Moneda	Prima de mercado	Tipo de cambio	Prima de mercado (MXN)	Activo	Pasivo
CS HOLT LATIN	S	21,983,890	03-Jul-12	USD	0.00	13.4084	0		
CS HOLT LATIN	P	21,983,890	03-Jul-12	USD	5,937,177.71	13.4084	79,608,054	79,608,054	0
CS HOLT LATIN	S	17,978,194	10-Jul-12	USD	(1.33)	13.4084	(18)		
CS HOLT LATIN	P	17,978,194	10-Jul-12	USD	3,503,127.31	13.4084	46,971,332	46,971,314	0
CS HOLT LATIN	S	10,779,947	23-Jul-12	USD	(189.35)	13.4084	(2,539)		
CS HOLT LATIN	P	10,779,947	23-Jul-12	USD	1,934,995.96	13.4084	25,945,200	25,942,661	0
S&P 500 INDEX	S	43,164,925	20-Aug-12	USD	(8,895,269.78)	13.4084	(119,271,335)		
S&P 500 INDEX	P	43,164,925	20-Aug-12	USD	79,946.16	13.4084	1,071,950	0	(118,199,385)
S&P 500 INDEX	S	17,477,249	22-Jan-13	USD	(1,522,235.31)	13.4084	(20,410,740)		
S&P 500 INDEX	P	17,477,249	22-Jan-13	USD	799,794.61	13.4084	10,723,966	0	(9,686,774)
CS HOLT LATIN	S	66,740,456	05-Feb-13	USD	(284,477.37)	13.4084	(3,814,386)		
CS HOLT LATIN	P	66,740,456	05-Feb-13	USD	15,470,322.84	13.4084	207,432,277	203,617,890	0
CS HOLT LATIN	S	46,476,810	11-Feb-13	USD	(214,312.11)	13.4084	(2,873,582)		
CS HOLT LATIN	P	46,476,810	11-Feb-13	USD	10,766,203.11	13.4084	144,357,558	141,483,975	0
S&P 500 INDEX	S	70,384,650	25-Feb-13	USD	(4,679,085.95)	13.4084	(62,739,056)		
S&P 500 INDEX	P	70,384,650	25-Feb-13	USD	4,431,577.61	13.4084	59,420,365	0	(3,318,691)
CS HOLT LATIN	S	16,341,023	18-Sep-12	USD	(730,158.01)	13.4084	(9,790,251)		
CS HOLT LATIN	P	16,341,023	18-Sep-12	USD	860,797.54	13.4084	11,541,918	1,751,667	0
CS HOLT LATIN	S	19,028,663	25-Sep-12	USD	(594,833.14)	13.4084	(7,975,761)		
CS HOLT LATIN	P	19,028,663	25-Sep-12	USD	1,306,994.88	13.4084	17,524,710	9,548,949	0
CS HOLT LATIN	P	15,791,500	02-Oct-12	USD	882,264.84	13.4084	11,829,760		
CS HOLT LATIN	S	15,791,500	02-Oct-12	USD	(794,533.40)	13.4084	(10,653,422)	1,176,338	0
CS HOLT LATIN	S	15,337,714	03-Jul-12	USD	0.00	13.4084	0		
CS HOLT LATIN	P	15,337,714	03-Jul-12	USD	4,142,248.33	13.4084	55,540,923	55,540,923	0
CS HOLT LATIN	S	17,009,495	10-Jul-12	USD	(1.26)	13.4084	(17)		
CS HOLT LATIN	P	17,009,495	10-Jul-12	USD	3,314,372.37	13.4084	44,440,430	44,440,414	0
CS HOLT LATIN	S	22,428,425	23-Jul-12	USD	(393.96)	13.4084	(5,282)		
CS HOLT LATIN	P	22,428,425	23-Jul-12	USD	4,025,892.92	13.4084	53,980,783	53,975,500	0
S&P 500 INDEX	S	27,467,769	20-Aug-12	USD	(5,660,457.22)	13.4084	(75,897,675)		
S&P 500 INDEX	P	27,467,769	20-Aug-12	USD	50,873.31	13.4084	682,130	0	(75,215,545)
CS HOLT LATIN	S	51,090,101	17-Jul-12	USD	(83.19)	13.4084	(1,115)		
CS HOLT LATIN	P	51,090,101	17-Jul-12	USD	10,070,985.34	13.4084	135,035,800	135,034,684	0
S&P 500 INDEX	S	8,738,624	22-Jan-13	USD	(761,117.66)	13.4084	(10,205,370)		
S&P 500 INDEX	P	8,738,624	22-Jan-13	USD	399,897.31	13.4084	5,361,983	0	(4,843,387)
S&P 500 INDEX	S	35,259,358	25-Feb-13	USD	(2,343,999.25)	13.4084	(31,429,280)		
S&P 500 INDEX	P	35,259,358	25-Feb-13	USD	2,220,009.36	13.4084	29,766,774	0	(1,662,506)

