

**GRUPO FINANCIERO CREDIT SUISSE MÉXICO, S. A. DE C. V.,**  
**Información al 30 de septiembre de 2011**  
(Cifras en Pesos excepto cuando se indica diferente)

**Análisis de Instrumentos Financieros Derivados**

A continuación se presentan las integraciones de los distintos tipos de derivados al 30 de septiembre de 2011:

**a) Contratos adelantados de divisas (FX Forwards)**

Sett Date	Deal No.	Customer	Ccy	Contra	Ccy amount	Ctr amount mxn	Ccy rate	Ccy market value	Ctr market value	Unrealized Gains(Losses)	Assets side	Liabilities side
12-Mar-12	1022412	INGSIEFORE	MXN	JPY	1,380,611,310	-226,460,292.57	0.164	251,255,408.99	226,460,292.57	24,795,116.42	24,795,116.42	0.00
12-Mar-12	1022414	SFINGBAS13	MXN	JPY	2,772,296,263	-454,736,983.72	0.164	504,526,093.88	454,736,983.72	49,789,110.16	49,789,110.16	0.00
12-Mar-12	1022417	SIEINGBAS4	MXN	JPY	3,639,215,219	-596,936,833.16	0.164	662,295,391.64	596,936,833.16	65,358,558.48	65,358,558.48	0.00
12-Mar-12	1022420	SIEFINGBS5	MXN	JPY	459,266,748	-75,333,065.41	0.164	83,581,275.75	75,333,065.41	8,248,210.34	8,248,210.34	0.00
14-Nov-11	1022533	INGSIEFORE	MXN	JPY	1,519,443,000	-250,133,745.55	0.1646	273,511,789.17	250,133,745.55	23,378,043.62	23,378,043.62	0.00
14-Nov-11	1022535	SFINGBAS13	MXN	JPY	2,913,103,000	-479,560,842.07	0.1646	524,381,640.89	479,560,842.07	44,820,798.82	44,820,798.82	0.00
14-Nov-11	1022537	SIEINGBAS4	MXN	JPY	3,330,298,709	-548,240,434.07	0.1646	599,480,176.87	548,240,434.07	51,239,742.80	51,239,742.80	0.00
14-Nov-11	1022539	SIEFINGBS5	MXN	JPY	443,738,000	-73,049,037.04	0.1646	79,876,358.84	73,049,037.04	6,827,321.80	6,827,321.80	0.00
06-Dec-11	1015492	SFPROGRESA	MXN	USD	25,000,000	-315,512,500.00	12.6205	347,071,555.01	315,512,500.00	31,559,055.01	31,559,055.01	0.00
06-Dec-11	1015833	SFPROGRESA	MXN	USD	30,000,000	-374,730,000.00	12.491	416,485,866.01	374,730,000.00	41,755,866.01	41,755,866.01	0.00
02-Feb-12	1015924	AFBNXBAS3	MXN	USD	88,976,277	-1,121,634,947.86	12.606	1,241,173,367.69	1,121,634,947.86	119,538,419.83	119,538,419.83	0.00
10-Nov-11	1016085	SIEFBMXB2	MXN	USD	60,000,000	-737,460,000.00	12.291	831,004,531.20	737,460,000.00	93,544,531.20	93,544,531.20	0.00
10-Nov-11	1016086	SIEFBMXB1	MXN	USD	5,000,000	-61,455,000.00	12.291	69,250,377.60	61,455,000.00	7,795,377.60	7,795,377.60	0.00
06-Dec-11	1016218	SIEFBACOMR	MXN	USD	10,000,000	-124,380,000.00	12.438	138,828,622.00	124,380,000.00	14,448,622.00	14,448,622.00	0.00
06-Dec-11	1016219	SFPROGRESA	MXN	USD	10,000,000	-124,380,000.00	12.438	138,828,622.00	124,380,000.00	14,448,622.00	14,448,622.00	0.00

## Anexo I

23-Feb-12	1016364	AFBNXBAS3	MXN	USD	20,774,185	-259,635,764.13	12.498	290,311,057.40	259,635,764.13	30,675,293.27	30,675,293.27	0.00
08-Dec-11	1016411	SIEFBMXB1	MXN	USD	2,500,000	-31,272,500.00	12.509	34,712,661.50	31,272,500.00	3,440,161.50	3,440,161.50	0.00
08-Dec-11	1016413	AFBNXBAS3	MXN	USD	15,000,000	-187,635,000.00	12.509	208,275,969.00	187,635,000.00	20,640,969.00	20,640,969.00	0.00
06-Dec-11	1016873	SFPROGRESA	MXN	USD	20,000,000	-247,720,000.00	12.386	277,657,244.01	247,720,000.00	29,937,244.01	29,937,244.01	0.00
06-Dec-11	1016874	SIEFBANCOA	MXN	USD	20,000,000	-247,720,000.00	12.386	277,657,244.01	247,720,000.00	29,937,244.01	29,937,244.01	0.00
22-Mar-12	1016876	SIEFBMXB1	MXN	USD	5,000,000	-62,795,000.00	12.559	70,040,497.85	62,795,000.00	7,245,497.85	7,245,497.85	0.00
22-Mar-12	1016878	AFBNXBAS3	MXN	USD	54,000,000	-678,186,000.00	12.559	756,437,376.78	678,186,000.00	78,251,376.78	78,251,376.78	0.00
10-Aug-12	1021410	SIEFBMXB2	MXN	USD	10,000,000	-125,760,000.00	12.576	141,728,084.70	125,760,000.00	15,968,084.70	15,968,084.70	0.00
10-Aug-12	1021411	AFBANXBAS4	MXN	USD	40,570,000	-510,208,320.00	12.576	574,990,839.63	510,208,320.00	64,782,519.63	64,782,519.63	0.00
20-Jan-12	1021649	TRESSEI	MXN	USD	110,000,000	-1,367,520,000.00	12.432	1,532,732,958.95	1,367,520,000.00	165,212,958.95	165,212,958.95	0.00
20-Jan-12	1021651	CINCOSE	MXN	USD	20,000,000	-248,640,000.00	12.432	278,678,719.81	248,640,000.00	30,038,719.81	30,038,719.81	0.00
20-Jan-12	1021652	CUATROSIE	MXN	USD	100,000,000	-1,243,200,000.00	12.432	1,393,393,599.04	1,243,200,000.00	150,193,599.04	150,193,599.04	0.00
10-Nov-11	1021655	CSINTL	MXN	USD	329,200,000	-4,094,095,800.00	12.4365	4,559,444,861.20	4,094,095,800.00	465,349,061.20	465,349,061.20	0.00
08-Dec-11	1022839	CSINTL	MXN	USD	98,700,000	-1,312,117,800.00	13.294	1,370,455,876.00	1,312,117,800.00	58,338,076.00	58,338,076.00	0.00
26-Oct-11	1022882	CSINTL	MXN	USD	20,000,000	-277,110,000.00	13.8555	276,592,794.00	277,110,000.00	-517,206.00	0.00	517,206.00
09-Dec-11	1022983	MET1SIEFOR	MXN	USD	220,000	-3,037,760.00	13.808	3,054,956.48	3,037,760.00	17,196.48	17,196.48	0.00
09-Dec-11	1022987	MET4BASICA	MXN	USD	4,480,000	-61,859,840.00	13.808	62,210,022.78	61,859,840.00	350,182.78	350,182.78	0.00
09-Dec-11	1022988	MET3BASICA	MXN	USD	3,500,000	-48,328,000.00	13.808	48,601,580.30	48,328,000.00	273,580.30	273,580.30	0.00
09-Dec-11	1022989	MET2SIEFOR	MXN	USD	3,300,000	-45,566,400.00	13.808	45,824,347.14	45,566,400.00	257,947.14	257,947.14	0.00
09-Dec-11	1022990	MET5	MXN	USD	1,500,000	-20,712,000.00	13.808	20,829,248.70	20,712,000.00	117,248.70	117,248.70	0.00
28-Sep-12	1022991	AFBNXBAS15	MXN	USD	66,990,000	-944,190,555.00	14.0945	953,261,550.32	944,190,555.00	9,070,995.32	9,070,995.32	0.00
17-Jan-12	1023028	BANGENE	MXN	USD	35,000,000	-473,445,000.00	13.527	487,562,160.06	473,445,000.00	14,117,160.06	14,117,160.06	0.00
17-Jan-12	1023029	GENERALI	MXN	USD	45,000,000	-608,715,000.00	13.527	626,865,634.36	608,715,000.00	18,150,634.36	18,150,634.36	0.00
17-Jan-12	1023030	TRESSEI	MXN	USD	40,000,000	-541,080,000.00	13.527	557,213,897.21	541,080,000.00	16,133,897.21	16,133,897.21	0.00
17-Jan-12	1023031	CUATROSIE	MXN	USD	40,000,000	-541,080,000.00	13.527	557,213,897.21	541,080,000.00	16,133,897.21	16,133,897.21	0.00
17-Jan-12	1023032	CINCOSE	MXN	USD	30,000,000	-405,810,000.00	13.527	417,910,422.91	405,810,000.00	12,100,422.91	12,100,422.91	0.00
<b>Total Purchases</b>					<b>17,822,682,711</b>	<b>-20,151,444,420.58</b>		<b>21,985,208,578.89</b>	<b>20,151,444,420.58</b>	<b>1,833,764,158.31</b>	<b>1,834,281,364.31</b>	<b>517,206.00</b>

