

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

**Información al 30 de junio de 2011**  
(Cifras en Pesos excepto cuando se indica diferente)

### Análisis de Instrumentos Financieros Derivados

A continuación se presentan las integraciones de los principales tipos de derivados al 30 de junio de 2011:

#### 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
08-Jul-11	USD	EUR	40,000,000	-56,244,000.00	1.4061	21,495,631.46	21,495,631.46	0.00
08-Jul-11	USD	EUR	60,000,000	-84,366,000.00	1.4061	32,243,447.19	32,243,447.19	0.00
08-Jul-11	USD	EUR	100,000,000	-146,205,000.00	1.4621	-11,862,447.80	0.00	11,862,447.80
12-Sep-11	MXN	JPY	1,380,611,310	-205,539,889.39	0.1489	-3,137,936.23	0.00	3,137,936.23
12-Sep-11	MXN	JPY	2,772,296,263	-412,728,378.45	0.1489	-6,301,041.29	0.00	6,301,041.29
12-Sep-11	MXN	JPY	3,639,215,219	-541,791,804.94	0.1489	-8,271,426.71	0.00	8,271,426.71
12-Sep-11	MXN	JPY	459,266,748	-68,373,796.38	0.1489	-1,043,849.03	0.00	1,043,849.03
13-Sep-11	MXN	JPY	1,519,443,000	-225,603,857.75	0.1485	-2,826,847.72	0.00	2,826,847.72
13-Sep-11	MXN	JPY	2,913,103,000	-432,531,707.23	0.1485	-5,419,682.46	0.00	5,419,682.46
13-Sep-11	MXN	JPY	3,330,298,709	-494,476,091.71	0.1485	-6,195,854.21	0.00	6,195,854.21
13-Sep-11	MXN	JPY	443,738,000	-65,885,330.76	0.1485	-825,552.36	0.00	825,552.36
07-Jul-11	MXN	USD	20,000,000	-271,580,000.00	13.579	-37,099,729.41	0.00	37,099,729.41
14-Jul-11	MXN	USD	4,495,860	-58,219,139.07	12.9495	-5,477,718.64	0.00	5,477,718.64
14-Jul-11	MXN	USD	7,617,985	-98,649,096.76	12.9495	-9,281,689.92	0.00	9,281,689.92
14-Jul-11	MXN	USD	12,538,454	-162,366,710.07	12.9495	-15,276,748.65	0.00	15,276,748.65
14-Jul-11	MXN	USD	324,701	-4,204,715.60	12.9495	-395,613.01	0.00	395,613.01
14-Jul-11	MXN	USD	8,491,500	-109,192,198.50	12.859	-9,577,492.62	0.00	9,577,492.62
14-Jul-11	MXN	USD	13,986,000	-179,845,974.00	12.859	-15,774,693.73	0.00	15,774,693.73
14-Jul-11	MXN	USD	26,823,150	-344,918,885.85	12.859	-30,253,609.05	0.00	30,253,609.05
14-Jul-11	MXN	USD	649,350	-8,349,991.65	12.859	-732,396.49	0.00	732,396.49

06-Dic-11	MXN	USD	25,000,000	-315,512,500.00	12.6205	-18,248,195.01	0.00	18,248,195.01	
14-Jul-11	MXN	USD	61,680,000	-767,669,280.00	12.446	-44,094,521.88	0.00	44,094,521.88	
06-Dic-11	MXN	USD	30,000,000	-374,730,000.00	12.491	-18,012,834.01	0.00	18,012,834.01	
02-Feb-12	MXN	USD	14,829,379	-186,939,151.67	12.606	-9,566,944.60	0.00	9,566,944.60	
02-Feb-12	MXN	USD	88,976,277	-1,121,634,947.86	12.606	-57,401,669.53	0.00	57,401,669.53	
02-Feb-12	MXN	USD	35,437,344	-446,723,158.46	12.606	-22,861,854.62	0.00	22,861,854.62	
10-Nov-11	MXN	USD	60,000,000	-737,460,000.00	12.291	-25,807,645.80	0.00	25,807,645.80	
10-Nov-11	MXN	USD	5,000,000	-61,455,000.00	12.291	-2,150,637.15	0.00	2,150,637.15	
06-Dic-11	MXN	USD	10,000,000	-124,380,000.00	12.438	-5,474,278.00	0.00	5,474,278.00	
06-Dic-11	MXN	USD	10,000,000	-124,380,000.00	12.438	-5,474,278.00	0.00	5,474,278.00	
07-Jul-11	MXN	USD	10,000,000	-122,620,000.00	12.262	-5,379,864.70	0.00	5,379,864.70	
23-Feb-12	MXN	USD	20,774,185	-259,635,764.13	12.498	-10,597,248.11	0.00	10,597,248.11	
24-Feb-12	MXN	USD	20,000,000	-250,940,000.00	12.547	-11,156,592.01	0.00	11,156,592.01	
14-Jul-11	MXN	USD	100,000,000	-1,228,000,000.00	12.28	-54,889,172.96	0.00	54,889,172.96	
15-Dic-11	MXN	USD	10,000,000	-125,210,000.00	12.521	-6,201,471.60	0.00	6,201,471.60	
15-Dic-11	MXN	USD	50,000,000	-626,050,000.00	12.521	-31,007,357.98	0.00	31,007,357.98	
08-Dic-11	MXN	USD	2,500,000	-31,272,500.00	12.509	-1,540,358.05	0.00	1,540,358.05	
08-Dic-11	MXN	USD	15,000,000	-187,635,000.00	12.509	-9,242,148.30	0.00	9,242,148.30	
08-Dic-11	MXN	USD	15,000,000	-187,635,000.00	12.509	-9,242,148.30	0.00	9,242,148.30	
08-Dic-11	MXN	USD	12,500,000	-156,362,500.00	12.509	-7,701,790.25	0.00	7,701,790.25	
08-Dic-11	MXN	USD	5,000,000	-62,545,000.00	12.509	-3,080,716.10	0.00	3,080,716.10	
06-Dic-11	MXN	USD	20,000,000	-247,720,000.00	12.386	-9,908,556.01	0.00	9,908,556.01	
06-Dic-11	MXN	USD	20,000,000	-247,720,000.00	12.386	-9,908,556.01	0.00	9,908,556.01	
22-Mar-12	MXN	USD	5,000,000	-62,795,000.00	12.559	-2,675,458.65	0.00	2,675,458.65	
22-Mar-12	MXN	USD	10,000,000	-125,590,000.00	12.559	-5,350,917.30	0.00	5,350,917.30	
22-Mar-12	MXN	USD	54,000,000	-678,186,000.00	12.559	-28,894,953.42	0.00	28,894,953.42	
22-Mar-12	MXN	USD	31,000,000	-389,329,000.00	12.559	-16,587,843.63	0.00	16,587,843.63	
17-May-12	MXN	USD	20,000,000	-245,100,000.00	12.255	-3,180,856.20	0.00	3,180,856.20	
23-Sep-11	MXN	USD	20,000,000	-237,880,000.00	11.894	-1,761,091.00	0.00	1,761,091.00	
23-Sep-11	MXN	USD	50,000,000	-594,700,000.00	11.894	-4,402,727.50	0.00	4,402,727.50	
23-Sep-11	MXN	USD	70,000,000	-832,580,000.00	11.894	-6,163,818.50	0.00	6,163,818.50	
23-Sep-11	MXN	USD	10,000,000	-118,940,000.00	11.894	-880,545.50	0.00	880,545.50	
17-Ene-12	MXN	USD	35,000,000	-424,130,000.00	12.118	-6,220,198.24	0.00	6,220,198.24	
17-Ene-12	MXN	USD	45,000,000	-545,310,000.00	12.118	-7,997,397.74	0.00	7,997,397.74	
17-Ene-12	MXN	USD	40,000,000	-484,720,000.00	12.118	-7,108,797.99	0.00	7,108,797.99	
17-Ene-12	MXN	USD	40,000,000	-484,720,000.00	12.118	-7,108,797.99	0.00	7,108,797.99	
17-Ene-12	MXN	USD	30,000,000	-363,540,000.00	12.118	-5,331,598.49	0.00	5,331,598.49	
<b>Total Compras</b>			<b>17,854,596,434</b>	<b>-17,552,822,370</b>		<b>-598,629,092</b>	<b>53,739,079</b>	<b>652,368,170</b>	
05-Jul-11	MXN	EUR		-20,602	349,614.58	16.97	-1,051.01	0.00	1,051.01
08-Jul-11	USD	EUR		-100,000,000	140,610,000.00	1.4061	-53,739,078.66	0.00	53,739,078.66