CS HOLT LATIN	S	13,496,778	18-Sep-12	USD	(603,069.99)	13.4084	(8,086,204)		
CS HOLT LATIN	P	13,496,778	18-Sep-12	USD	710,970.99	13.4084	9,532,983	1,446,780	0
CS HOLT LATIN	P	18,046,503	25-Sep-12	USD	1,239,534.65	13.4084	16,620,176		
CS HOLT LATIN	S	18,046,503	25-Sep-12	USD	(564,130.97)	13.4084	(7,564,094)	9,056,083	0
CS HOLT LATIN	P	11,017,378	02-Oct-12	USD	615,536.53	13.4084	8,253,360		
CS HOLT LATIN	S	11,017,378	02-Oct-12	USD	(554,328.26)	13.4084	(7,432,655)	820,705	0
CS HOLT LATIN	S	5,623,496	03-Jul-12	USD	0.00	13.4084	0		
CS HOLT LATIN	P	5,623,496	03-Jul-12	USD	1,518,734.59	13.4084	20,363,801	20,363,801	0
CS HOLT LATIN	S	4,638,497	10-Jul-12	USD	(0.34)	13.4084	(5)		
CS HOLT LATIN	P	4,638,497	10-Jul-12	USD	903,830.73	13.4084	12,118,924	12,118,919	0
CS HOLT LATIN	S	15,271,432	28-Jan-13	USD	(86,518.99)	13.4084	(1,160,081)		
CS HOLT LATIN	P	15,271,432	28-Jan-13	USD	3,265,264.37	13.4084	43,781,971	42,621,890	0
CS HOLT LATIN	S	9,534,502	05-Feb-13	USD	(40,640.27)	13.4084	(544,921)		
CS HOLT LATIN	P	9,534,502	05-Feb-13	USD	2,210,081.07	13.4084	29,633,651	29,088,730	0
CS HOLT LATIN	S	4,373,174	11-Feb-13	USD	(20,165.41)	13.4084	(270,386)		
CS HOLT LATIN	P	4,373,174	11-Feb-13	USD	1,013,031.66	13.4084	13,583,134	13,312,748	0
S&P 500 INDEX	P	17,696,712	25-Feb-13	USD	1,114,225.23	13.4084	14,939,978		
S&P 500 INDEX	S	17,696,712	25-Feb-13	USD	(1,176,455.90)	13.4084	(15,774,391)	0	(834,414)
CS HOLT LATIN	S	5,100,349	18-Sep-12	USD	(227,896.45)	13.4084	(3,055,727)		
CS HOLT LATIN	P	5,100,349	18-Sep-12	USD	268,671.57	13.4084	3,602,456	546,729	0
CS HOLT LATIN	P	4,818,524	25-Sep-12	USD	330,963.17	13.4084	4,437,687		
CS HOLT LATIN	S	4,818,524	25-Sep-12	USD	(150,626.35)	13.4084	(2,019,658)	2,418,028	0
CS HOLT LATIN	S	4,039,658	02-Oct-12	USD	(203,251.30)	13.4084	(2,725,275)		
CS HOLT LATIN	P	4,039,658	02-Oct-12	USD	225,694.07	13.4084	3,026,196	300,922	0
CS HOLT LATIN	P	51,125,159	03-Jul-12	USD	0.00	13.4084	0		
CS HOLT LATIN	S	51,125,159	03-Jul-12	USD	(13,807,344.78)	13.4084	(185,134,402)	0	(185,134,402)
CS HOLT LATIN	P	51,100,084	10-Jul-12	USD	3.77	13.4084	51		
CS HOLT LATIN	S	51,100,084	10-Jul-12	USD	(9,957,068.12)	13.4084	(133,508,352)	0	(133,508,302)
CS HOLT LATIN	P	51,089,954	23-Jul-12	USD	897.42	13.4084	12,033		
CS HOLT LATIN	S	51,089,954	23-Jul-12	USD	(9,170,625.52)	13.4084	(122,963,415)	0	(122,951,382)
CS HOLT LATIN	P	51,090,101	17-Jul-12	USD	83.19	13.4084	1,115		
CS HOLT LATIN	S	51,090,101	17-Jul-12	USD	(10,070,985.34)	13.4084	(135,035,800)	0	(135,034,684)
S&P 500 INDEX	P	86,328,723	20-Aug-12	USD	17,790,307.18	13.4084	238,539,555		
S&P 500 INDEX	S	86,328,723	20-Aug-12	USD	(159,890.23)	13.4084	(2,143,872)	236,395,683	0
S&P 500 INDEX	P	30,585,185	22-Jan-13	USD	2,663,911.80	13.4084	35,718,795		
S&P 500 INDEX	S	30,585,185	22-Jan-13	USD	(1,399,640.57)	13.4084	(18,766,941)	16,951,854	0
CS HOLT LATIN	S	15,271,432	28-Jan-13	USD	(3,265,264.37)	13.4084	(43,781,971)		
CS HOLT LATIN	P	15,271,432	28-Jan-13	USD	86,518.99	13.4084	1,160,081	0	(42,621,890)
CS HOLT LATIN	P	76,274,957	05-Feb-13	USD	325,117.64	13.4084	4,359,307		
CS HOLT LATIN	S	76,274,957	05-Feb-13	USD	(17,680,403.91)	13.4084	(237,065,928)	0	(232,706,620)
CS HOLT LATIN	P	50,849,984	11-Feb-13	USD	234,477.52	13.4084	3,143,968		
CS HOLT LATIN	S	50,849,984	11-Feb-13	USD	(11,779,234.77)	13.4084	(157,940,691)	0	(154,796,723)
S&P 500 INDEX	P	123,340,720	25-Feb-13	USD	8,199,541.09	13.4084	109,942,727		