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12-Mar-12	1022409	CSINTL	MXN	JPY	-8,251,389,540	1,353,467,174.86	0.164	1,501,658,170.26	1,353,467,174.86	-148,190,995.40	0.00	148,190,995.40
14-Nov-11	1022531	CSINTL	MXN	JPY	-8,206,582,709	1,350,984,058.72	0.1646	1,477,249,965.77	1,350,984,058.72	-126,265,907.05	0.00	126,265,907.05
06-Dec-11	1015493	CSINTL	MXN	USD	-25,000,000	315,512,500.00	12.6205	347,071,555.01	315,512,500.00	-31,559,055.01	0.00	31,559,055.01
06-Dec-11	1015840	CSINTL	MXN	USD	-30,000,000	374,730,000.00	12.491	416,485,866.01	374,730,000.00	-41,755,866.01	0.00	41,755,866.01
10-Nov-11	1016087	CSINTL	MXN	USD	-65,000,000	798,915,000.00	12.291	900,254,908.80	798,915,000.00	-101,339,908.80	0.00	101,339,908.80
06-Dec-11	1016221	CSINTL	MXN	USD	-20,000,000	248,760,000.00	12.438	277,657,244.01	248,760,000.00	-28,897,244.01	0.00	28,897,244.01
23-Feb-12	1016366	CSINTL	MXN	USD	-20,774,185	259,635,764.13	12.498	290,311,057.40	259,635,764.13	-30,675,293.27	0.00	30,675,293.27
06-Dec-11	1016872	CSINTL	MXN	USD	-40,000,000	495,440,000.00	12.386	555,314,488.01	495,440,000.00	-59,874,488.01	0.00	59,874,488.01
08-Dec-11	1021058	CSINTL	MXN	USD	-17,500,000	218,907,500.00	12.509	242,988,630.50	218,907,500.00	-24,081,130.50	0.00	24,081,130.50
02-Feb-12	1021059	CSINTL	MXN	USD	-88,976,277	1,121,634,947.86	12.606	1,241,173,367.69	1,121,634,947.86	-119,538,419.83	0.00	119,538,419.83
22-Mar-12	1021060	CSINTL	MXN	USD	-59,000,000	740,981,000.00	12.559	826,477,874.63	740,981,000.00	-85,496,874.63	0.00	85,496,874.63
10-Nov-11	1021418	SIEFBMXB2	MXN	USD	-73,400,000	912,839,100.00	12.4365	1,016,595,543.17	912,839,100.00	-103,756,443.17	0.00	103,756,443.17
10-Nov-11	1021419	AFBNXBAS3	MXN	USD	-104,100,000	1,294,639,650.00	12.4365	1,441,792,861.64	1,294,639,650.00	-147,153,211.64	0.00	147,153,211.64
10-Nov-11	1021420	AFBANXBAS4	MXN	USD	-151,700,000	1,886,617,050.00	12.4365	2,101,056,456.39	1,886,617,050.00	-214,439,406.39	0.00	214,439,406.39
20-Jan-12	1021653	CSINTL	MXN	USD	-230,000,000	2,859,360,000.00	12.432	3,204,805,277.80	2,859,360,000.00	-345,445,277.80	0.00	345,445,277.80
08-Dec-11	1022835	INGSIEFORE	MXN	USD	-25,034,200	332,804,654.80	13.294	347,601,484.20	332,804,654.80	-14,796,829.40	0.00	14,796,829.40
08-Dec-11	1022836	SFINGBAS13	MXN	USD	-37,266,600	495,422,180.40	13.294	517,449,148.41	495,422,180.40	-22,026,968.01	0.00	22,026,968.01
08-Dec-11	1022837	SIEINGBAS4	MXN	USD	-32,087,500	426,571,225.00	13.294	445,537,010.35	426,571,225.00	-18,965,785.35	0.00	18,965,785.35
08-Dec-11	1022838	SIEFINGBS5	MXN	USD	-4,311,700	57,319,739.80	13.294	59,868,233.03	57,319,739.80	-2,548,493.23	0.00	2,548,493.23
26-Oct-11	1022885	NAFinsa	MXN	USD	-20,000,000	277,110,000.00	13.8555	276,592,794.00	277,110,000.00	517,206.00	517,206.00	0.00
09-Dec-11	1022982	CSINTL	MXN	USD	-13,000,000	179,504,000.00	13.808	180,520,155.40	179,504,000.00	-1,016,155.40	0.00	1,016,155.40
28-Sep-12	1022992	CSINTL	MXN	USD	-66,990,000	944,190,555.00	14.0945	953,261,550.32	944,190,555.00	-9,070,995.32	0.00	9,070,995.32
10-Aug-12	1023014	CSINTL	MXN	USD	-50,570,000	635,968,320.00	12.576	716,718,924.33	635,968,320.00	-80,750,604.33	0.00	80,750,604.33
17-Jan-12	1023033	CSINTL	MXN	USD	-190,000,000	2,570,130,000.00	13.527	2,646,766,011.74	2,570,130,000.00	-76,636,011.74	0.00	76,636,011.74
40,819.00	1021909	CSINTL	MXN	USD	100,000,000	-1,236,180,000.00	12.3618	1,379,940,000.00	1,236,180,000.00	143,760,000.00	143,760,000.00	0.00
40,819.00	1021913	NAFinsa	MXN	USD	-100,000,000	1,236,180,000.00	12.3618	1,379,940,000.00	1,236,180,000.00	-143,760,000.00	0.00	143,760,000.00
<b>Total Sales</b>					<b>-17,822,682,711</b>	<b>20,151,444,420.57</b>		<b>24,745,088,578.87</b>	<b>22,623,804,420.57</b>	<b>-1,833,764,158.30</b>	<b>144,277,206.00</b>	<b>1,978,041,364.30</b>
<b>Net Forwards Position</b>					<b>0</b>	<b>-0.01</b>		<b>-2,759,879,999.98</b>	<b>-2,472,359,999.99</b>	<b>0.01</b>	<b>1,978,558,570.31</b>	<b>1,978,558,570.30</b>