08-Jul-11	USD	EUR	-40,000,000	58,482,000.00	1.4621	4,744,979.12	4,744,979.12	0.00
08-Jul-11	USD	EUR	-60,000,000	87,723,000.00	1.4621	7,117,468.68	7,117,468.68	0.00
12-Sep-11	MXN	JPY	-8,251,389,540	1,228,433,869.16	0.1489	18,754,253.25	18,754,253.25	0.00
13-Sep-11	MXN	JPY	-8,206,582,709	1,218,496,987.47	0.1485	15,267,936.77	15,267,936.77	0.00
07-Jul-11	MXN	USD	-20,000,000	271,580,000.00	13.579	37,099,729.41	37,099,729.41	0.00
14-Jul-11	MXN	USD	-24,977,000	323,439,661.50	12.9495	30,431,770.23	30,431,770.23	0.00
14-Jul-11	MXN	USD	-49,950,000	642,307,050.00	12.859	56,338,191.89	56,338,191.89	0.00
06-Dic-11	MXN	USD	-25,000,000	315,512,500.00	12.6205	18,248,195.01	18,248,195.01	0.00
14-Jul-11	MXN	USD	-11,521,000	143,390,366.00	12.446	8,236,267.62	8,236,267.62	0.00
14-Jul-11	MXN	USD	-36,892,000	459,157,832.00	12.446	26,373,785.69	26,373,785.69	0.00
14-Jul-11	MXN	USD	-10,216,000	127,148,336.00	12.446	7,303,333.91	7,303,333.91	0.00
14-Jul-11	MXN	USD	-3,051,000	37,972,746.00	12.446	2,181,134.67	2,181,134.67	0.00
06-Dic-11	MXN	USD	-30,000,000	374,730,000.00	12.491	18,012,834.01	18,012,834.01	0.00
02-Feb-12	MXN	USD	-139,243,000	1,755,297,258.00	12.606	89,830,468.75	89,830,468.75	0.00
10-Nov-11	MXN	USD	-65,000,000	798,915,000.00	12.291	27,958,282.95	27,958,282.95	0.00
06-Dic-11	MXN	USD	-20,000,000	248,760,000.00	12.438	10,948,556.01	10,948,556.01	0.00
07-Jul-11	MXN	USD	-10,000,000	122,620,000.00	12.262	5,379,864.70	5,379,864.70	0.00
23-Feb-12	MXN	USD	-20,774,185	259,635,764.13	12.498	10,597,248.11	10,597,248.11	0.00
24-Feb-12	MXN	USD	-20,000,000	250,940,000.00	12.547	11,156,592.01	11,156,592.01	0.00
14-Jul-11	MXN	USD	-15,000,000	184,200,000.00	12.28	8,233,375.94	8,233,375.94	0.00
14-Jul-11	MXN	USD	-15,000,000	184,200,000.00	12.28	8,233,375.94	8,233,375.94	0.00
14-Jul-11	MXN	USD	-21,000,000	257,880,000.00	12.28	11,526,726.32	11,526,726.32	0.00
14-Jul-11	MXN	USD	-42,000,000	515,760,000.00	12.28	23,053,452.64	23,053,452.64	0.00
14-Jul-11	MXN	USD	-7,000,000	85,960,000.00	12.28	3,842,242.11	3,842,242.11	0.00
15-Dic-11	MXN	USD	-60,000,000	751,260,000.00	12.521	37,208,829.58	37,208,829.58	0.00
08-Dic-11	MXN	USD	-50,000,000	625,450,000.00	12.509	30,807,160.99	30,807,160.99	0.00
06-Dic-11	MXN	USD	-40,000,000	495,440,000.00	12.386	19,817,112.01	19,817,112.01	0.00
22-Mar-12	MXN	USD	-100,000,000	1,255,900,000.00	12.559	53,509,173.01	53,509,173.01	0.00
17-May-12	MXN	USD	-20,000,000	245,100,000.00	12.255	3,180,856.20	3,180,856.20	0.00
23-Sep-11	MXN	USD	-150,000,000	1,784,100,000.00	11.894	13,208,182.51	13,208,182.51	0.00
17-Ene-12	MXN	USD	-190,000,000	2,302,420,000.00	12.118	33,766,790.47	33,766,790.47	0.00
<b>Total Ventas</b>			<b>-17,854,617,036</b>	<b>17,553,171,985</b>		<b>598,628,041</b>	<b>652,368,171</b>	<b>53,740,130</b>
<b>Posición neta</b>			<b>35,709,213,470</b>	<b>-35,105,994,355</b>		<b>-1,051</b>	<b>706,107,249</b>	<b>706,108,300</b>