S&P 500 INDEX	S	123,340,720	25-Feb-13	USD	(7,765,812.20)	13.4084	(104,127,116)	5,815,610	0
S&P 500 INDEX	S	53,349,751	21-Sep-12	USD	(1,232,718.49)	13.4084	(16,528,783)		
S&P 500 INDEX	P	53,349,751	21-Sep-12	USD	2,815,612.52	13.4084	37,752,859	21,224,076	0
CS HOLT LATIN	P	38,906,769	18-Sep-12	USD	1,738,452.31	13.4084	23,309,864		
CS HOLT LATIN	S	38,906,769	18-Sep-12	USD	(2,049,495.39)	13.4084	(27,480,454)	0	(4,170,590)
RTY	P	153,445,083	21-Sep-12	USD	12,834,409.07	13.4084	172,088,891		
RTY	S	153,445,083	21-Sep-12	USD	(4,211,627.45)	13.4084	(56,471,186)	115,617,705	0
S&P 500 INDEX	P	22,989,998	21-Sep-12	USD	1,190,148.86	13.4084	15,957,992		
S&P 500 INDEX	S	22,989,998	21-Sep-12	USD	(538,936.57)	13.4084	(7,226,277)	8,731,715	0
APPLE INC.	S	771,684	14-Jan-13	USD	(80,640.95)	13.4084	(1,081,266)		
APPLE INC.	P	771,684	14-Jan-13	USD	63,223.76	13.4084	847,729	0	(233,537)
CS HOLT LATIN	P	54,115,070	25-Sep-12	USD	1,691,628.97	13.4084	22,682,038		
CS HOLT LATIN	S	54,115,070	25-Sep-12	USD	(3,716,925.40)	13.4084	(49,838,023)	0	(27,155,985)
C EQUITY	S	323,518	15-Jan-13	USD	(39,631.99)	13.4084	(531,402)		
C EQUITY	P	323,518	15-Jan-13	USD	45,261.51	13.4084	606,884	75,483	0
APPLE INC.	S	753,854	15-Jan-13	USD	(71,688.05)	13.4084	(961,222)		
APPLE INC.	P	753,854	15-Jan-13	USD	72,065.91	13.4084	966,289	5,066	0
CS HOLT LATIN	S	36,724,456	02-Oct-12	USD	(2,051,780.83)	13.4084	(27,511,098)		
CS HOLT LATIN	P	36,724,456	02-Oct-12	USD	1,847,754.01	13.4084	24,775,425	0	(2,735,673)
S&P 500 INDEX	S	17,238,690	21-Sep-12	USD	(422,054.59)	13.4084	(5,659,077)		
S&P 500 INDEX	P	17,238,690	21-Sep-12	USD	841,112.84	13.4084	11,277,977	5,618,901	0
BRAZIL BOVESPA	P	32,280,035	15-Aug-12	BRL	993,095.53	6.655614	6,609,661		
BRAZIL BOVESPA	S	32,280,035	15-Aug-12	BRL	(1,183,697.99)	6.655614	(7,878,237)	0	(1,268,576)
BRAZIL BOVESPA	P	40,824,253	15-Aug-12	BRL	490,897.78	6.655614	3,267,226		
BRAZIL BOVESPA	S	40,824,253	15-Aug-12	BRL	(2,525,103.00)	6.655614	(16,806,111)	0	(13,538,885)
C EQUITY	S	329,995	22-Jan-13	USD	(43,424.88)	13.4084	(582,258)		
C EQUITY	P	329,995	22-Jan-13	USD	42,612.92	13.4084	571,371	0	(10,887)
APPLE INC.	S	771,684	14-Jan-13	USD	(63,223.76)	13.4084	(847,729)		
APPLE INC.	P	771,684	14-Jan-13	USD	80,640.95	13.4084	1,081,266	233,537	0
C EQUITY	P	323,518	15-Jan-13	USD	39,631.99	13.4084	531,402		
C EQUITY	S	323,518	15-Jan-13	USD	(45,261.51)	13.4084	(606,884)	0	(75,483)
APPLE INC.	P	753,854	15-Jan-13	USD	71,688.05	13.4084	961,222		
APPLE INC.	S	753,854	15-Jan-13	USD	(72,065.91)	13.4084	(966,289)	0	(5,066)
C EQUITY	S	329,995	22-Jan-13	USD	(42,612.92)	13.4084	(571,371)		
C EQUITY	P	329,995	22-Jan-13	USD	43,424.88	13.4084	582,258	10,887	0
S&P 500 INDEX	P	2,166,090	21-Sep-12	USD	53,032.36	13.4084	711,079		
S&P 500 INDEX	S	2,166,090	21-Sep-12	USD	(105,688.22)	13.4084	(1,417,110)	0	(706,031)
BRAZIL BOVESPA	P	5,839,051	15-Aug-12	BRL	214,116.02	6.655614	1,425,074		
BRAZIL BOVESPA	S	5,839,051	15-Aug-12	BRL	(179,638.44)	6.655614	(1,195,604)	229,469	0
S&P 500 INDEX	P	5,327,841	21-Sep-12	USD	130,441.45	13.4084	1,749,011		
S&P 500 INDEX	S	5,327,841	21-Sep-12	USD	(259,956.84)	13.4084	(3,485,605)	0	(1,736,594)
BRAZIL BOVESPA	P	11,127,247	15-Aug-12	BRL	408,032.41	6.655614	2,715,706		
BRAZIL BOVESPA	S	11,127,247	15-Aug-12	BRL	(342,329.86)	6.655614	(2,278,415)	437,291	0

BRAZIL BOVESPA	P	5,939,121	15-Aug-12	BRL	367,352.56	6.655614	2,444,957		
BRAZIL BOVESPA	S	5,939,121	15-Aug-12	BRL	(71,415.92)	6.655614	(475,317)	1,969,640	0
S&P 500 INDEX	P	18,422,490	21-Sep-12	USD	425,676.67	13.4084	5,707,643		
S&P 500 INDEX	S	18,422,490	21-Sep-12	USD	(972,274.34)	13.4084	(13,036,643)	0	(7,329,000)
RTY	P	23,632,409	21-Sep-12	USD	648,641.86	13.4084	8,697,250		
RTY	S	23,632,409	21-Sep-12	USD	(1,976,655.12)	13.4084	(26,503,783)	0	(17,806,533)
CS HOLT LATIN	S	8,180,059	03-Jul-12	USD	0.00	13.4084	0		
CS HOLT LATIN	P	8,180,059	03-Jul-12	USD	2,209,184.14	13.4084	29,621,625	29,621,625	0
CS HOLT LATIN	S	11,473,898	10-Jul-12	USD	(0.85)	13.4084	(11)		
CS HOLT LATIN	P	11,473,898	10-Jul-12	USD	2,235,737.71	13.4084	29,977,666	29,977,654	0
CS HOLT LATIN	S	17,881,582	23-Jul-12	USD	(314.10)	13.4084	(4,212)		
CS HOLT LATIN	P	17,881,582	23-Jul-12	USD	3,209,736.64	13.4084	43,037,433	43,033,221	0
S&P 500 INDEX	S	15,696,029	20-Aug-12	USD	(3,234,580.18)	13.4084	(43,370,545)		
S&P 500 INDEX	P	15,696,029	20-Aug-12	USD	29,070.76	13.4084	389,792	0	(42,980,753)
S&P 500 INDEX	S	4,369,312	22-Jan-13	USD	(380,558.83)	13.4084	(5,102,685)		
S&P 500 INDEX	P	4,369,312	22-Jan-13	USD	199,948.65	13.4084	2,680,991	0	(2,421,694)
CS HOLT LATIN	S	3,968,619	18-Sep-12	USD	(177,327.87)	13.4084	(2,377,683)		
CS HOLT LATIN	P	3,968,619	18-Sep-12	USD	209,055.29	13.4084	2,803,097	425,414	0
CS HOLT LATIN	P	12,221,380	25-Sep-12	USD	839,432.70	13.4084	11,255,449		
CS HOLT LATIN	S	12,221,380	25-Sep-12	USD	(382,038.52)	13.4084	(5,122,525)	6,132,924	0
CS HOLT LATIN	P	5,875,921	02-Oct-12	USD	328,285.39	13.4084	4,401,782		
CS HOLT LATIN	S	5,875,921	02-Oct-12	USD	(295,641.05)	13.4084	(3,964,073)	437,708	0
S&P 500 INDEX	P	3,782,430	21-Sep-12	USD	88,668.55	13.4084	1,188,903		
S&P 500 INDEX	S	3,782,430	21-Sep-12	USD	(195,809.25)	13.4084	(2,625,489)	0	(1,436,585)
S&P 500 INDEX	P	2,053,549	21-Sep-12	USD	50,277.01	13.4084	674,134		
S&P 500 INDEX	S	2,053,549	21-Sep-12	USD	(100,197.08)	13.4084	(1,343,483)	0	(669,348)
BRAZIL BOVESPA	P	1,487,305	15-Aug-12	BRL	54,538.99	6.655614	362,990		
BRAZIL BOVESPA	S	1,487,305	15-Aug-12	BRL	(45,756.96)	6.655614	(304,541)	58,450	0
BRAZIL BOVESPA	P	3,286,698	15-Aug-12	BRL	203,292.19	6.655614	1,353,034		
BRAZIL BOVESPA	S	3,286,698	15-Aug-12	BRL	(39,521.43)	6.655614	(263,039)	1,089,995	0
S&P 500 INDEX	P	14,378,947	21-Sep-12	USD	332,245.10	13.4084	4,454,875		
S&P 500 INDEX	S	14,378,947	21-Sep-12	USD	(758,870.31)	13.4084	(10,175,237)	0	(5,720,361)
RTY	S	67,660,943	21-Sep-12	USD	(5,659,276.91)	13.4084	(75,881,849)		
RTY	P	67,660,943	21-Sep-12	USD	1,857,098.82	13.4084	24,900,724	0	(50,981,125)
S&P 500 INDEX	P	19,207,568	21-Sep-12	USD	450,268.02	13.4084	6,037,374		
S&P 500 INDEX	S	19,207,568	21-Sep-12	USD	(994,339.60)	13.4084	(13,332,503)	0	(7,295,129)
S&P 500 INDEX	P	7,691,210	21-Sep-12	USD	188,303.77	13.4084	2,524,852		
S&P 500 INDEX	S	7,691,210	21-Sep-12	USD	(375,270.70)	13.4084	(5,031,780)	0	(2,506,927)
BRAZIL BOVESPA	P	13,826,431	15-Aug-12	BRL	507,010.57	6.655614	3,374,467		
BRAZIL BOVESPA	S	13,826,431	15-Aug-12	BRL	(425,370.27)	6.655614	(2,831,100)	543,366	0
BRAZIL BOVESPA	P	31,598,433	15-Aug-12	BRL	1,954,458.25	6.655614	13,008,120		
BRAZIL BOVESPA	S	31,598,433	15-Aug-12	BRL	(379,960.43)	6.655614	(2,528,870)	10,479,250	0
S&P 500 INDEX	P	13,618,971	21-Sep-12	USD	314,684.83	13.4084	4,219,420		