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

Contratos adelantados de índices									
Indice	Compra (P) / Venta (S)	Monto nominal	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	-324,463.16	13.7994	-4,477,397		
S&P 500 INDEX	P	17,171,190	23-Ene-12	USD	2,321,787.61	13.7994	32,039,276	27,561,879	0
NASDAQ 100 STO	S	55,786,461	09-Ene-12	USD	-1,676,587.87	13.7994	-23,135,907		
NASDAQ 100 STO	P	55,786,461	09-Ene-12	USD	6,675,968.25	13.7994	92,124,356	68,988,450	0
NASDAQ 100 STO	S	37,107,641	31-Ene-12	USD	-1,729,299.39	13.7994	-23,863,294		
NASDAQ 100 STO	P	37,107,641	31-Ene-12	USD	4,169,349.26	13.7994	57,534,518	33,671,224	0
CS HOLT LATIN	P	21,430,780	12-Jun-12	USD	4,385,789.19	13.7994	60,521,259		
CS HOLT LATIN	S	21,430,780	12-Jun-12	USD	-315,365.95	13.7994	-4,351,861	56,169,398	0
CS HOLT LATIN	S	25,131,237	19-Jun-12	USD	-232,873.23	13.7994	-3,213,511		
CS HOLT LATIN	P	25,131,237	19-Jun-12	USD	5,741,760.52	13.7994	79,232,850	76,019,339	0
CS HOLT LATIN	S	21,919,214	26-Jun-12	USD	-166,679.01	13.7994	-2,300,070		
CS HOLT LATIN	P	21,919,214	26-Jun-12	USD	5,256,634.30	13.7994	72,538,399	70,238,329	0
CS HOLT LATIN	S	21,983,890	03-Jul-12	USD	-241,655.15	13.7994	-3,334,696		
CS HOLT LATIN	P	21,983,890	03-Jul-12	USD	4,971,346.97	13.7994	68,601,605	65,266,909	0
CS HOLT LATIN	S	17,978,194	10-Jul-12	USD	-630,606.85	13.7994	-8,701,996		
CS HOLT LATIN	P	17,978,194	10-Jul-12	USD	3,052,521.67	13.7994	42,122,968	33,420,971	0
CS HOLT LATIN	S	10,779,947	23-Jul-12	USD	-470,073.87	13.7994	-6,486,737		
CS HOLT LATIN	P	10,779,947	23-Jul-12	USD	1,741,405.32	13.7994	24,030,349	17,543,611	0
S&P 500 INDEX	S	43,164,925	20-Ago-12	USD	-4,750,020.74	13.7994	-65,547,436		
S&P 500 INDEX	P	43,164,925	20-Ago-12	USD	5,235,364.07	13.7994	72,244,883	6,697,447	0
S&P 500 INDEX	P	8,585,595	23-Ene-12	USD	1,160,893.80	13.7994	16,019,638		
S&P 500 INDEX	S	8,585,595	23-Ene-12	USD	-162,231.58	13.7994	-2,238,698	13,780,939	0
NASDAQ 100 STO	P	23,909,823	09-Ene-12	USD	2,861,289.58	13.7994	39,484,079		
NASDAQ 100 STO	S	23,909,823	09-Ene-12	USD	-718,577.92	13.7994	-9,915,944	29,568,135	0
NASDAQ 100 STO	P	41,230,713	31-Ene-12	USD	4,632,610.29	13.7994	63,927,242		
NASDAQ 100 STO	S	41,230,713	31-Ene-12	USD	-1,921,443.77	13.7994	-26,514,771	37,412,471	0
CS HOLT LATIN	S	17,700,635	12-Jun-12	USD	-260,474.77	13.7994	-3,594,396		
CS HOLT LATIN	P	17,700,635	12-Jun-12	USD	3,622,418.45	13.7994	49,987,201	46,392,806	0
CS HOLT LATIN	S	23,834,094	19-Jun-12	USD	-220,853.53	13.7994	-3,047,646		
CS HOLT LATIN	P	23,834,094	19-Jun-12	USD	5,445,400.92	13.7994	75,143,265	72,095,619	0
CS HOLT LATIN	S	15,292,548	26-Jun-12	USD	-116,288.23	13.7994	-1,604,708		
CS HOLT LATIN	P	15,292,548	26-Jun-12	USD	3,667,436.65	13.7994	50,608,425	49,003,718	0

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CS HOLT LATIN	S	15,337,714	03-Jul-12	USD	-168,597.89	13.7994	-2,326,550		
CS HOLT LATIN	P	15,337,714	03-Jul-12	USD	3,468,407.83	13.7994	47,861,947	45,535,397	0
CS HOLT LATIN	S	17,009,495	10-Jul-12	USD	-596,628.59	13.7994	-8,233,117		
CS HOLT LATIN	P	17,009,495	10-Jul-12	USD	2,888,046.18	13.7994	39,853,304	31,620,188	0
CS HOLT LATIN	S	22,428,425	23-Jul-12	USD	-978,021.19	13.7994	-13,496,106		
CS HOLT LATIN	P	22,428,425	23-Jul-12	USD	3,623,114.19	13.7994	49,996,802	36,500,696	0
S&P 500 INDEX	S	27,467,769	20-Ago-12	USD	-3,022,650.22	13.7994	-41,710,759		
S&P 500 INDEX	P	27,467,769	20-Ago-12	USD	3,331,495.84	13.7994	45,972,644	4,261,884	0
CS HOLT LATIN	S	51,090,101	17-Jul-12	USD	-1,790,870.73	13.7994	-24,712,942		
CS HOLT LATIN	P	51,090,101	17-Jul-12	USD	8,786,972.86	13.7994	121,254,953	96,542,012	0
CS HOLT LATIN	S	6,688,961	12-Jun-12	USD	-98,431.82	13.7994	-1,358,300		
CS HOLT LATIN	P	6,688,961	12-Jun-12	USD	1,368,889.69	13.7994	18,889,856	17,531,556	0
CS HOLT LATIN	S	6,363,846	19-Jun-12	USD	-58,969.22	13.7994	-813,740		
CS HOLT LATIN	P	6,363,846	19-Jun-12	USD	1,453,954.66	13.7994	20,063,702	19,249,962	0
CS HOLT LATIN	S	5,607,201	26-Jun-12	USD	-42,638.52	13.7994	-588,386		
CS HOLT LATIN	P	5,607,201	26-Jun-12	USD	1,344,710.93	13.7994	18,556,204	17,967,818	0
CS HOLT LATIN	S	5,623,496	03-Jul-12	USD	-61,815.57	13.7994	-853,018		
CS HOLT LATIN	P	5,623,496	03-Jul-12	USD	1,271,674.35	13.7994	17,548,343	16,695,325	0
CS HOLT LATIN	S	4,638,497	10-Jul-12	USD	-162,700.87	13.7994	-2,245,174		
CS HOLT LATIN	P	4,638,497	10-Jul-12	USD	787,571.41	13.7994	10,868,013	8,622,839	0
NASDAQ 100 STO	P	24,952,750	16-Dic-11	USD	1,970,064.31	13.7994	27,185,705		
NASDAQ 100 STO	S	24,952,750	16-Dic-11	USD	-1,386,077.01	13.7994	-19,127,031	8,058,674	0
RTY	S	9,654,088	16-Dic-11	USD	-56,665.50	13.7994	-781,950		
RTY	P	9,654,088	16-Dic-11	USD	2,010,872.96	13.7994	27,748,840	26,966,890	0
C EQUITY	P	1,605,562	28-Oct-11	USD	8.12	13.7994	112		
C EQUITY	S	1,605,562	28-Oct-11	USD	-567,783.45	13.7994	-7,835,071	0	-7,834,959
C EQUITY	S	4,703,475	28-Oct-11	USD	-2,140,873.18	13.7994	-29,542,765		
C EQUITY	P	4,703,475	28-Oct-11	USD	0.01	13.7994	0	0	-29,542,765
CS HOLT LATIN	P	51,025,104	12-Jun-12	USD	750,863.05	13.7994	10,361,460		
CS HOLT LATIN	S	51,025,104	12-Jun-12	USD	-10,442,240.28	13.7994	-144,096,651	0	-133,735,191
NASDAQ 100 STO	P	131,786,631	16-Dic-11	USD	7,320,492.40	13.7994	101,018,403		
NASDAQ 100 STO	S	131,786,631	16-Dic-11	USD	-10,404,790.44	13.7994	-143,579,865	0	-42,561,462
CS HOLT LATIN	P	71,470,006	19-Jun-12	USD	662,261.52	13.7994	9,138,812		
CS HOLT LATIN	S	71,470,006	19-Jun-12	USD	-16,328,828.75	13.7994	-225,328,039	0	-216,189,228
CS HOLT LATIN	P	50,974,970	26-Jun-12	USD	387,626.01	13.7994	5,349,006		
CS HOLT LATIN	S	50,974,970	26-Jun-12	USD	-12,224,743.56	13.7994	-168,694,126	0	-163,345,120
RTY	P	77,232,701	16-Dic-11	USD	453,323.97	13.7994	6,255,599		
RTY	S	77,232,701	16-Dic-11	USD	-16,086,983.66	13.7994	-221,990,722	0	-215,735,124
CS HOLT LATIN	P	51,125,159	03-Jul-12	USD	561,986.88	13.7994	7,755,082		
CS HOLT LATIN	S	51,125,159	03-Jul-12	USD	-11,561,234.13	13.7994	-159,538,094	0	-151,783,013
CS HOLT LATIN	P	51,100,084	10-Jul-12	USD	1,792,397.13	13.7994	24,734,005		
CS HOLT LATIN	S	51,100,084	10-Jul-12	USD	-8,676,295.06	13.7994	-119,727,666	0	-94,993,661