**b) Contratos adelantados de índices (Index Forwards)**

Contratos adelantados de índices									
Indice	Compra (P) / Venta (S)	Monto nocional	Fecha de vencimiento	Moneda	Prima de mercado	Tipo de cambio	Prima de mercado (MXN)	Activo	Pasivo
S&P 500 INDEX	S	17,171,190	23-Ene-12	USD	-1,288,077.20	11.723	-15,100,129		
S&P 500 INDEX	P	17,171,190	23-Ene-12	USD	786,479.93	11.723	9,219,904	0	-5,880,225
NASDAQ 100 STO	S	55,786,461	09-Ene-12	USD	-2,841,877.15	11.723	-33,315,326		
NASDAQ 100 STO	P	55,786,461	09-Ene-12	USD	3,472,332.99	11.723	40,706,160	7,390,834	0
NASDAQ 100 STO	S	37,107,641	31-Ene-12	USD	-2,656,540.08	11.723	-31,142,619		
NASDAQ 100 STO	P	37,107,641	31-Ene-12	USD	2,111,555.38	11.723	24,753,764	0	-6,388,856
CS HOLT LATIN	P	21,430,780	12-Jun-12	USD	1,947,633.21	11.723	22,832,104		
CS HOLT LATIN	S	21,430,780	12-Jun-12	USD	-2,181,828.08	11.723	-25,577,571	0	-2,745,466
S&P 500 INDEX	P	8,585,595	23-Ene-12	USD	393,239.97	11.723	4,609,952		
S&P 500 INDEX	S	8,585,595	23-Ene-12	USD	-644,038.60	11.723	-7,550,065	0	-2,940,112
NASDAQ 100 STO	P	23,909,823	09-Ene-12	USD	1,488,226.10	11.723	17,446,475		
NASDAQ 100 STO	S	23,909,823	09-Ene-12	USD	-1,218,015.60	11.723	-14,278,797	3,167,678	0
NASDAQ 100 STO	P	41,230,713	31-Ene-12	USD	2,346,172.65	11.723	27,504,182		
NASDAQ 100 STO	S	41,230,713	31-Ene-12	USD	-2,951,711.20	11.723	-34,602,910	0	-7,098,728
CS HOLT LATIN	S	17,700,635	12-Jun-12	USD	-1,802,068.90	11.723	-21,125,654		
CS HOLT LATIN	P	17,700,635	12-Jun-12	USD	1,608,636.93	11.723	18,858,051	0	-2,267,603
S&P 500 INDEX	P	4,292,798	23-Ene-12	USD	196,619.98	11.723	2,304,976		
S&P 500 INDEX	S	4,292,798	23-Ene-12	USD	-322,019.30	11.723	-3,775,032	0	-1,470,056
NASDAQ 100 STO	P	9,962,035	09-Ene-12	USD	620,069.89	11.723	7,269,079		
NASDAQ 100 STO	S	9,962,035	09-Ene-12	USD	-507,486.59	11.723	-5,949,265	1,319,814	0
NASDAQ 100 STO	P	16,492,285	31-Ene-12	USD	938,469.06	11.723	11,001,673		
NASDAQ 100 STO	S	16,492,285	31-Ene-12	USD	-1,180,684.48	11.723	-13,841,164	0	-2,839,491
CS HOLT LATIN	S	6,688,961	12-Jun-12	USD	-680,990.77	11.723	-7,983,255		
CS HOLT LATIN	P	6,688,961	12-Jun-12	USD	607,894.02	11.723	7,126,342	0	-856,913
NASDAQ 100 STO	P	24,952,750	16-Dic-11	USD	886,618.66	11.723	10,393,831		
NASDAQ 100 STO	S	24,952,750	16-Dic-11	USD	-2,394,730.90	11.723	-28,073,430	0	-17,679,600
DOW JONES INDU	P	2,908,128	16-Dic-11	USD	91,796.27	11.723	1,076,128		
DOW JONES INDU	S	2,908,128	16-Dic-11	USD	-195,525.16	11.723	-2,292,141	0	-1,216,014
S&P 500 INDEX	P	34,342,380	23-Ene-12	USD	2,576,154.40	11.723	30,200,258		
S&P 500 INDEX	S	34,342,380	23-Ene-12	USD	-1,572,959.87	11.723	-18,439,809	11,760,449	0
NASDAQ 100 STO	S	99,620,354	09-Ene-12	USD	-6,200,698.86	11.723	-72,690,793		
NASDAQ 100 STO	P	99,620,354	09-Ene-12	USD	5,074,865.93	11.723	59,492,653	0	-13,198,139
NASDAQ 100 STO	P	119,569,066	31-Ene-12	USD	8,559,962.49	11.723	100,348,440		
NASDAQ 100 STO	S	119,569,066	31-Ene-12	USD	-6,803,900.68	11.723	-79,762,128	20,586,313	0
SPDR FUND UTIL	S	7,948,804	14-Jul-11	USD	-270,412.29	11.723	-3,170,043		
SPDR FUND UTIL	P	7,948,804	14-Jul-11	USD	15,946.94	11.723	186,946	0	-2,983,097