S&P 500 INDEX	S	13,618,971	21-Sep-12	USD	(718,761.47)	13.4084	(9,637,441)	0	(5,418,021)
RTY	P	42,673,809	21-Sep-12	USD	1,171,273.67	13.4084	15,704,906		
RTY	S	42,673,809	21-Sep-12	USD	(3,569,310.35)	13.4084	(47,858,741)	0	(32,153,835)
S&P 500 INDEX	P	6,929,343	21-Sep-12	USD	160,111.89	13.4084	2,146,844		
S&P 500 INDEX	S	6,929,343	21-Sep-12	USD	(365,706.39)	13.4084	(4,903,538)	0	(2,756,693)
RTY	S	19,477,922	21-Sep-12	USD	(1,629,166.70)	13.4084	(21,844,519)		
RTY	P	19,477,922	21-Sep-12	USD	534,613.10	13.4084	7,168,306	0	(14,676,212)
Total							(0)	1,466,304,229	(1,466,304,230)

c) Swaps

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000874	236,265,129	(144,612,734)	91,652,395	91,652,395	0
9000889	1,429,524,833	(902,150,018)	527,374,816	527,374,816	0
9000891	546,748,141	(361,957,594)	184,790,547	184,790,547	0
9000901	292,230,386	(300,325,052)	(8,094,667)	0	(8,094,667)
9000932	443,209,231	(289,262,167)	153,947,065	153,947,065	0
9001224	369,043,844	(501,700,764)	(132,656,920)	0	(132,656,920)
9001428	95,528,338	(111,055,081)	(15,526,743)	0	(15,526,743)
9001464	130,081,217	(146,331,217)	(16,249,999)	0	(16,249,999)
9001470	152,148,070	(171,139,843)	(18,991,773)	0	(18,991,773)
9001608	27,968,546	(28,610,165)	(641,619)	0	(641,619)
9000894	1,327,811,554	(837,960,411)	489,851,144	489,851,144	0
9000896	507,846,026	(336,203,659)	171,642,367	171,642,367	0
9000898	219,454,439	(134,323,277)	85,131,162	85,131,162	0
9000902	271,437,658	(278,956,374)	(7,518,716)	0	(7,518,716)
9000933	411,674,093	(268,680,640)	142,993,453	142,993,453	0
9001427	91,282,634	(106,119,299)	(14,836,665)	0	(14,836,665)
9001463	120,825,704	(135,919,486)	(15,093,782)	0	(15,093,782)
9001469	141,322,460	(158,962,934)	(17,640,474)	0	(17,640,474)
9001607	59,433,160	(60,796,601)	(1,363,441)	0	(1,363,441)
9000871	117,578,343	(77,839,083)	39,739,260	39,739,260	0
9000873	100,168,390	(62,205,911)	37,962,479	37,962,479	0
9000875	50,808,882	(31,099,009)	19,709,873	19,709,873	0
9000890	307,419,721	(194,007,618)	113,412,104	113,412,104	0
9000904	62,844,219	(64,584,980)	(1,740,760)	0	(1,740,760)
9001429	25,474,223	(29,614,688)	(4,140,465)	0	(4,140,465)