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CS HOLT LATIN	P	51,089,954	23-Jul-12	USD	2,227,845.17	13.7994	30,742,927		
CS HOLT LATIN	S	51,089,954	23-Jul-12	USD	-8,253,131.45	13.7994	-113,888,262	0	-83,145,335
CS HOLT LATIN	P	51,090,101	17-Jul-12	USD	1,790,870.73	13.7994	24,712,942		
CS HOLT LATIN	S	51,090,101	17-Jul-12	USD	-8,786,972.86	13.7994	-121,254,953	0	-96,542,012
S&P 500 INDEX	S	20,000,133	16-Dic-11	USD	-1,980,531.46	13.7994	-27,330,146		
S&P 500 INDEX	P	20,000,133	16-Dic-11	USD	535,563.63	13.7994	7,390,457	0	-19,939,689
C EQUITY	P	358,836	14-Dic-11	USD	23,772.43	13.7994	328,045		
C EQUITY	S	358,836	14-Dic-11	USD	-62,470.96	13.7994	-862,062	0	-534,016
C EQUITY	P	292,614	14-Dic-11	USD	31,517.45	13.7994	434,922		
C EQUITY	S	292,614	14-Dic-11	USD	-42,428.43	13.7994	-585,487	0	-150,565
DAX INDEX	P	30,528,389	16-Dic-11	EUR	4,061,435.07	18.524315	75,235,303		
DAX INDEX	S	30,528,389	16-Dic-11	EUR	-1,506,675.02	18.524315	-27,910,123	47,325,180	0
S&P 500 INDEX	P	46,335,897	16-Dic-11	USD	2,585,304.60	13.7994	35,675,652		
S&P 500 INDEX	S	46,335,897	16-Dic-11	USD	-3,334,650.34	13.7994	-46,016,174	0	-10,340,522
S&P 500 INDEX	P	6,006,369	16-Dic-11	USD	258,521.32	13.7994	3,567,439		
S&P 500 INDEX	S	6,006,369	16-Dic-11	USD	-490,071.58	13.7994	-6,762,694	0	-3,195,255
ISHARE MSCI BR	P	198,885,390	14-Dic-11	USD	4,078,149.30	13.7994	56,276,013		
ISHARE MSCI BR	S	198,885,390	14-Dic-11	USD	-31,363,208.43	13.7994	-432,793,458	0	-376,517,445
ISHARES MSCI H	P	96,615,295	29-Mar-12	USD	3,692,304.44	13.7994	50,951,586		
ISHARES MSCI H	S	96,615,295	29-Mar-12	USD	-15,343,100.16	13.7994	-211,725,576	0	-160,773,990
ISHARE MSCI BR	P	98,539,276	14-Dic-11	USD	9,371,974.29	13.7994	129,327,622		
ISHARE MSCI BR	S	98,539,276	14-Dic-11	USD	-8,061,954.53	13.7994	-111,250,135	18,077,487	0
S&P 500 INDEX	S	30,049,583	23-Ene-12	USD	-4,063,128.31	13.7994	-56,068,733		
S&P 500 INDEX	P	30,049,583	23-Ene-12	USD	567,810.53	13.7994	7,835,445	0	-48,233,288
S&P 500 INDEX	P	86,328,723	20-Ago-12	USD	9,499,917.38	13.7994	131,093,160		
S&P 500 INDEX	S	86,328,723	20-Ago-12	USD	-10,470,591.36	13.7994	-144,487,878	0	-13,394,719
NASDAQ 100 STO	S	103,076,781	31-Ene-12	USD	-11,581,525.72	13.7994	-159,818,106		
NASDAQ 100 STO	P	103,076,781	31-Ene-12	USD	4,803,609.42	13.7994	66,286,928	0	-93,531,178
NASDAQ 100 STO	P	89,658,319	09-Ene-12	USD	2,694,561.51	13.7994	37,183,332		
NASDAQ 100 STO	S	89,658,319	09-Ene-12	USD	-10,729,415.06	13.7994	-148,059,490	0	-110,876,158
C EQUITY	P	373,340	14-Dic-11	USD	12,975.71	13.7994	179,057		
C EQUITY	S	373,340	14-Dic-11	USD	-78,961.62	13.7994	-1,089,623	0	-910,566
APPLE INC.	S	604,965	03-Ene-12	USD	-67,972.86	13.7994	-937,985		
APPLE INC.	P	604,965	03-Ene-12	USD	35,401.20	13.7994	488,515	0	-449,469
APPLE INC.	P	652,795	05-Ene-12	USD	44,857.38	13.7994	619,005		
APPLE INC.	S	652,795	05-Ene-12	USD	-67,990.96	13.7994	-938,234	0	-319,230
APPLE INC.	P	388,853	09-Ene-12	USD	30,955.08	13.7994	427,162		
APPLE INC.	S	388,853	09-Ene-12	USD	-38,190.25	13.7994	-527,003	0	-99,841
NASDAQ 100 STO	P	47,785,304	16-Dic-11	USD	3,772,735.29	13.7994	52,061,483		
NASDAQ 100 STO	S	47,785,304	16-Dic-11	USD	-2,654,381.19	13.7994	-36,628,868	15,432,616	0
RTY	S	31,375,785	16-Dic-11	USD	-184,162.86	13.7994	-2,541,337		
RTY	P	31,375,785	16-Dic-11	USD	6,535,337.11	13.7994	90,183,731	87,642,394	0

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C EQUITY	S	1,605,562	28-Oct-11	USD	-8.12	13.7994	-112			
C EQUITY	P	1,605,562	28-Oct-11	USD	567,783.45	13.7994	7,835,071	7,834,959	0	
C EQUITY	S	4,703,475	28-Oct-11	USD	-0.01	13.7994	-0			
C EQUITY	P	4,703,475	28-Oct-11	USD	2,140,873.18	13.7994	29,542,765	29,542,765	0	
C EQUITY	S	358,836	14-Dic-11	USD	-23,772.43	13.7994	-328,045			
C EQUITY	P	358,836	14-Dic-11	USD	62,470.96	13.7994	862,062	534,016	0	
C EQUITY	S	292,614	14-Dic-11	USD	-31,517.45	13.7994	-434,922			
C EQUITY	P	292,614	14-Dic-11	USD	42,428.43	13.7994	585,487	150,565	0	
C EQUITY	S	373,340	14-Dic-11	USD	-12,975.71	13.7994	-179,057			
C EQUITY	P	373,340	14-Dic-11	USD	78,961.62	13.7994	1,089,623	910,566	0	
APPLE INC.	S	604,965	03-Ene-12	USD	-35,401.20	13.7994	-488,515			
APPLE INC.	P	604,965	03-Ene-12	USD	67,972.86	13.7994	937,985	449,469	0	
APPLE INC.	S	652,795	05-Ene-12	USD	-44,857.38	13.7994	-619,005			
APPLE INC.	P	652,795	05-Ene-12	USD	67,990.96	13.7994	938,234	319,230	0	
APPLE INC.	P	388,853	09-Ene-12	USD	38,190.25	13.7994	527,003			
APPLE INC.	S	388,853	09-Ene-12	USD	-30,955.08	13.7994	-427,162	99,841	0	
NASDAQ 100 STO	P	17,988,887	16-Dic-11	USD	1,420,254.84	13.7994	19,598,665			
NASDAQ 100 STO	S	17,988,887	16-Dic-11	USD	-999,247.88	13.7994	-13,789,021	5,809,643	0	
RTY	S	13,676,624	16-Dic-11	USD	-80,276.12	13.7994	-1,107,762			
RTY	P	13,676,624	16-Dic-11	USD	2,848,736.69	13.7994	39,310,857	38,203,095	0	
DAX INDEX	P	6,038,582	16-Dic-11	EUR	298,023.63	18.524315	5,520,684			
DAX INDEX	S	6,038,582	16-Dic-11	EUR	-803,360.78	18.524315	-14,881,708	0	-9,361,025	
ISHARE MSCI BR	S	39,252,744	14-Dic-11	USD	-804,878.38	13.7994	-11,106,839			
ISHARE MSCI BR	P	39,252,744	14-Dic-11	USD	6,189,956.86	13.7994	85,417,691	74,310,852	0	
ISHARES MSCI H	S	16,699,457	29-Mar-12	USD	-638,195.85	13.7994	-8,806,720			
ISHARES MSCI H	P	16,699,457	29-Mar-12	USD	2,651,976.04	13.7994	36,595,678	27,788,958	0	
ISHARE MSCI BR	P	8,963,385	14-Dic-11	USD	733,336.08	13.7994	10,119,598			
ISHARE MSCI BR	S	8,963,385	14-Dic-11	USD	-852,498.84	13.7994	-11,763,972	0	-1,644,375	
DAX INDEX	S	10,364,200	16-Dic-11	EUR	-1,378,832.19	18.524315	-25,541,922			
DAX INDEX	P	10,364,200	16-Dic-11	EUR	511,506.89	18.524315	9,475,315	0	-16,066,607	
ISHARE MSCI BR	S	69,682,208	14-Dic-11	USD	-1,428,835.22	13.7994	-19,717,069			
ISHARE MSCI BR	P	69,682,208	14-Dic-11	USD	10,988,527.75	13.7994	151,635,090	131,918,021	0	
ISHARES MSCI H	S	32,765,736	29-Mar-12	USD	-1,252,193.79	13.7994	-17,279,523			
ISHARES MSCI H	P	32,765,736	29-Mar-12	USD	5,203,399.39	13.7994	71,803,790	54,524,267	0	
ISHARE MSCI BR	P	29,266,692	14-Dic-11	USD	2,394,443.61	13.7994	33,041,885			
ISHARE MSCI BR	S	29,266,692	14-Dic-11	USD	-2,783,526.48	13.7994	-38,410,995	0	-5,369,110	
S&P 500 INDEX	S	16,000,499	16-Dic-11	USD	-892,745.47	13.7994	-12,319,352			
S&P 500 INDEX	P	16,000,499	16-Dic-11	USD	1,151,506.09	13.7994	15,890,093	3,570,741	0	
S&P 500 INDEX	S	4,292,798	23-Ene-12	USD	-81,115.79	13.7994	-1,119,349			
S&P 500 INDEX	P	4,292,798	23-Ene-12	USD	580,446.90	13.7994	8,009,819	6,890,470	0	
NASDAQ 100 STO	S	9,962,035	09-Ene-12	USD	-299,395.72	13.7994	-4,131,481			
NASDAQ 100 STO	P	9,962,035	09-Ene-12	USD	1,192,157.23	13.7994	16,451,054	12,319,573	0	