S&P 500 INDEX	P	5,966,212	15-Sep-11	USD	111,561.51	11.723	1,307,836		
S&P 500 INDEX	S	5,966,212	15-Sep-11	USD	-213,019.27	11.723	-2,497,225	0	-1,189,389
C EQUITY	P	1,605,562	28-Oct-11	USD	164,615.20	11.723	1,929,784		
C EQUITY	S	1,605,562	28-Oct-11	USD	-84,078.08	11.723	-985,647	944,137	0
C EQUITY	S	4,703,475	28-Oct-11	USD	-625,883.07	11.723	-7,337,227		
C EQUITY	P	4,703,475	28-Oct-11	USD	86,365.32	11.723	1,012,461	0	-6,324,767
ISHARES MSCI H	P	49,765,508	30-Sep-11	USD	1,112,769.53	11.723	13,044,997		
ISHARES MSCI H	S	49,765,508	30-Sep-11	USD	-2,687,122.64	11.723	-31,501,139	0	-18,456,142
IPC MEXBOL	P	404,514,494	15-Sep-11	MXN	15,208,071.99	1	15,208,072		
IPC MEXBOL	S	404,514,494	15-Sep-11	MXN	-7,864,924.00	1	-7,864,924	7,343,148	0
S&P 500 INDEX	P	51,417,881	15-Sep-11	USD	2,793,769.76	11.723	32,751,363		
S&P 500 INDEX	S	51,417,881	15-Sep-11	USD	-914,575.12	11.723	-10,721,564	22,029,799	0
CS HOLT LATIN	P	51,025,104	12-Jun-12	USD	5,194,771.60	11.723	60,898,307		
CS HOLT LATIN	S	51,025,104	12-Jun-12	USD	-4,637,170.89	11.723	-54,361,554	6,536,753	0
NASDAQ 100 STO	P	77,592,084	15-Sep-11	USD	5,041,065.17	11.723	59,096,407		
NASDAQ 100 STO	S	77,592,084	15-Sep-11	USD	-1,359,117.15	11.723	-15,932,930	43,163,477	0
S&P 500 INDEX	P	32,508,419	15-Sep-11	USD	1,833,823.46	11.723	21,497,912		
S&P 500 INDEX	S	32,508,419	15-Sep-11	USD	-560,048.86	11.723	-6,565,453	14,932,460	0
ISHARES MSCI H	P	109,855,607	20-Sep-11	USD	5,046,416.69	11.723	59,159,143		
ISHARES MSCI H	S	109,855,607	20-Sep-11	USD	-3,281,463.09	11.723	-38,468,592	20,690,551	0
DAX INDEX	P	43,405,362	12-Sep-11	EUR	2,012,710.31	17.021796	34,259,944		
DAX INDEX	S	43,405,362	12-Sep-11	EUR	-994,606.18	17.021796	-16,929,983	17,329,961	0
MEXTRAC 09	S	249,999,961	15-Sep-11	MXN	-3,858,059.25	1	-3,858,059		
NASDAQ 100 STO	P	131,786,631	16-Dic-11	USD	12,647,644.57	11.723	148,268,337	144,410,278	0
NASDAQ 100 STO	S	131,786,631	16-Dic-11	USD	-4,682,629.52	11.723	-54,894,466		
DOW JONES INDU	S	24,998,030	16-Dic-11	USD	-789,058.12	11.723	-9,250,128	0	-64,144,594
DOW JONES INDU	P	24,998,030	16-Dic-11	USD	1,680,686.02	11.723	19,702,682		
MEXTRAC 09	P	249,999,961	15-Sep-11	MXN	10,878,206.76	1	10,878,207	30,580,889	0
NASDAQ 100 STO	P	47,785,304	16-Dic-11	USD	1,697,902.68	11.723	19,904,513		
NASDAQ 100 STO	S	47,785,304	16-Dic-11	USD	-4,585,985.20	11.723	-53,761,504	0	-33,856,991
DOW JONES INDU	P	9,555,278	16-Dic-11	USD	301,616.33	11.723	3,535,848		
DOW JONES INDU	S	9,555,278	16-Dic-11	USD	-642,439.81	11.723	-7,531,322	0	-3,995,474
C EQUITY	S	1,605,562	28-Oct-11	USD	-164,615.20	11.723	-1,929,784		
C EQUITY	P	1,605,562	28-Oct-11	USD	84,078.08	11.723	985,647	0	-944,137
C EQUITY	S	4,703,475	28-Oct-11	USD	-86,365.32	11.723	-1,012,461		
C EQUITY	P	4,703,475	28-Oct-11	USD	625,883.07	11.723	7,337,227	6,324,767	0
NASDAQ 100 STO	P	17,988,887	16-Dic-11	USD	639,179.36	11.723	7,493,100		
NASDAQ 100 STO	S	17,988,887	16-Dic-11	USD	-1,726,404.64	11.723	-20,238,642	0	-12,745,542
DOW JONES INDU	P	5,175,281	16-Dic-11	USD	163,359.90	11.723	1,915,068		
DOW JONES INDU	S	5,175,281	16-Dic-11	USD	-347,954.98	11.723	-4,079,076	0	-2,164,008
ISHARES MSCI H	P	8,287,433	30-Sep-11	USD	447,485.59	11.723	5,245,874		
ISHARES MSCI H	S	8,287,433	30-Sep-11	USD	-185,309.12	11.723	-2,172,379	3,073,495	0
S&P 500 INDEX	S	32,508,419	15-Sep-11	USD	-1,833,823.46	11.723	-21,497,912		