9001465	27,974,003	(31,468,570)	(3,494,567)	0	(3,494,567)
9001471	32,719,486	(36,803,672)	(4,084,186)	0	(4,084,186)
9001226	9,735,919	(5,582,677)	4,153,242	4,153,242	0
9001346	197,320,845	(192,943,923)	4,376,922	4,376,922	0
9001348	295,981,267	(288,709,240)	7,272,027	7,272,027	0
9001351	182,435,119	(168,999,821)	13,435,298	13,435,298	0
9001372	350,299,475	(308,755,996)	41,543,480	41,543,480	0
9001412	222,523,189	(212,024,128)	10,499,061	10,499,061	0
9000009	17,274,878	(10,384,499)	6,890,378	6,890,378	0
9000198	660,755,667	(421,628,458)	239,127,209	239,127,209	0
9000223	68,288,044	(39,497,759)	28,790,285	28,790,285	0
9000265	33,615,012	(20,470,297)	13,144,715	13,144,715	0
9000641	567,712,542	(360,477,417)	207,235,125	207,235,125	0
9000734	832,252,351	(809,820,639)	22,431,713	22,431,713	0
9000906	453,068,431	(355,164,930)	97,903,502	97,903,502	0
9000934	182,099,063	(140,945,256)	41,153,807	41,153,807	0
9000971	255,407,427	(321,028,972)	(65,621,545)	0	(65,621,545)
9000989	449,139,810	(338,469,870)	110,669,940	110,669,940	0
9001199	166,179,814	(192,364,165)	(26,184,351)	0	(26,184,351)
9001227	5,582,677	(9,735,919)	(4,153,242)	0	(4,153,242)
9001352	5,971,850,242	(9,988,845,366)	(4,016,995,124)		(1,825,442,265)
9001353	1,033,086,670	(3,691,201,696)	(2,658,115,026)		
9001354	5,693,024,026	0	5,693,024,026		
9001356	2,484,864,830	0	2,484,864,830		
9001357	1,830,056,128	(120,456,844)	1,709,599,284		
9001358	0	(5,037,820,254)	(5,037,820,254)		
9001393	210,799,818	(234,503,255)	(23,703,437)	0	(23,703,437)
9001396	314,342,031	(319,141,716)	(4,799,686)	0	(4,799,686)
9001397	444,116,628	(421,384,357)	22,732,272	22,732,272	0
9001405	1,382,055,991	(1,264,058,013)	117,997,977	117,997,977	0
9001411	989,362,549	(1,036,789,653)	(47,427,105)	0	(47,427,105)
9001413	1,027,400,614	(989,362,549)	38,038,065	38,038,065	0
9001414	1,264,058,013	(1,395,135,385)	(131,077,371)	0	(131,077,371)
9001415	318,507,240	(314,342,031)	4,165,209	4,165,209	0
9001420	849,615,119	(932,069,637)	(82,454,518)	0	(82,454,518)
9001423	292,575,534	(254,829,064)	37,746,470	37,746,470	0
9001424	147,825,326	(127,414,532)	20,410,794	20,410,794	0
9001430	246,789,068	(212,285,195)	34,503,873	34,503,873	0
9001442	485,281,356	(427,871,767)	57,409,588	57,409,588	0
9001446	718,312,137	(641,807,651)	76,504,486	76,504,486	0
9001452	191,288,880	(212,203,282)	(20,914,401)	0	(20,914,401)
9001461	161,417,784	(149,598,256)	11,819,528	11,819,528	0
9001467	184,513,268	(152,094,703)	32,418,565	32,418,565	0

9001473	487,683,211	(434,262,782)	53,420,430	53,420,430	0
9001474	235,874,310	(208,140,747)	27,733,563	27,733,563	0
9001475	94,985,545	(98,620,339)	(3,634,793)	0	(3,634,793)
9001480	378,002,670	(322,989,487)	55,013,183	55,013,183	0
9001496	154,297,718	(170,860,510)	(16,562,792)	0	(16,562,792)
9001505	260,064,683	(236,625,852)	23,438,831	23,438,831	0
9001512	48,302,328	(43,232,545)	5,069,783	5,069,783	0
9001513	38,793,154	(42,434,250)	(3,641,097)	0	(3,641,097)
9001516	13,417,400	(14,822,790)	(1,405,390)	0	(1,405,390)
9001521	210,192,855	(233,623,781)	(23,430,926)	0	(23,430,926)
9001525	127,766,010	(122,856,597)	4,909,413	4,909,413	0
9001532	190,253,483	(165,411,999)	24,841,484	24,841,484	0
9001552	85,359,461	(86,404,234)	(1,044,774)	0	(1,044,774)
9001587	616,184,779	(577,798,944)	38,385,835	38,385,835	0
9001589	894,244,131	(873,417,606)	20,826,525	20,826,525	0
9001591	1,410,904,811	(1,453,640,604)	(42,735,793)	0	(42,735,793)
9001594	237,059,100	(238,210,600)	(1,151,500)	0	(1,151,500)
9001597	141,299,463	(134,620,004)	6,679,459	6,679,459	0
9001599	948,570,834	(989,096,244)	(40,525,411)	0	(40,525,411)
9001600	136,844,631	(141,299,463)	(4,454,832)	0	(4,454,832)
9001601	635,851,180	(622,458,499)	13,392,682	13,392,682	0
9001602	209,500,270	(211,950,393)	(2,450,123)	0	(2,450,123)
9001603	214,761,746	(211,950,730)	2,811,016	2,811,016	0
9001604	70,650,243	(70,323,293)	326,951	326,951	0
9001605	165,942,308	(165,919,376)	22,932	22,932	0
9001606	89,406,766	(87,401,706)	2,005,060	2,005,060	0
9001615	597,091,998	(582,580,311)	14,511,687	14,511,687	0
9001616	184,040,347	(182,998,339)	1,042,009	1,042,009	0
9001619	275,987,518	(274,388,752)	1,598,766	1,598,766	0
9001623	118,545,746	(120,244,353)	(1,698,607)	0	(1,698,607)
9001624	118,545,525	(121,713,735)	(3,168,210)	0	(3,168,210)
9000156	16,288,672	(8,809,796)	7,478,876	7,478,876	0
9000172	16,504,193	(8,968,634)	7,535,559	7,535,559	0
9000175	9,713,157	(5,380,928)	4,332,229	4,332,229	0
9000222	39,497,759	(68,288,044)	(28,790,285)	0	(28,790,285)
9000266	20,470,297	(33,615,012)	(13,144,715)	0	(13,144,715)
9001144	196,683,510	(131,352,274)	65,331,236	65,331,236	0
9001332	78,590,214	(64,871,945)	13,718,269	13,718,269	0
9001333	150,129,382	(123,391,299)	26,738,084	26,738,084	0
9001334	260,822,989	(216,643,999)	44,178,990	44,178,990	0
9000819	5,169,580	(3,387,331)	1,782,248	1,782,248	0
9000831	33,386,965	(21,876,578)	11,510,388	11,510,388	0
9000884	177,528,044	(140,121,216)	37,406,828	37,406,828	0