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NASDAQ 100 STO	S	24,738,428	31-Ene-12	USD	-1,152,866.26	13.7994	-15,908,863		
NASDAQ 100 STO	P	24,738,428	31-Ene-12	USD	2,779,566.17	13.7994	38,356,345	22,447,483	0
CS HOLT LATIN	S	5,204,729	12-Jun-12	USD	-76,590.51	13.7994	-1,056,903		
CS HOLT LATIN	P	5,204,729	12-Jun-12	USD	1,065,142.95	13.7994	14,698,334	13,641,431	0
CS HOLT LATIN	S	16,140,830	19-Jun-12	USD	-149,565.55	13.7994	-2,063,915		
CS HOLT LATIN	P	16,140,830	19-Jun-12	USD	3,687,712.65	13.7994	50,888,222	48,824,307	0
CS HOLT LATIN	S	8,156,007	26-Jun-12	USD	-62,020.25	13.7994	-855,842		
CS HOLT LATIN	P	8,156,007	26-Jun-12	USD	1,955,961.69	13.7994	26,991,098	26,135,256	0
CS HOLT LATIN	S	8,180,059	03-Jul-12	USD	-89,918.27	13.7994	-1,240,818		
CS HOLT LATIN	P	8,180,059	03-Jul-12	USD	1,849,804.98	13.7994	25,526,199	24,285,381	0
CS HOLT LATIN	S	11,473,898	10-Jul-12	USD	-402,460.82	13.7994	-5,553,718		
CS HOLT LATIN	P	11,473,898	10-Jul-12	USD	1,948,155.81	13.7994	26,883,381	21,329,663	0
CS HOLT LATIN	S	17,881,582	23-Jul-12	USD	-779,750.11	13.7994	-10,760,084		
CS HOLT LATIN	P	17,881,582	23-Jul-12	USD	2,888,611.94	13.7994	39,861,112	29,101,028	0
S&P 500 INDEX	S	15,696,029	20-Ago-12	USD	-1,727,246.42	13.7994	-23,834,964		
S&P 500 INDEX	P	15,696,029	20-Ago-12	USD	1,903,731.45	13.7994	26,270,352	2,435,388	0
DAX INDEX	S	1,814,625	16-Dic-11	EUR	-241,413.97	18.524315	-4,472,028		
DAX INDEX	P	1,814,625	16-Dic-11	EUR	89,557.61	18.524315	1,658,993	0	-2,813,035
ISHARES MSCI H	S	5,479,577	29-Mar-12	USD	-209,410.60	13.7994	-2,889,741		
ISHARES MSCI H	P	5,479,577	29-Mar-12	USD	870,190.36	13.7994	12,008,105	9,118,364	0
ISHARE MSCI BR	S	15,850,596	14-Dic-11	USD	-1,507,534.69	13.7994	-20,803,074		
ISHARE MSCI BR	P	15,850,596	14-Dic-11	USD	1,296,810.65	13.7994	17,895,209	0	-2,907,865
ISHARE MSCI BR	S	10,751,865	14-Dic-11	USD	-220,467.22	13.7994	-3,042,315		
ISHARE MSCI BR	P	10,751,865	14-Dic-11	USD	1,695,514.06	13.7994	23,397,077	20,354,761	0
S&P 500 INDEX	P	4,322,484	16-Dic-11	USD	428,037.95	13.7994	5,906,667		
S&P 500 INDEX	S	4,322,484	16-Dic-11	USD	-115,747.50	13.7994	-1,597,246	4,309,421	0
S&P 500 INDEX	S	1,000,866	16-Dic-11	USD	-43,078.49	13.7994	-594,457		
S&P 500 INDEX	P	1,000,866	16-Dic-11	USD	81,662.68	13.7994	1,126,896	532,439	0
DAX INDEX	S	12,310,982	16-Dic-11	EUR	-1,637,828.13	18.524315	-30,339,644		
DAX INDEX	P	12,310,982	16-Dic-11	EUR	607,586.90	18.524315	11,255,131	0	-19,084,513
ISHARE MSCI BR	S	79,198,573	14-Dic-11	USD	-1,623,968.48	13.7994	-22,409,791		
ISHARE MSCI BR	P	79,198,573	14-Dic-11	USD	12,489,209.76	13.7994	172,343,601	149,933,811	0
ISHARES MSCI H	S	41,670,525	29-Mar-12	USD	-1,592,504.21	13.7994	-21,975,603		
ISHARES MSCI H	P	41,670,525	29-Mar-12	USD	6,617,534.37	13.7994	91,318,004	69,342,401	0
ISHARE MSCI BR	P	44,458,603	14-Dic-11	USD	3,637,364.19	13.7994	50,193,443		
ISHARE MSCI BR	S	44,458,603	14-Dic-11	USD	-4,228,414.28	13.7994	-58,349,580	0	-8,156,137
S&P 500 INDEX	S	12,488,557	16-Dic-11	USD	-696,797.19	13.7994	-9,615,383		
S&P 500 INDEX	P	12,488,557	16-Dic-11	USD	898,762.57	13.7994	12,402,384	2,787,001	0
S&P 500 INDEX	P	15,677,649	16-Dic-11	USD	1,552,493.51	13.7994	21,423,479		
S&P 500 INDEX	S	15,677,649	16-Dic-11	USD	-419,816.14	13.7994	-5,793,211	15,630,268	0
S&P 500 INDEX	S	5,005,503	16-Dic-11	USD	-215,442.83	13.7994	-2,972,982		
S&P 500 INDEX	P	5,005,503	16-Dic-11	USD	408,408.90	13.7994	5,635,798	2,662,816	0



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S&P 500 INDEX	S	11,828,495	16-Dic-11	USD	-659,969.13	13.7994	-9,107,178		
S&P 500 INDEX	P	11,828,495	16-Dic-11	USD	851,259.96	13.7994	11,746,877	2,639,699	0
S&P 500 INDEX	S	6,018,347	16-Dic-11	USD	-335,792.80	13.7994	-4,633,739		
S&P 500 INDEX	P	6,018,347	16-Dic-11	USD	433,121.72	13.7994	5,976,820	1,343,081	0
NASDAQ 100 STO	P	41,059,689	16-Dic-11	USD	3,241,736.00	13.7994	44,734,012		
NASDAQ 100 STO	S	41,059,689	16-Dic-11	USD	-2,280,786.32	13.7994	-31,473,483	13,260,529	0
RTY	S	22,526,204	16-Dic-11	USD	-132,219.49	13.7994	-1,824,550		
RTY	P	22,526,204	16-Dic-11	USD	4,692,036.90	13.7994	64,747,294	62,922,744	0
<b>Total</b>							<b>0</b>	<b>2,140,076,467</b>	<b>-2,140,076,467</b>