S&P 500 INDEX	P	32,508,419	15-Sep-11	USD	560,048.86	11.723	6,565,453	0	-14,932,460
ISHARES MSCI H	P	18,987,977	20-Sep-11	USD	567,184.04	11.723	6,649,099		
ISHARES MSCI H	S	18,987,977	20-Sep-11	USD	-872,247.20	11.723	-10,225,354	0	-3,576,255
DAX INDEX	S	8,585,676	12-Sep-11	EUR	-398,118.52	17.021796	-6,776,692		
DAX INDEX	P	8,585,676	12-Sep-11	EUR	196,735.29	17.021796	3,348,788	0	-3,427,904
ISHARES MSCI H	S	17,281,680	30-Sep-11	USD	-386,422.80	11.723	-4,530,034		
ISHARES MSCI H	P	17,281,680	30-Sep-11	USD	933,136.12	11.723	10,939,155	6,409,120	0
NASDAQ 100 STO	S	22,762,000	15-Sep-11	USD	-1,478,819.99	11.723	-17,336,207		
NASDAQ 100 STO	P	22,762,000	15-Sep-11	USD	398,703.36	11.723	4,673,999	0	-12,662,207
ISHARES MSCI H	S	37,256,004	20-Sep-11	USD	-1,711,422.15	11.723	-20,063,002		
ISHARES MSCI H	P	37,256,004	20-Sep-11	USD	1,112,862.65	11.723	13,046,089	0	-7,016,913
DAX INDEX	S	14,735,853	12-Sep-11	EUR	-683,302.75	17.021796	-11,631,040		
DAX INDEX	P	14,735,853	12-Sep-11	EUR	337,662.67	17.021796	5,747,625	0	-5,883,415
SPDR FUND UTIL	P	2,401,760	14-Jul-11	USD	81,706.06	11.723	957,840		
SPDR FUND UTIL	S	2,401,760	14-Jul-11	USD	-4,818.42	11.723	-56,486	901,354	0
S&P 500 INDEX	S	17,755,386	15-Sep-11	USD	-964,731.70	11.723	-11,309,550		
S&P 500 INDEX	P	17,755,386	15-Sep-11	USD	315,816.87	11.723	3,702,321	0	-7,607,229
S&P 500 INDEX	S	4,292,798	23-Ene-12	USD	-322,019.30	11.723	-3,775,032		
S&P 500 INDEX	P	4,292,798	23-Ene-12	USD	196,619.98	11.723	2,304,976	0	-1,470,056
NASDAQ 100 STO	S	9,962,035	09-Ene-12	USD	-507,486.59	11.723	-5,949,265		
NASDAQ 100 STO	P	9,962,035	09-Ene-12	USD	620,069.89	11.723	7,269,079	1,319,814	0
NASDAQ 100 STO	S	24,738,428	31-Ene-12	USD	-1,771,026.72	11.723	-20,761,746		
NASDAQ 100 STO	P	24,738,428	31-Ene-12	USD	1,407,703.59	11.723	16,502,509	0	-4,259,237
CS HOLT LATIN	S	5,204,729	12-Jun-12	USD	-529,883.84	11.723	-6,211,828		
CS HOLT LATIN	P	5,204,729	12-Jun-12	USD	473,006.73	11.723	5,545,058	0	-666,770
ISHARES MSCI H	S	2,676,980	30-Sep-11	USD	-59,857.95	11.723	-701,715		
ISHARES MSCI H	P	2,676,980	30-Sep-11	USD	144,545.34	11.723	1,694,505	992,790	0
ISHARES MSCI H	S	6,230,507	20-Sep-11	USD	-286,209.64	11.723	-3,355,236		
ISHARES MSCI H	P	6,230,507	20-Sep-11	USD	186,109.56	11.723	2,181,762	0	-1,173,473
DAX INDEX	S	2,580,039	12-Sep-11	EUR	-119,636.63	17.021796	-2,036,430		
DAX INDEX	P	2,580,039	12-Sep-11	EUR	59,119.95	17.021796	1,006,328	0	-1,030,103
S&P 500 INDEX	S	994,592	15-Sep-11	USD	-18,597.76	11.723	-218,022		
S&P 500 INDEX	P	994,592	15-Sep-11	USD	35,511.18	11.723	416,298	198,276	0
MEXTRAC 09	P	41,666,591	15-Sep-11	MXN	643,008.81	1	643,009		
MEXTRAC 09	S	41,666,591	15-Sep-11	MXN	-1,813,031.44	1	-1,813,031	0	-1,170,023
ISHARES MSCI H	P	21,519,416	30-Sep-11	USD	1,161,955.58	11.723	13,621,605		
ISHARES MSCI H	S	21,519,416	30-Sep-11	USD	-481,179.66	11.723	-5,640,869	7,980,736	0
NASDAQ 100 STO	S	54,830,084	15-Sep-11	USD	-3,562,245.18	11.723	-41,760,200		
NASDAQ 100 STO	P	54,830,084	15-Sep-11	USD	960,413.79	11.723	11,258,931	0	-30,501,269
ISHARES MSCI H	S	47,381,119	20-Sep-11	USD	-2,176,537.70	11.723	-25,515,551		
ISHARES MSCI H	P	47,381,119	20-Sep-11	USD	1,415,306.85	11.723	16,591,642	0	-8,923,909
DAX INDEX	S	17,503,794	12-Sep-11	EUR	-811,652.41	17.021796	-13,815,782		
DAX INDEX	P	17,503,794	12-Sep-11	EUR	401,088.27	17.021796	6,827,243	0	-6,988,539

SPDR FUND UTIL	P	2,238,907	14-Jul-11	USD	76,165.93	11.723	892,893		
SPDR FUND UTIL	S	2,238,907	14-Jul-11	USD	-4,491.71	11.723	-52,656	840,237	0
S&P 500 INDEX	S	13,858,265	15-Sep-11	USD	-752,983.20	11.723	-8,827,222		
S&P 500 INDEX	P	13,858,265	15-Sep-11	USD	246,498.37	11.723	2,889,700	0	-5,937,522
S&P 500 INDEX	S	4,971,620	15-Sep-11	USD	-92,963.76	11.723	-1,089,814		
S&P 500 INDEX	P	4,971,620	15-Sep-11	USD	177,508.09	11.723	2,080,927	991,113	0
MEXTRAC 09	S	208,333,370	15-Sep-11	MXN	-9,065,175.32	1	-9,065,175		
MEXTRAC 09	P	208,333,370	15-Sep-11	MXN	3,215,050.45	1	3,215,050	0	-5,850,125
SPDR FUND UTIL	P	2,470,813	14-Jul-11	USD	84,055.18	11.723	985,379		
SPDR FUND UTIL	S	2,470,813	14-Jul-11	USD	-4,956.96	11.723	-58,110	927,268	0
S&P 500 INDEX	S	13,125,809	15-Sep-11	USD	-713,185.52	11.723	-8,360,674		
S&P 500 INDEX	P	13,125,809	15-Sep-11	USD	233,470.11	11.723	2,736,970	0	-5,623,704
SPDR FUND UTIL	P	837,324	14-Jul-11	USD	28,485.13	11.723	333,931		
SPDR FUND UTIL	S	837,324	14-Jul-11	USD	-1,679.84	11.723	-19,693	314,238	0
S&P 500 INDEX	S	6,678,422	15-Sep-11	USD	-362,869.34	11.723	-4,253,917		
S&P 500 INDEX	P	6,678,422	15-Sep-11	USD	118,789.77	11.723	1,392,572	0	-2,861,345
IPC MEXBOL	S	404,514,494	15-Sep-11	MXN	-15,208,071.99	1	-15,208,072		
IPC MEXBOL	P	404,514,494	15-Sep-11	MXN	7,864,924.00	1	7,864,924	0	-7,343,148
NASDAQ 100 STO	P	41,059,689	16-Dic-11	USD	1,458,928.82	11.723	17,103,023		
NASDAQ 100 STO	S	41,059,689	16-Dic-11	USD	-3,940,523.83	11.723	-46,194,761	0	-29,091,738
DOW JONES INDU	P	7,359,344	16-Dic-11	USD	232,300.78	11.723	2,723,262		
DOW JONES INDU	S	7,359,344	16-Dic-11	USD	-494,798.36	11.723	-5,800,521	0	-3,077,259
<b>Total</b>							<b>-200</b>	<b>382,459,748</b>	<b>-382,459,948</b>