9000908	71,032,986	(90,613,686)	(19,580,700)	0	(19,580,700)
9000920	164,936,273	(134,384,382)	30,551,892	30,551,892	0
9000937	66,079,394	(53,748,469)	12,330,925	12,330,925	0
9000947	28,189,051	(36,419,813)	(8,230,761)	0	(8,230,761)
9000954	27,350,782	(42,878,455)	(15,527,674)	0	(15,527,674)
9000985	67,693,974	(89,827,962)	(22,133,988)	0	(22,133,988)
9001031	109,117,338	(102,930,591)	6,186,747	6,186,747	0
9001041	115,856,312	(76,570,648)	39,285,664	39,285,664	0
9001050	76,732,908	(93,936,124)	(17,203,216)	0	(17,203,216)
9001055	22,329,694	(36,357,375)	(14,027,681)	0	(14,027,681)
9001085	76,712,504	(93,854,322)	(17,141,818)	0	(17,141,818)
9001285	365,001,480	(441,560,828)	(76,559,348)	0	(76,559,348)
9001387	93,801,302	(84,319,927)	9,481,375	9,481,375	0
9001389	70,673,111	(65,084,526)	5,588,585	5,588,585	0
9001422	127,414,532	(147,825,326)	(20,410,794)	0	(20,410,794)
9001434	319,551,397	(211,194,860)	108,356,538	108,356,538	0
9001435	211,586,122	(258,866,168)	(47,280,046)	0	(47,280,046)
9001448	42,440,656	(38,257,776)	4,182,880	4,182,880	0
9001458	89,758,954	(96,850,671)	(7,091,717)	0	(7,091,717)
9001476	67,305,144	(78,768,892)	(11,463,748)	0	(11,463,748)
9001501	47,619,308	(52,336,210)	(4,716,902)	0	(4,716,902)
9001526	22,753,042	(23,662,265)	(909,223)	0	(909,223)
9001528	31,428,280	(36,148,162)	(4,719,882)	0	(4,719,882)
9001548	16,416,805	(16,218,298)	198,507	198,507	0
9001611	151,470,881	(155,243,919)	(3,773,039)	0	(3,773,039)
9001453	17,035,358	(17,497,740)	(462,383)	0	(462,383)
9001376	2,190,507	(1,495,258)	695,250	695,250	0
9000854	53,386,393	(34,981,064)	18,405,329	18,405,329	0
9000855	3,462,879	(2,269,028)	1,193,852	1,193,852	0
9000887	283,870,686	(224,056,464)	59,814,222	59,814,222	0
9000909	106,549,479	(135,920,529)	(29,371,050)	0	(29,371,050)
9000925	247,404,410	(201,576,572)	45,827,838	45,827,838	0
9000938	99,119,091	(80,622,704)	18,496,387	18,496,387	0
9000948	42,283,577	(54,629,719)	(12,346,142)	0	(12,346,142)
9000955	41,026,173	(64,317,683)	(23,291,511)	0	(23,291,511)
9000986	101,540,961	(134,741,943)	(33,200,982)	0	(33,200,982)
9001032	218,234,676	(205,861,182)	12,373,494	12,373,494	0
9001042	231,712,625	(153,141,296)	78,571,328	78,571,328	0
9001051	153,465,816	(187,872,248)	(34,406,432)	0	(34,406,432)
9001056	44,659,389	(72,714,751)	(28,055,362)	0	(28,055,362)
9001088	153,425,008	(187,708,643)	(34,283,635)	0	(34,283,635)
9001308	62,760,299	(59,201,909)	3,558,390	3,558,390	0
9001388	140,701,953	(126,479,891)	14,222,062	14,222,062	0

9001390	113,007,650	(104,071,396)	8,936,254	8,936,254	0
9001436	23,127,788	(18,811,964)	4,315,824	4,315,824	0
9001437	66,636,310	(44,040,634)	22,595,676	22,595,676	0
9001438	44,122,225	(53,981,571)	(9,859,346)	0	(9,859,346)
9001449	78,515,214	(70,776,886)	7,738,329	7,738,329	0
9001459	29,919,651	(32,283,557)	(2,363,906)	0	(2,363,906)
9001477	107,622,206	(125,952,958)	(18,330,752)	0	(18,330,752)
9001483	70,611,235	(79,321,509)	(8,710,274)	0	(8,710,274)
9001502	73,590,336	(80,879,782)	(7,289,446)	0	(7,289,446)
9001522	45,506,083	(47,324,530)	(1,818,447)	0	(1,818,447)
9001529	54,585,960	(62,783,650)	(8,197,690)	0	(8,197,690)
9001549	28,513,397	(28,168,622)	344,775	344,775	0
9001613	203,903,109	(208,982,199)	(5,079,091)	0	(5,079,091)
9001485	171,148,707	(194,112,542)	(22,963,835)	0	(22,963,835)
9001489	213,935,884	(239,437,379)	(25,501,495)	0	(25,501,495)
9001494	191,296,202	(222,630,407)	(31,334,205)	0	(31,334,205)
9001518	74,560,781	(67,082,826)	7,477,955	7,477,955	0
9001617	91,499,169	(92,020,174)	(521,004)	0	(521,004)
9000627	322,696,428	(200,398,800)	122,297,627	122,297,627	0
9000631	163,682,824	(100,186,688)	63,496,136	63,496,136	0
9000977	160,879,831	(252,131,921)	(91,252,090)	0	(91,252,090)
9001008	252,160,881	(392,910,057)	(140,749,176)	0	(140,749,176)
9001109	164,864,616	(248,702,933)	(83,838,317)	0	(83,838,317)
9000868	896,702,968	(565,894,750)	330,808,218	330,808,218	0
9000870	342,960,602	(227,046,395)	115,914,207	115,914,207	0
9000878	292,178,057	(181,446,484)	110,731,573	110,731,573	0
9000880	148,202,845	(90,711,730)	57,491,115	57,491,115	0
9000883	183,308,376	(188,385,946)	(5,077,570)	0	(5,077,570)
9000975	40,219,958	(63,032,980)	(22,813,022)	0	(22,813,022)
9001462	81,596,493	(91,789,686)	(10,193,193)	0	(10,193,193)
9001468	95,438,443	(107,351,478)	(11,913,035)	0	(11,913,035)
9000829	23,201,352	(15,202,525)	7,998,827	7,998,827	0
9000907	21,309,896	(27,184,106)	(5,874,210)	0	(5,874,210)
9000919	49,480,882	(40,315,315)	9,165,568	9,165,568	0
9000936	8,456,715	(10,925,944)	(2,469,228)	0	(2,469,228)
9000951	19,823,818	(16,124,541)	3,699,277	3,699,277	0
9000953	8,205,235	(12,863,537)	(4,658,302)	0	(4,658,302)
9000990	20,308,192	(26,948,389)	(6,640,196)	0	(6,640,196)
9001030	22,108,742	(20,855,218)	1,253,524	1,253,524	0
9001040	23,474,152	(15,514,314)	7,959,838	7,959,838	0
9001049	15,547,190	(19,032,809)	(3,485,619)	0	(3,485,619)
9001054	4,524,317	(7,366,527)	(2,842,210)	0	(2,842,210)
9001090	15,543,056	(19,016,234)	(3,473,177)	0	(3,473,177)