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

Contratos adelantados de tasa					
No. de operación	Por recibir	Por entregar	Utilidad (pérdida)	Activo	Pasivo
9000830	75,941,607	-87,532,485	-11,590,879	0	-11,590,879
9000853	121,432,075	-139,966,111	-18,534,036	0	-18,534,036
9000832	23,850,727	-27,491,036	-3,640,309	0	-3,640,309
9000838	143,210,451	-165,068,495	-21,858,044	0	-21,858,044
<b>Total</b>			<b>-55,623,268</b>	<b>0</b>	<b>-55,623,268</b>

### d) Swaps

Swaps					
No. de operación	Por recibir	Por entregar	Utilidad (Pérdida)	Activos	Pasivos
9000874	204,777,182	-144,747,142	60,030,040	60,030,040	0
9000876	166,627,808	-227,804,435	-61,176,627	0	-61,176,627
9000888	184,310,940	-245,126,081	-60,815,141	0	-60,815,141
9000889	1,314,301,902	-903,008,140	411,293,762	411,293,762	0
9000891	499,978,618	-360,954,837	139,023,781	139,023,781	0
9000901	318,160,488	-294,323,664	23,836,824	23,836,824	0
9000932	382,241,025	-289,529,692	92,711,334	92,711,334	0

9001224	452,614,983	-525,463,112	-72,848,129	0	-72,848,129
9001428	115,692,048	-113,996,618	1,695,430	1,695,430	0
9000893	171,196,883	-227,684,917	-56,488,034	0	-56,488,034
9000894	1,220,786,943	-838,757,476	382,029,467	382,029,467	0
9000896	464,404,238	-335,272,250	129,131,988	129,131,988	0
9000898	190,206,916	-134,448,122	55,758,794	55,758,794	0
9000899	154,771,938	-211,595,738	-56,823,800	0	-56,823,800
9000902	295,522,786	-273,381,996	22,140,790	22,140,790	0
9000933	355,043,886	-268,929,131	86,114,755	86,114,755	0
9001427	110,550,179	-108,930,101	1,620,078	1,620,078	0
9000859	39,636,120	-52,714,433	-13,078,313	0	-13,078,313
9000871	107,520,543	-77,623,440	29,897,103	29,897,103	0
9000873	86,725,198	-62,263,442	24,461,756	24,461,756	0
9000875	44,037,390	-31,127,913	12,909,477	12,909,477	0
9000877	35,833,357	-48,989,409	-13,156,051	0	-13,156,051
9000890	282,640,997	-194,192,157	88,448,840	88,448,840	0
9000904	68,420,495	-63,294,380	5,126,115	5,126,115	0
9001429	30,851,213	-30,399,098	452,115	452,115	0
9001226	11,614,975	-7,804,990	3,809,985	3,809,985	0
9001346	206,582,621	-207,787,420	-1,204,800	0	-1,204,800
9001348	309,873,931	-310,847,300	-973,370	0	-973,370
9001351	209,381,982	-200,263,718	9,118,264	9,118,264	0
9001372	342,713,514	-324,616,232	18,097,282	18,097,282	0
9001412	215,582,557	-215,549,841	32,717	32,717	0
9000009	28,207,426	-17,123,704	11,083,722	11,083,722	0
9000198	679,286,512	-510,757,301	168,529,211	168,529,211	0
9000223	78,423,664	-51,248,457	27,175,207	27,175,207	0
9000265	37,797,394	-26,127,602	11,669,791	11,669,791	0
9000302	2,357,531	-1,470,142	887,389	887,389	0
9000570	414,888,430	-303,542,989	111,345,441	111,345,441	0
9000641	631,285,253	-461,754,302	169,530,951	169,530,951	0
9000657	420,058,127	-364,434,860	55,623,268	55,623,268	0
9000734	815,621,473	-881,677,410	-66,055,937	0	-66,055,937
9000906	436,564,861	-395,798,018	40,766,843	40,766,843	0
9000934	175,450,857	-157,066,900	18,383,957	18,383,957	0
9000971	253,614,591	-358,884,863	-105,270,272	0	-105,270,272
9000989	432,480,344	-376,943,363	55,536,981	55,536,981	0
9001199	146,877,790	-233,629,269	-86,751,479	0	-86,751,479
9001227	7,804,990	-11,614,975	-3,809,985	0	-3,809,985
9001352	5,419,158,576	-9,065,991,132	-3,646,832,556	185,307,445.97	0
9001353	956,410,174	-3,440,840,162	-2,484,429,989	0	0
9001354	6,906,542,321	0	6,906,542,321	0	0

9001356	2,556,618,019	0	2,556,618,019	0	0
9001357	2,158,959,286	-117,894,292	2,041,064,994	0	0
9001358	0	-5,187,655,343	-5,187,655,343	0	0
9001382	104,779,706	-109,095,508	-4,315,802	0	-4,315,802
9001383	100,780,680	-97,974,565	2,806,115	2,806,115	0
9001393	255,376,407	-241,066,044	14,310,364	14,310,364	0
9001396	419,344,902	-388,070,479	31,274,423	31,274,423	0
9001397	456,387,651	-510,672,240	-54,284,589	0	-54,284,589
9001405	1,420,158,972	-1,532,044,227	-111,885,255	0	-111,885,255
9001411	1,288,029,083	-1,228,250,622	59,778,461	59,778,461	0
9001413	1,217,127,735	-1,288,029,083	-70,901,347	0	-70,901,347
9001414	1,532,044,227	-1,433,598,963	98,445,265	98,445,265	0
9001415	387,298,967	-419,344,902	-32,045,935	0	-32,045,935
9001417	154,285,922	-140,686,960	13,598,962	13,598,962	0
9001419	92,569,903	-86,698,885	5,871,018	5,871,018	0
9001420	1,028,564,909	-957,118,739	71,446,170	71,446,170	0
9001423	300,395,062	-308,532,650	-8,137,589	0	-8,137,589
9001424	151,776,184	-154,266,325	-2,490,142	0	-2,490,142
9001426	494,549,257	-514,227,171	-19,677,914	0	-19,677,914
9001430	253,325,817	-257,093,440	-3,767,623	0	-3,767,623
9001425	514,227,171	-494,549,257	19,677,914	19,677,914	0
9000156	19,121,801	-11,524,636	7,597,165	7,597,165	0
9000172	18,955,682	-11,513,003	7,442,678	7,442,678	0
9000175	11,343,536	-7,017,758	4,325,779	4,325,779	0
9000222	51,248,457	-78,423,664	-27,175,207	0	-27,175,207
9000266	26,127,602	-37,797,394	-11,669,791	0	-11,669,791
9000301	1,470,142	-2,357,531	-887,389	0	-887,389
9001144	209,494,044	-162,846,730	46,647,314	46,647,314	0
9001307	231,880,486	-229,544,489	2,335,997	2,335,997	0
9001416	140,686,960	-154,285,922	-13,598,962	0	-13,598,962
9001418	86,698,885	-92,569,903	-5,871,018	0	-5,871,018
9001332	97,560,601	-87,947,977	9,612,624	9,612,624	0
9001333	180,201,357	-163,099,776	17,101,580	17,101,580	0
9001334	333,054,056	-300,621,562	32,432,493	32,432,493	0
9000819	5,683,894	-4,307,294	1,376,600	1,376,600	0
9000827	57,560,091	-78,674,246	-21,114,155	0	-21,114,155
9000831	36,708,589	-27,818,022	8,890,567	8,890,567	0
9000834	3,525,826	-4,819,167	-1,293,341	0	-1,293,341
9000884	137,948,932	-143,808,052	-5,859,120	0	-5,859,120
9000908	79,159,604	-87,312,972	-8,153,369	0	-8,153,369
9000920	130,191,791	-138,276,595	-8,084,804	0	-8,084,804
9000937	52,241,069	-55,307,726	-3,066,657	0	-3,066,657