### c) Contratos adelantados de tasa (FRA's)

Contratos adelantados de tasa					
No. de operación	Por recibir	Por entregar	Utilidad (pérdida)	Activo	Pasivo
9000826	119,317,323	-96,477,407	22,839,916	22,839,916	0
9000830	76,172,093	-83,807,966	-7,635,873	0	-7,635,873
9000851	190,790,671	-154,269,211	36,521,460	36,521,460	0
9000853	121,800,628	-134,010,534	-12,209,906	0	-12,209,906
9001294	146,541,664	-143,996,467	2,545,197	2,545,197	0
9001293	97,694,442	-95,997,644	1,696,798	1,696,798	0
9001295	122,118,053	-119,997,056	2,120,997	2,120,997	0
9001296	48,847,221	-47,998,822	848,399	848,399	0
9000828	37,473,594	-30,300,338	7,173,256	7,173,256	0
9000832	23,923,116	-26,321,289	-2,398,173	0	-2,398,173



9001292	73,270,832	-71,998,233	1,272,598	1,272,598	0
9000837	225,008,244	-181,936,801	43,071,444	43,071,444	0
9000838	143,645,102	-158,044,808	-14,399,706	0	-14,399,706
<b>Total</b>			<b>81,446,408</b>	<b>118,090,066</b>	<b>-36,643,658</b>

**d) Swaps**

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000874	197,040,527	-144,597,495	52,443,032	52,443,032	0
9000876	187,443,681	-230,878,366	-43,434,685	0	-43,434,685
9000888	194,555,718	-242,504,877	-47,949,160	0	-47,949,160
9000889	1,252,513,342	-905,449,851	347,063,490	347,063,490	0
9000891	476,305,056	-361,928,146	114,376,910	114,376,910	0
9000901	262,991,378	-296,851,142	-33,859,764	0	-33,859,764
9000932	367,005,498	-289,228,154	77,777,344	77,777,344	0
9001224	484,874,138	-522,255,694	-37,381,556	0	-37,381,556
9000893	180,712,727	-225,250,217	-44,537,490	0	-44,537,490
9000894	1,163,394,751	-841,025,455	322,369,296	322,369,296	0
9000896	442,415,093	-336,176,306	106,238,786	106,238,786	0
9000898	183,020,738	-134,309,122	48,711,616	48,711,616	0
9000899	174,106,724	-214,450,953	-40,344,229	0	-40,344,229
9000902	244,279,059	-275,729,638	-31,450,580	0	-31,450,580
9000933	340,892,393	-268,649,048	72,243,345	72,243,345	0
9000859	41,839,262	-52,150,743	-10,311,480	0	-10,311,480
9000871	102,429,537	-77,832,750	24,596,787	24,596,787	0
9000873	83,409,860	-62,198,596	21,211,264	21,211,264	0
9000875	42,373,620	-31,095,732	11,277,889	11,277,889	0
9000877	40,309,817	-49,650,458	-9,340,641	0	-9,340,641
9000890	269,353,350	-194,717,248	74,636,102	74,636,102	0
9000904	56,556,363	-63,837,914	-7,281,551	0	-7,281,551
9001239	48,848,586	-50,280,749	-1,432,163	0	-1,432,163
9001226	11,207,583	-8,229,557	2,978,026	2,978,026	0
9001346	198,986,719	-200,241,220	-1,254,500	0	-1,254,500
9001348	298,480,079	-299,552,827	-1,072,748	0	-1,072,748
9001351	202,729,637	-201,146,067	1,583,571	1,583,571	0
9001372	339,931,866	-331,779,645	8,152,222	8,152,222	0



9000009	42,353,576	-27,466,595	14,886,981	14,886,981	0
9001367	415,331,414	-375,906,651	39,424,763	39,424,763	0
9000198	672,022,706	-539,147,342	132,875,365	132,875,365	0
9000223	80,288,681	-58,923,589	21,365,091	21,365,091	0
9000265	39,234,438	-30,294,096	8,940,342	8,940,342	0
9000302	4,097,440	-2,620,175	1,477,265	1,477,265	0
9000570	420,796,983	-342,026,244	78,770,740	78,770,740	0
9000641	639,803,644	-519,438,665	120,364,980	120,364,980	0
9000657	402,184,597	-365,540,939	36,643,658	36,643,658	0
9000734	822,625,548	-728,794,321	93,831,227	93,831,227	0
9000906	428,216,806	-399,256,600	28,960,206	28,960,206	0
9000934	172,092,794	-158,430,964	13,661,830	13,661,830	0
9000971	241,329,436	-286,894,992	-45,565,556	0	-45,565,556
9000989	424,186,002	-380,129,287	44,056,715	44,056,715	0
9001154	27,775,738	-22,523,659	5,252,079	5,252,079	0
9001172	159,583,519	-145,012,013	14,571,506	14,571,506	0
9001199	146,987,622	-161,273,450	-14,285,828	0	-14,285,828
9001227	8,229,557	-11,207,583	-2,978,026	0	-2,978,026
9001352	5,163,723,144	-8,580,448,190	-3,416,725,047		-158,629,774
9001353	928,661,247	-3,500,506,366	-2,571,845,119		
9001354	5,844,953,916	0	5,844,953,916		
9001356	2,169,823,083	0	2,169,823,083		
9001357	2,295,691,116	-90,376,571	2,205,314,545		
9001358	0	-4,390,151,152	-4,390,151,152		
9001368	539,930,838	-488,678,646	51,252,192	51,252,192	0
9000156	19,658,901	-13,422,492	6,236,409	6,236,409	0
9000172	19,846,788	-13,599,466	6,247,323	6,247,323	0
9000175	11,674,285	-8,171,573	3,502,711	3,502,711	0
9000222	58,923,589	-80,288,681	-21,365,091	0	-21,365,091
9000266	30,294,096	-39,234,438	-8,940,342	0	-8,940,342
9000301	2,620,175	-4,097,440	-1,477,265	0	-1,477,265
9001144	209,200,106	-176,681,015	32,519,091	32,519,091	0
9001240	170,970,052	-175,982,621	-5,012,569	0	-5,012,569
9001307	249,499,225	-230,450,056	19,049,169	19,049,169	0
9001332	102,605,930	-104,992,923	-2,386,993	0	-2,386,993
9001333	187,725,639	-193,473,947	-5,748,308	0	-5,748,308
9001334	353,386,300	-360,868,020	-7,481,721	0	-7,481,721
9000819	5,729,338	-4,795,248	934,090	934,090	0
9000827	64,857,573	-79,794,670	-14,937,097	0	-14,937,097
9000831	37,002,083	-30,969,400	6,032,682	6,032,682	0
9000834	3,972,831	-4,887,798	-914,967	0	-914,967
9000884	131,989,383	-122,379,654	9,609,729	9,609,729	0
9000908	79,851,320	-85,643,361	-5,792,041	0	-5,792,041