9001265	135,000,547	(163,317,019)	(28,316,471)	0	(28,316,471)
9001447	6,366,098	(5,738,666)	627,432	627,432	0
9001500	12,335,619	(13,557,516)	(1,221,897)	0	(1,221,897)
9001527	4,962,360	(5,707,605)	(745,245)	0	(745,245)
9001547	2,592,127	(2,560,784)	31,343	31,343	0
9001610	40,780,622	(41,796,440)	(1,015,818)	0	(1,015,818)
9000820	2,583,326	(1,692,707)	890,620	890,620	0
9000849	10,485,733	(6,870,704)	3,615,029	3,615,029	0
9000886	55,755,627	(44,007,392)	11,748,235	11,748,235	0
9000912	24,861,545	(31,714,790)	(6,853,245)	0	(6,853,245)
9000923	57,727,696	(47,034,534)	10,693,162	10,693,162	0
9000950	9,866,168	(12,746,934)	(2,880,766)	0	(2,880,766)
9000957	9,572,774	(15,007,459)	(5,434,686)	0	(5,434,686)
9000988	23,692,891	(31,439,787)	(7,746,896)	0	(7,746,896)
9001045	44,133,960	(54,028,620)	(9,894,660)	0	(9,894,660)
9001058	12,843,223	(20,911,432)	(8,068,209)	0	(8,068,209)
9001392	22,196,068	(20,440,880)	1,755,188	1,755,188	0
9001451	12,732,197	(11,477,333)	1,254,864	1,254,864	0
9001479	21,138,302	(24,738,683)	(3,600,381)	0	(3,600,381)
9001481	63,406,007	(71,227,478)	(7,821,471)	0	(7,821,471)
9001504	15,465,905	(16,997,871)	(1,531,966)	0	(1,531,966)
9001524	7,580,252	(7,883,163)	(302,911)	0	(302,911)
9001531	8,270,600	(9,512,674)	(1,242,074)	0	(1,242,074)
9001551	4,320,212	(4,267,973)	52,239	52,239	0
9001614	23,303,212	(23,883,680)	(580,467)	0	(580,467)
9000833	5,637,895	(3,694,191)	1,943,703	1,943,703	0
9000836	62,961,037	(41,254,783)	21,706,254	21,706,254	0
9000885	334,781,812	(264,240,137)	70,541,675	70,541,675	0
9000910	131,411,024	(167,635,320)	(36,224,296)	0	(36,224,296)
9000922	305,132,106	(248,611,106)	56,521,000	56,521,000	0
9000939	122,246,879	(99,434,668)	22,812,211	22,812,211	0
9000949	52,149,745	(67,376,653)	(15,226,908)	0	(15,226,908)
9000956	50,598,946	(79,325,143)	(28,726,196)	0	(28,726,196)
9000987	125,233,852	(166,181,730)	(40,947,878)	0	(40,947,878)
9001033	300,964,161	(283,900,061)	17,064,099	17,064,099	0
9001046	211,642,400	(259,091,793)	(47,449,394)	0	(47,449,394)
9001057	61,589,092	(100,279,819)	(38,690,727)	0	(38,690,727)
9001391	133,275,138	(122,736,201)	10,538,937	10,538,937	0
9001450	72,149,116	(65,038,219)	7,110,897	7,110,897	0
9001460	29,919,651	(32,283,557)	(2,363,906)	0	(2,363,906)
9001478	126,923,835	(148,542,137)	(21,618,302)	0	(21,618,302)
9001482	154,191,880	(173,212,275)	(19,020,395)	0	(19,020,395)
9001503	87,614,685	(96,293,304)	(8,678,620)	0	(8,678,620)

9001523	47,017,220	(48,896,052)	(1,878,832)	0	(1,878,832)
9001530	66,164,800	(76,101,393)	(9,936,594)	0	(9,936,594)
9001550	34,561,694	(34,143,784)	417,909	417,909	0
9001612	163,122,487	(167,185,759)	(4,063,272)	0	(4,063,272)
9001620	91,462,917	(91,995,839)	(532,922)	0	(532,922)
9001198	192,364,165	(166,179,814)	26,184,351	26,184,351	0
9001369	89,267,669	(64,855,284)	24,412,385	24,412,385	0
9001373	171,189,349	(126,526,779)	44,662,571	44,662,571	0
9001378	43,232,545	(48,302,328)	(5,069,783)	0	(5,069,783)
9001380	42,434,250	(38,793,154)	3,641,097	3,641,097	0
9001487	128,361,530	(145,584,407)	(17,222,877)	0	(17,222,877)
9001491	213,935,884	(239,437,379)	(25,501,495)	0	(25,501,495)
9001492	152,094,703	(184,513,268)	(32,418,565)	0	(32,418,565)
9001493	434,262,782	(487,683,211)	(53,420,430)	0	(53,420,430)
9001517	14,822,790	(13,417,400)	1,405,390	1,405,390	0
9001520	84,502,219	(76,027,203)	8,475,016	8,475,016	0
9001621	91,462,917	(91,995,839)	(532,922)	0	(532,922)
9001421	254,829,064	(292,575,534)	(37,746,470)	0	(37,746,470)
9001182	173,845,995	(143,754,002)	30,091,993	30,091,993	0
9001362	15,676,806	(20,088,342)	(4,411,535)	0	(4,411,535)
9001486	128,361,530	(145,584,407)	(17,222,877)	0	(17,222,877)
9001490	213,935,884	(239,437,379)	(25,501,495)	0	(25,501,495)
9001519	74,560,781	(67,082,826)	7,477,955	7,477,955	0
9001618	91,499,169	(92,020,174)	(521,004)	0	(521,004)
9001374	171,189,349	(126,526,779)	44,662,571	44,662,571	0
9001622	91,462,917	(91,995,839)	(532,922)	0	(532,922)
Total			1,370,660,024	5,658,506,619	(4,287,846,595)