9000947	31,413,380	-35,090,171	-3,676,791	0	-3,676,791
9000954	34,668,108	-46,853,791	-12,185,682	0	-12,185,682
9000966	71,776,973	-50,722,918	21,054,054	21,054,054	0
9000985	75,388,673	-86,496,069	-11,107,396	0	-11,107,396
9001031	96,597,180	-105,623,941	-9,026,761	0	-9,026,761
9001041	99,829,345	-76,611,192	23,218,152	23,218,152	0
9001050	76,520,376	-91,566,888	-15,046,512	0	-15,046,512
9001055	27,852,036	-38,844,486	-10,992,450	0	-10,992,450
9001085	76,500,190	-91,472,441	-14,972,251	0	-14,972,251
9001285	365,349,451	-382,502,752	-17,153,301	0	-17,153,301
9001312	8,972,122	-6,340,365	2,631,757	2,631,757	0
9001387	96,426,417	-102,150,563	-5,724,145	0	-5,724,145
9001389	80,595,939	-84,216,251	-3,620,312	0	-3,620,312
9001422	154,266,325	-151,776,184	2,490,142	2,490,142	0
9001376	2,612,927	-2,178,139	434,788	434,788	0
9000845	2,361,799	-3,228,153	-866,354	0	-866,354
9000846	92,039,680	-125,801,616	-33,761,935	0	-33,761,935
9000854	58,697,733	-44,481,547	14,216,186	14,216,186	0
9000855	3,807,396	-2,885,271	922,125	922,125	0
9000887	220,582,941	-229,951,784	-9,368,844	0	-9,368,844
9000909	118,739,406	-130,969,458	-12,230,053	0	-12,230,053
9000925	195,287,686	-207,414,892	-12,127,206	0	-12,127,206
9000938	78,361,603	-82,961,589	-4,599,986	0	-4,599,986
9000948	47,120,070	-52,635,257	-5,515,187	0	-5,515,187
9000955	52,002,162	-70,280,686	-18,278,524	0	-18,278,524
9000967	107,665,459	-76,084,377	31,581,082	31,581,082	0
9000986	113,083,009	-129,744,103	-16,661,094	0	-16,661,094
9001032	193,194,360	-211,247,882	-18,053,522	0	-18,053,522
9001042	199,658,690	-153,222,385	46,436,305	46,436,305	0
9001051	153,040,753	-183,133,777	-30,093,024	0	-30,093,024
9001056	55,704,072	-77,688,971	-21,984,899	0	-21,984,899
9001088	153,000,379	-182,944,882	-29,944,503	0	-29,944,503
9001187	89,082,292	-108,946,690	-19,864,398	0	-19,864,398
9001308	55,559,162	-60,751,025	-5,191,863	0	-5,191,863
9001314	7,177,697	-5,072,292	2,105,405	2,105,405	0
9001388	144,639,626	-153,225,844	-8,586,218	0	-8,586,218
9001390	128,874,441	-134,663,389	-5,788,948	0	-5,788,948
9000627	279,388,655	-200,584,140	78,804,515	78,804,515	0
9000631	141,868,195	-100,279,805	41,588,390	41,588,390	0
9000977	161,028,664	-221,990,870	-60,962,206	0	-60,962,206
9001008	251,462,105	-350,899,496	-99,437,391	0	-99,437,391
9001109	165,018,154	-221,312,996	-56,294,843	0	-56,294,843

9000868	824,426,682	-566,433,027	257,993,655	257,993,655	0
9000870	313,623,321	-226,417,392	87,205,929	87,205,929	0
9000878	252,966,031	-181,614,295	71,351,735	71,351,735	0
9000880	128,451,292	-90,796,041	37,655,251	37,655,251	0
9000882	104,521,198	-142,895,672	-38,374,473	0	-38,374,473
9000883	199,573,642	-184,621,434	14,952,208	14,952,208	0
9000903	115,613,358	-153,761,080	-38,147,723	0	-38,147,723
9000975	40,257,166	-55,497,717	-15,240,552	0	-15,240,552
9000825	15,824,098	-21,628,683	-5,804,585	0	-5,804,585
9000829	25,509,623	-19,331,369	6,178,255	6,178,255	0
9000907	23,747,881	-26,193,892	-2,446,011	0	-2,446,011
9000919	39,057,537	-41,482,978	-2,425,441	0	-2,425,441
9000936	9,424,014	-10,527,051	-1,103,037	0	-1,103,037
9000951	15,672,321	-16,592,318	-919,997	0	-919,997
9000953	10,400,432	-14,056,137	-3,655,705	0	-3,655,705
9000965	21,533,092	-15,216,875	6,316,216	6,316,216	0
9000990	22,616,602	-25,948,821	-3,332,219	0	-3,332,219
9001030	19,571,978	-21,400,929	-1,828,952	0	-1,828,952
9001040	20,226,858	-15,522,529	4,704,329	4,704,329	0
9001049	15,504,129	-18,552,768	-3,048,640	0	-3,048,640
9001054	5,643,223	-7,870,451	-2,227,228	0	-2,227,228
9001090	15,500,038	-18,533,630	-3,033,592	0	-3,033,592
9001265	135,129,249	-141,473,620	-6,344,371	0	-6,344,371
9001309	17,944	-12,681	5,264	5,264	0
9001311	2,476,306	-1,749,941	726,365	726,365	0
9000820	2,840,338	-2,152,427	687,910	687,910	0
9000847	1,761,914	-2,408,219	-646,304	0	-646,304
9000848	18,077,705	-24,708,958	-6,631,252	0	-6,631,252
9000849	11,528,944	-8,736,714	2,792,231	2,792,231	0
9000886	43,325,150	-45,165,304	-1,840,154	0	-1,840,154
9000912	27,705,861	-30,559,540	-2,853,679	0	-2,853,679
9000923	45,567,127	-48,396,808	-2,829,681	0	-2,829,681
9000940	18,284,374	-19,357,704	-1,073,330	0	-1,073,330
9000950	10,994,683	-12,281,560	-1,286,877	0	-1,286,877
9000957	12,133,838	-16,398,827	-4,264,989	0	-4,264,989
9000988	26,386,035	-30,273,624	-3,887,589	0	-3,887,589
9001043	57,418,185	-44,063,954	13,354,231	13,354,231	0
9001045	44,011,720	-52,665,923	-8,654,203	0	-8,654,203
9001058	16,019,472	-22,341,926	-6,322,455	0	-6,322,455
9001087	44,000,109	-52,611,600	-8,611,491	0	-8,611,491
9001189	79,992,262	-97,829,681	-17,837,419	0	-17,837,419
9001310	17,208,529	-12,160,820	5,047,710	5,047,710	0