9000920	122,400,625	-117,383,219	5,017,407	5,017,407	0
9000937	49,119,967	-46,951,242	2,168,725	2,168,725	0
9000947	31,686,193	-34,418,559	-2,732,366	0	-2,732,366
9000954	38,420,824	-47,136,578	-8,715,754	0	-8,715,754
9000966	57,378,998	-48,265,887	9,113,111	9,113,111	0
9000985	76,025,857	-84,837,200	-8,811,343	0	-8,811,343
9001031	92,890,803	-89,867,648	3,023,155	3,023,155	0
9001041	95,617,634	-76,561,967	19,055,667	19,055,667	0
9001050	76,726,737	-91,465,600	-14,738,863	0	-14,738,863
9001055	30,919,418	-39,503,133	-8,583,715	0	-8,583,715
9001085	76,706,124	-91,354,586	-14,648,462	0	-14,648,462
9001159	3,468,643	-4,277,464	-808,820	0	-808,820
9001285	366,338,218	-367,556,310	-1,218,092	0	-1,218,092
9001312	7,172,375	-6,033,236	1,139,139	1,139,139	0
9001376	2,335,516	-2,461,481	-125,965	0	-125,965
9000845	2,661,229	-3,274,126	-612,897	0	-612,897
9000846	103,708,494	-127,593,195	-23,884,702	0	-23,884,702
9000854	59,167,035	-49,520,661	9,646,374	9,646,374	0
9000855	3,837,837	-3,212,131	625,707	625,707	0
9000887	211,053,510	-195,687,373	15,366,137	15,366,137	0
9000909	119,776,980	-128,465,042	-8,688,062	0	-8,688,062
9000925	183,600,938	-176,074,828	7,526,110	7,526,110	0
9000938	73,679,950	-70,426,862	3,253,088	3,253,088	0
9000948	47,529,289	-51,627,838	-4,098,549	0	-4,098,549
9000955	57,631,236	-70,704,868	-13,073,632	0	-13,073,632
9000967	86,068,498	-72,398,831	13,669,667	13,669,667	0
9000986	114,038,786	-127,255,801	-13,217,015	0	-13,217,015
9001032	185,781,607	-179,735,297	6,046,310	6,046,310	0
9001042	191,235,268	-153,123,934	38,111,334	38,111,334	0
9001051	153,453,474	-182,931,200	-29,477,726	0	-29,477,726
9001056	61,838,836	-79,006,266	-17,167,430	0	-17,167,430
9001088	153,412,249	-182,709,173	-29,296,924	0	-29,296,924
9001158	6,937,287	-8,554,927	-1,617,640	0	-1,617,640
9001187	98,089,605	-109,370,382	-11,280,777	0	-11,280,777
9001308	53,427,390	-51,688,582	1,738,808	1,738,808	0
9001314	5,737,900	-4,826,589	911,311	911,311	0
9000627	268,708,163	-200,375,237	68,332,927	68,332,927	0
9000631	136,508,295	-100,176,130	36,332,165	36,332,165	0
9000977	160,860,862	-208,995,761	-48,134,899	0	-48,134,899
9001008	252,135,196	-340,427,994	-88,292,798	0	-88,292,798
9001109	164,843,949	-214,458,961	-49,615,012	0	-49,615,012
9000868	785,668,359	-567,964,648	217,703,711	217,703,711	0
9000870	298,773,524	-227,027,923	71,745,601	71,745,601	0

9000878	243,295,625	-181,425,149	61,870,476	61,870,476	0
9000880	123,598,294	-90,702,171	32,896,123	32,896,123	0
9000882	117,578,443	-144,823,867	-27,245,424	0	-27,245,424
9000883	164,967,521	-186,206,854	-21,239,333	0	-21,239,333
9000903	122,039,635	-152,116,869	-30,077,234	0	-30,077,234
9000975	40,215,216	-52,248,940	-12,033,725	0	-12,033,725
9000825	17,830,281	-21,936,703	-4,106,423	0	-4,106,423
9000829	25,713,579	-21,521,332	4,192,247	4,192,247	0
9000907	23,955,396	-25,693,008	-1,737,612	0	-1,737,612
9000919	36,720,188	-35,214,966	1,505,222	1,505,222	0
9000936	9,505,858	-10,325,568	-819,710	0	-819,710
9000951	14,735,990	-14,085,372	650,618	650,618	0
9000953	11,526,247	-14,140,974	-2,614,726	0	-2,614,726
9000965	17,213,700	-14,479,766	2,733,933	2,733,933	0
9000990	22,807,757	-25,451,160	-2,643,403	0	-2,643,403
9001030	18,821,012	-18,208,478	612,535	612,535	0
9001040	19,373,505	-15,512,555	3,860,950	3,860,950	0
9001049	15,545,940	-18,532,246	-2,986,306	0	-2,986,306
9001054	6,264,719	-8,003,903	-1,739,184	0	-1,739,184
9001090	15,541,764	-18,509,751	-2,967,987	0	-2,967,987
9001155	788,328	-972,151	-183,823	0	-183,823
9001265	135,494,957	-135,945,484	-450,527	0	-450,527
9001309	14,345	-12,066	2,278	2,278	0
9001311	1,979,575	-1,665,173	314,402	314,402	0
9000820	2,863,047	-2,396,266	466,781	466,781	0
9000847	1,985,290	-2,442,515	-457,225	0	-457,225
9000848	20,369,601	-25,060,845	-4,691,244	0	-4,691,244
9000849	11,621,121	-9,726,456	1,894,664	1,894,664	0
9000886	41,453,455	-38,435,361	3,018,095	3,018,095	0
9000912	27,947,962	-29,975,176	-2,027,214	0	-2,027,214
9000923	42,840,219	-41,084,127	1,756,092	1,756,092	0
9000940	17,191,988	-16,432,935	759,054	759,054	0
9000950	11,090,167	-12,046,496	-956,328	0	-956,328
9000957	13,447,288	-16,497,802	-3,050,514	0	-3,050,514
9000988	26,609,050	-29,693,020	-3,083,970	0	-3,083,970
9001043	54,995,763	-44,035,641	10,960,122	10,960,122	0
9001045	44,130,411	-52,607,665	-8,477,254	0	-8,477,254
9001058	17,783,717	-22,720,756	-4,937,039	0	-4,937,039
9001087	44,118,555	-52,543,814	-8,425,259	0	-8,425,259
9001157	2,072,177	-2,555,368	-483,191	0	-483,191
9001189	88,080,461	-98,210,139	-10,129,677	0	-10,129,677
9001310	13,756,615	-11,571,746	2,184,868	2,184,868	0
9000833	6,248,362	-5,229,652	1,018,710	1,018,710	0

