

GRUPO FINANCIERO CREDIT SUISSE MÉXICO, S. A. DE C.V.,
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) | | |

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|---------------|---|-------------|-----------|-----|-----------------|---------|---------------|-------------|---------------|
| 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) | 0 | (1,825,442,265) |
| 9001353 | 1,033,086,670 | (3,691,201,696) | (2,658,115,026) | 0 | 0 |
| 9001354 | 5,693,024,026 | 0 | 5,693,024,026 | 0 | 0 |
| 9001356 | 2,484,864,830 | 0 | 2,484,864,830 | 0 | 0 |
| 9001357 | 1,830,056,128 | (120,456,844) | 1,709,599,284 | 0 | 0 |
| 9001358 | 0 | (5,037,820,254) | (5,037,820,254) | 0 | 0 |
| 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) |

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|--------------|-------------|---------------|----------------------|----------------------|------------------------|
| 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 | S | 12,999,991 | 09-Jul-12 | USD | 695,629 | 179,866 | 13.4084 | (2,411,715) | 0 | 2,411,715 |

| | | | | | | | | | | | |
|-------------------|---|-------------|-----------|-----|-----------|---------|---------|-------------|-----------|-----------|--|
| BR | | | | | | | | | | | |
| 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 |