9001392	25,312,498	-26,449,517	-1,137,019	0	-1,137,019
9000833	6,198,801	-4,697,494	1,501,307	1,501,307	0
9000835	108,546,643	-148,363,652	-39,817,009	0	-39,817,009
9000836	69,224,946	-52,459,142	16,765,804	16,765,804	0
9000840	3,845,232	-5,255,738	-1,410,506	0	-1,410,506
9000885	260,143,651	-271,192,761	-11,049,110	0	-11,049,110
9000910	146,445,267	-161,528,999	-15,083,732	0	-15,083,732
9000922	240,854,813	-255,811,700	-14,956,888	0	-14,956,888
9000939	96,645,977	-102,319,293	-5,673,316	0	-5,673,316
9000949	58,114,753	-64,916,817	-6,802,064	0	-6,802,064
9000956	64,136,000	-86,679,512	-22,543,512	0	-22,543,512
9000987	139,469,044	-160,017,727	-20,548,683	0	-20,548,683
9001033	266,431,438	-291,328,779	-24,897,341	0	-24,897,341
9001044	275,346,297	-211,306,688	64,039,610	64,039,610	0
9001046	211,056,201	-252,557,039	-41,500,837	0	-41,500,837
9001057	76,820,648	-107,139,692	-30,319,044	0	-30,319,044
9001086	211,000,523	-252,296,537	-41,296,014	0	-41,296,014
9001188	194,526,637	-237,903,997	-43,377,360	0	-43,377,360
9001313	122,056,742	-86,254,322	35,802,420	35,802,420	0
9001391	151,987,577	-158,814,750	-6,827,173	0	-6,827,173
9001198	233,629,269	-146,877,790	86,751,479	86,751,479	0
9001369	92,264,609	-78,860,047	13,404,562	13,404,562	0
9001373	174,811,896	-126,413,559	48,398,337	48,398,337	0
9001378	54,547,754	-52,389,853	2,157,901	2,157,901	0
9001380	48,987,283	-50,390,340	-1,403,058	0	-1,403,058
9001421	308,532,650	-300,395,062	8,137,589	8,137,589	0
9001182	179,064,134	-143,881,990	35,182,143	35,182,143	0
9001362	23,558,476	-28,677,215	-5,118,740	0	-5,118,740
9001374	174,811,896	-126,413,559	48,398,337	48,398,337	0
9001379	54,547,754	-52,389,853	2,157,901	2,157,901	0
9001381	48,987,283	-50,390,340	-1,403,058	0	-1,403,058
9001371	38,698,116	-43,652,720	-4,954,604	0	-4,954,604
<b>Total</b>			<b>1,925,064,410</b>	<b>4,045,703,970</b>	<b>-2,120,639,559</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	09-Abr-12	MXN	1	15,048,994	1	15,048,994	15,048,994	0
	S	150,000,000	09-Abr-12	MXN	1	180,125,747	1	-180,125,747	0	180,125,747
	P	150,000,000	09-Abr-12	USD	3,800,000	180,125,747	13.7994	180,125,747	180,125,747	0
	S	150,000,000	09-Abr-12	USD	4,006,000	15,048,994	13.7994	-15,048,994	0	15,048,994
IPC MEXBOL	P	693,940,000	14-Nov-11	MXN	25,716,600	27,521,958	1	27,521,958	27,521,958	0
IPC MEXBOL	S	693,940,000	14-Nov-11	MXN	25,716,600	27,521,958	1	-27,521,958	0	27,521,958
IPC MEXBOL	P	500,004,080	11-Oct-11	MXN	19,740,880	15,555,160	1	15,555,160	15,555,160	0
IPC MEXBOL	S	475,003,876	11-Oct-11	MXN	11,269,980	6,386,586	1	-6,386,586	0	6,386,586
IPC MEXBOL	S	527,504,304	11-Oct-11	MXN	8,470,900	1,313,537	1	-1,313,537	0	1,313,537
IPC MEXBOL	P	475,003,876	11-Oct-11	MXN	11,269,980	6,386,586	1	6,386,586	6,386,586	0
IPC MEXBOL	S	500,004,080	11-Oct-11	MXN	19,740,880	15,555,160	1	-15,555,160	0	15,555,160
IPC MEXBOL	P	527,504,304	11-Oct-11	MXN	8,470,900	1,313,537	1	1,313,537	1,313,537	0
CS HOLT LATIN	P	39,999,976	17-Oct-11	USD	2,125,603	16,292	13.7994	224,825	224,825	0
CS HOLT LATIN	S	41,487,962	17-Oct-11	USD	1,352,656	1,707	13.7994	-23,551	0	23,551
CS HOLT LATIN	S	19,199,989	17-Oct-11	USD	772,946	2,492,163	13.7994	-34,390,357	0	34,390,357
CS HOLT LATIN	S	39,999,976	17-Oct-11	USD	2,125,603	16,292	13.7994	-224,825	0	224,825
CS HOLT LATIN	P	41,487,962	17-Oct-11	USD	1,352,656	1,707	13.7994	23,551	23,551	0
CS HOLT LATIN	P	19,199,989	17-Oct-11	USD	772,946	2,492,163	13.7994	34,390,357	34,390,357	0
ISHARE MSCI BR	P	99,500,574	25-Oct-11	USD	4,603,500	4,366,725	13.7994	60,258,189	60,258,189	0
NASDAQ 100 STO	S	19,900,115	25-Oct-11	USD	920,700	873,345	13.7994	-12,051,638	0	12,051,638
ISHARE MSCI BR	S	39,800,230	25-Oct-11	USD	1,841,400	1,746,690	13.7994	-24,103,276	0	24,103,276

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NASDAQ 100 STO	P	36,760,212	25-Oct-11	USD	920,700	771,589	13.7994	10,647,458	10,647,458	0
ISHARE MSCI BR	P	73,520,425	25-Oct-11	USD	1,841,400	1,543,177	13.7994	21,294,917	21,294,917	0
ISHARE MSCI BR	P	73,520,425	25-Oct-11	USD	1,841,400	1,543,177	13.7994	21,294,917	21,294,917	0
ISHARE MSCI BR	S	39,800,230	25-Oct-11	USD	1,841,400	1,746,690	13.7994	-24,103,276	0	24,103,276
ISHARE MSCI BR	S	183,801,062	25-Oct-11	USD	4,603,500	3,857,943	13.7994	-53,237,292	0	53,237,292
ISHARE MSCI BR	P	25,548,265	19-Oct-11	USD	0	2,202,415	13.7994	30,392,000	30,392,000	0
CS HOLT LATIN	P	99,500,010	19-Oct-11	USD	4,703,948	14,118,392	13.7994	194,825,341	194,825,341	0
CS HOLT LATIN	S	183,800,018	19-Oct-11	USD	4,703,948	15,844,671	13.7994	-218,646,952	0	218,646,952
CS HOLT LATIN	S	32,238,016	19-Oct-11	USD	1,524,080	4,574,361	13.7994	-63,123,436	0	63,123,436
NASDAQ 100 STO	S	11,186,545	24-Oct-11	USD	397,924	744,120	13.7994	-10,268,411	0	10,268,411
NASDAQ 100 STO	P	20,992,285	24-Oct-11	USD	397,924	763,715	13.7994	10,538,810	10,538,810	0
ISHARE MSCI BR	S	13,830,535	19-Oct-11	USD	653,850	1,962,461	13.7994	-27,080,788	0	27,080,788
CS HOLT LATIN	P	59,551,229	19-Oct-11	USD	1,524,080	5,133,675	13.7994	70,841,641	70,841,641	0
NASDAQ 100 STO	S	37,322,652	24-Oct-11	USD	1,327,629	2,482,673	13.7994	-34,259,403	0	34,259,403
CS HOLT LATIN	P	83,628,971	19-Oct-11	USD	2,140,295	7,209,322	13.7994	99,484,319	99,484,319	0
CS HOLT LATIN	S	45,272,484	19-Oct-11	USD	2,140,295	6,423,866	13.7994	-88,645,490	0	88,645,490
NASDAQ 100 STO	S	31,284,182	24-Oct-11	USD	1,112,830	2,080,999	13.7994	-28,716,540	0	28,716,540
NASDAQ 100 STO	P	70,038,406	24-Oct-11	USD	1,327,629	2,548,050	13.7994	35,161,556	35,161,556	0
NASDAQ 100 STO	P	58,706,822	24-Oct-11	USD	1,112,830	2,135,798	13.7994	29,472,733	29,472,733	0
S&P 500 INDEX	S	19,206,051	24-Oct-11	USD	683,191	1,277,571	13.7994	-17,629,719	0	17,629,719
S&P 500 INDEX	P	36,041,417	24-Oct-11	USD	683,191	1,311,214	13.7994	18,093,963	18,093,963	0
CS HOLT LATIN	P	15,071,553	19-Oct-11	USD	385,722	1,299,259	13.7994	17,928,992	17,928,992	0
NASDAQ 100 STO	S	185,778,930	24-Oct-11	USD	3,521,574	6,758,777	13.7994	-93,267,062	0	93,267,062
CS HOLT LATIN	S	8,158,975	19-Oct-11	USD	385,722	1,157,704	13.7994	-15,975,627	0	15,975,627
NASDAQ 100 STO	P	98,999,430	24-Oct-11	USD	3,521,574	6,585,364	13.7994	90,874,073	90,874,073	0



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NASDAQ 100											
STO	S	186,039,367	18-Oct-11	USD	3,421,041	3,188,882	13.7994	-44,004,659	0	44,004,659	
S&P 500 INDEX	P	36,090,607	18-Oct-11	USD	663,663	618,625	13.7994	8,536,660	8,536,660	0	
S&P 500 INDEX	P	98,999,663	18-Oct-11	USD	3,421,041	3,457,558	13.7994	47,712,232	47,712,232	0	
NASDAQ 100											
STO	S	31,284,792	18-Oct-11	USD	1,081,080	1,092,620	13.7994	-15,077,498	0	15,077,498	
S&P 500 INDEX	S	19,205,386	18-Oct-11	USD	663,663	670,747	13.7994	-9,255,909	0	9,255,909	
NASDAQ 100											
STO	P	58,790,128	18-Oct-11	USD	1,081,080	1,007,716	13.7994	13,905,871	13,905,871	0	
NASDAQ 100											
STO	P	70,136,708	18-Oct-11	USD	1,289,730	1,202,206	13.7994	16,589,725	16,589,725	0	
NASDAQ 100											
STO	S	11,186,683	18-Oct-11	USD	386,568	390,694	13.7994	-5,391,348	0	5,391,348	
NASDAQ 100											
STO	S	37,322,802	18-Oct-11	USD	1,289,730	1,303,497	13.7994	-17,987,477	0	17,987,477	
NASDAQ 100											
STO	P	21,021,925	18-Oct-11	USD	386,568	360,335	13.7994	4,972,403	4,972,403	0	
	P	125,000,000	31-Oct-11	USD		1	1	1	1	0	
	S	125,000,000	31-Oct-11	USD		1	1	-1	0	1	
<b>Total</b>								<b>-0</b>	<b>1,083,416,514</b>	<b>1,083,416,514</b>	