9000835	122,308,213	-150,476,544	-28,168,331	0	-28,168,331
9000836	69,778,415	-58,402,001	11,376,414	11,376,414	0
9000840	4,332,732	-5,330,586	-997,855	0	-997,855
9000885	248,905,153	-230,783,158	18,121,995	18,121,995	0
9000910	147,724,942	-158,440,218	-10,715,276	0	-10,715,276
9000922	226,441,157	-217,158,955	9,282,202	9,282,202	0
9000939	90,871,939	-86,859,797	4,012,142	4,012,142	0
9000949	58,619,457	-63,674,334	-5,054,877	0	-5,054,877
9000956	71,078,524	-87,202,670	-16,124,146	0	-16,124,146
9000987	140,647,836	-156,948,821	-16,300,985	0	-16,300,985
9001033	256,208,621	-247,870,246	8,338,375	8,338,375	0
9001044	263,729,683	-211,170,915	52,558,768	52,558,768	0
9001046	211,625,379	-252,277,668	-40,652,288	0	-40,652,288
9001057	85,281,009	-108,956,353	-23,675,344	0	-23,675,344
9001086	211,568,526	-251,971,473	-40,402,947	0	-40,402,947
9001156	9,257,224	-11,415,828	-2,158,605	0	-2,158,605
9001188	214,195,668	-238,829,201	-24,633,533	0	-24,633,533
9001313	97,572,987	-82,076,141	15,496,846	15,496,846	0
9001198	161,273,450	-146,987,622	14,285,828	14,285,828	0
9001369	91,391,221	-83,622,794	7,768,427	7,768,427	0
9001373	134,427,225	-126,729,361	7,697,864	7,697,864	0
9001182	140,478,861	-144,332,828	-3,853,967	0	-3,853,967
9001362	28,591,332	-30,972,008	-2,380,676	0	-2,380,676
9001375	44,416,129	-44,420,789	-4,660	0	-4,660
9001173	145,012,013	-159,583,519	-14,571,506	0	-14,571,506
9001177	54,226,491	-47,070,758	7,155,733	7,155,733	0
9001374	134,427,225	-126,729,361	7,697,864	7,697,864	0
9001241	268,667,224	-276,544,119	-7,876,895	0	-7,876,895
9001371	57,674,525	-52,757,889	4,916,636	4,916,636	0
<b>Total</b>			<b>1,506,914,752</b>	<b>2,906,058,544</b>	<b>-1,399,143,791</b>

**e) Opciones**

Opciones										
Indice accionario	Compra (P) / Venta (S)	Monto	Fecha de vencimiento	Moneda	Monto de la prima	Valor de mercado de la prima	Tipo de cambio	Valor de mercado de la prima (MXN)	Activos	Pasivos
	P	150,000,000	11-Abr-12	MXN	1	1	1	1	1	0
	S	150,000,000	11-Abr-12	MXN	1	1	1	-1	0	1
	P	150,000,000	11-Abr-12	USD	3,800,000	1	11.723	12	12	0
	S	150,000,000	11-Abr-12	USD	4,006,000	1	11.723	-12	0	12
CS HOLT LATIN	S	119,999,946	08-Ago-11	USD	3,595,889	1,801,558	11.723	-21,119,664	0	21,119,664
CS HOLT LATIN	S	257,874,884	08-Ago-11	USD	5,993,148	3,931,142	11.723	-46,084,772	0	46,084,772
CS HOLT LATIN	P	249,999,888	08-Ago-11	USD	9,589,037	7,808,946	11.723	91,544,269	91,544,269	0
CS HOLT LATIN	P	21,599,988	08-Ago-11	USD	647,260	324,280	11.723	3,801,539	3,801,539	0
CS HOLT LATIN	S	44,999,974	08-Ago-11	USD	1,726,026	1,405,610	11.723	-16,477,966	0	16,477,966
CS HOLT LATIN	P	43,199,975	08-Ago-11	USD	1,294,520	648,561	11.723	7,603,078	7,603,078	0
CS HOLT LATIN	P	46,417,473	08-Ago-11	USD	1,078,767	707,605	11.723	8,295,258	8,295,258	0
CS HOLT LATIN	S	89,999,948	08-Ago-11	USD	3,452,053	2,811,220	11.723	-32,955,933	0	32,955,933
CS HOLT LATIN	P	92,834,946	08-Ago-11	USD	2,157,533	1,415,211	11.723	16,590,516	16,590,516	0
CS HOLT LATIN	S	114,999,966	08-Ago-11	USD	4,410,958	3,592,116	11.723	-42,110,370	0	42,110,370
CS HOLT LATIN	P	55,199,984	08-Ago-11	USD	1,654,109	828,717	11.723	9,715,047	9,715,047	0
CS HOLT LATIN	P	118,622,465	08-Ago-11	USD	2,756,849	1,808,325	11.723	21,198,998	21,198,998	0
	P	100,000,000	29-Jul-11	MXN	5,350,000	1	1	1	1	0
	S	100,000,000	29-Jul-11	MXN	5,350,000	1	1	-1	0	1
<b>Total</b>								<b>0</b>	<b>158,748,719</b>	<b>158,748,718</b>