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
ISHARE MSCI BR	P	100,000,011	09-Jul-12	USD	5,350,997	1,383,585	13.4084	18,551,667	18,551,667	0
ISHARE MSCI BR	S	95,999,995	09-Jul-12	USD	3,599,761	452,145	13.4084	(6,062,537)	0	6,062,537

ISHARE MSCI BR	S	12,999,991	09-Jul-12	USD	695,629	179,866	13.4084	(2,411,715)	0	2,411,715
ISHARE MSCI BR	P	12,479,989	09-Jul-12	USD	467,969	58,779	13.4084	788,129	788,129	0
ISHARE MSCI BR	P	13,617,482	09-Jul-12	USD	227,660	43,746	13.4084	586,564	586,564	0
ISHARE MSCI BR	S	31,999,981	09-Jul-12	USD	1,712,318	442,747	13.4084	(5,936,529)	0	5,936,529
ISHARE MSCI BR	S	104,749,945	09-Jul-12	USD	1,751,235	336,508	13.4084	(4,512,036)	0	4,512,036
ISHARE MSCI BR	P	10,560,006	09-Jul-12	USD	395,974	49,736	13.4084	666,880	666,880	0
ISHARE MSCI BR	P	11,522,501	09-Jul-12	USD	192,636	37,016	13.4084	496,324	496,324	0
ISHARE MSCI BR	S	44,000,032	09-Jul-12	USD	2,354,440	608,778	13.4084	(8,162,738)	0	8,162,738
ISHARE MSCI BR	P	30,719,977	09-Jul-12	USD	1,151,923	144,686	13.4084	1,940,010	1,940,010	0
ISHARE MSCI BR	P	33,519,959	09-Jul-12	USD	560,395	107,683	13.4084	1,443,850	1,443,850	0
ISHARE MSCI BR	S	11,000,008	09-Jul-12	USD	588,610	152,194	13.4084	(2,040,685)	0	2,040,685
ISHARE MSCI BR	P	42,240,023	09-Jul-12	USD	1,583,896	198,944	13.4084	2,667,518	2,667,518	0
ISHARE MSCI BR	P	46,090,004	09-Jul-12	USD	770,544	148,064	13.4084	1,985,297	1,985,297	0
ISHARE MSCI BR	S	43,999,995	05-Jul-12	USD	2,295,669	286,290	13.4084	(3,838,692)	0	3,838,692
ISHARE MSCI BR	P	42,239,954	05-Jul-12	USD	1,516,008	70,369	13.4084	943,529	943,529	0
ISHARE MSCI BR	P	33,318,391	05-Jul-12	USD	567,026	145,694	13.4084	1,953,529	1,953,529	0
ISHARE MSCI BR	S	104,119,991	05-Jul-12	USD	1,771,957	455,295	13.4084	(6,104,780)	0	6,104,780
ISHARE MSCI BR	S	12,999,982	05-Jul-12	USD	678,265	84,586	13.4084	(1,134,158)	0	1,134,158
ISHARE MSCI BR	P	99,999,994	05-Jul-12	USD	5,217,429	650,659	13.4084	8,724,301	8,724,301	0
ISHARE MSCI BR	P	12,479,971	05-Jul-12	USD	447,911	20,791	13.4084	278,770	278,770	0

ISHARE MSCI BR	P	13,535,581	05-Jul-12	USD	230,354	59,188	13.4084	793,620	793,620	0
ISHARE MSCI BR	S	31,999,992	05-Jul-12	USD	1,669,577	208,211	13.4084	(2,791,776)	0	2,791,776
ISHARE MSCI BR	P	30,719,962	05-Jul-12	USD	1,102,551	51,177	13.4084	686,203	686,203	0
ISHARE MSCI BR	P	11,453,225	05-Jul-12	USD	194,916	50,083	13.4084	671,527	671,527	0
ISHARE MSCI BR	S	11,000,024	05-Jul-12	USD	573,918	71,573	13.4084	(959,675)	0	959,675
ISHARE MSCI BR	P	45,812,794	05-Jul-12	USD	779,661	200,330	13.4084	2,686,103	2,686,103	0
ISHARE MSCI BR	P	10,560,013	05-Jul-12	USD	379,003	17,592	13.4084	235,883	235,883	0
ISHARE MSCI BR	S	95,999,900	05-Jul-12	USD	3,445,472	159,928	13.4084	(2,144,385)	0	2,144,385
IPC MEXBOL	P	61,544,101	23-Jul-12	MXN	526,020	2,886,993	1	2,886,993	2,886,993	0
IPC MEXBOL	P	55,236,452	23-Jul-12	MXN	398,500	35,418	1	35,418	35,418	0
IPC MEXBOL	S	58,206,153	23-Jul-12	MXN	924,520	85,408	1	(85,408)	0	85,408
IPC MEXBOL	S	255,793,039	23-Jul-12	MXN	4,062,900	375,333	1	(375,333)	0	375,333
IPC MEXBOL	P	270,461,999	23-Jul-12	MXN	2,311,650	12,687,195	1	12,687,195	12,687,195	0
IPC MEXBOL	P	242,742,374	23-Jul-12	MXN	1,751,250	155,648	1	155,648	155,648	0
IPC MEXBOL	P	184,670,913	23-Jul-12	MXN	1,578,390	8,662,792	1	8,662,792	8,662,792	0
IPC MEXBOL	P	165,744,008	23-Jul-12	MXN	1,195,750	106,276	1	106,276	106,276	0
IPC MEXBOL	P	105,057,402	23-Jul-12	MXN	897,930	4,928,174	1	4,928,174	4,928,174	0
IPC MEXBOL	P	94,290,078	23-Jul-12	MXN	680,250	60,460	1	60,460	60,460	0
IPC MEXBOL	S	174,654,976	23-Jul-12	MXN	2,774,140	256,276	1	(256,276)	0	256,276
IPC MEXBOL	S	558,012,911	23-Jul-12	MXN	4,025,750	357,802	1	(357,802)	0	357,802
IPC MEXBOL	S	621,734,415	23-Jul-12	MXN	5,313,990	29,165,154	1	(29,165,154)	0	29,165,154
IPC MEXBOL	S	99,359,437	23-Jul-12	MXN	1,578,180	145,793	1	(145,793)	0	145,793
IPC MEXBOL	P	588,013,605	23-Jul-12	MXN	9,339,740	862,810	1	862,810	862,810	0
								0	76,485,472	76,485,472