

## 4<sup>th</sup> QUARTER 2022 RESULTS

Mexico City, February 14<sup>th</sup>, 2023. – Bolsa Mexicana de Valores, S.A.B. de C.V., (“the Bolsa or the BMV”) (BMV: BOLSA A) today announced its results for the fourth quarter of 2022, highlighting:

- In the fourth quarter revenue reached 973 million pesos, down 77 million or 7% lower than 4Q21 mainly due to non-recurring revenues during 4Q21 for 70 million, as well as a lower number of cross-border transactions and settlements for the global market in Indeval. For the full year, revenues totaled 4,100 million pesos, 4.5% higher than the previous year.
- Expenses increased 50 million pesos or 12% compared to 4Q21 because of lower variable compensation paid in 2021 and consulting fees. Considering last year’s extraordinary items, expenses were up only 6% in the quarter. In the annual result, expenses were 1,816 million pesos or 3.9% above 2021.
- Net income amounted to 379 and 1,662 million pesos for the 4Q22 and full year 2022, respectively. Earnings per share increased 6% from 2.72 to 2.87 pesos per share.
- EBITDA margin was 61% for the year, in line with 2021.

### FINANCIAL HIGHLIGHTS <sup>(1)</sup>

|                  | 4Q22 | 4Q21  | Var %   | 2022  | 2021  | Var %  |
|------------------|------|-------|---------|-------|-------|--------|
| Revenues         | 973  | 1,050 | -7%     | 4,100 | 3,924 | 4%     |
| Expenses         | 458  | 408   | 12%     | 1,816 | 1,747 | 4%     |
| Operating Income | 515  | 642   | -20%    | 2,283 | 2,177 | 5%     |
| EBITDA           | 568  | 702   | -19%    | 2,503 | 2,409 | 4%     |
| EBITDA Margin    | 58%  | 67%   | -856bps | 61%   | 61%   | -34bps |
| Net Income       | 379  | 498   | -24%    | 1,662 | 1,597 | 4%     |
| CAPEX            | 33   | 54    | -39%    | 87    | 79    | 10%    |

(1) Million pesos

### OPERATIONAL HIGHLIGHTS

|                                     | 4Q22   | 4Q21    | Var % | 2022    | 2021    | Var % |
|-------------------------------------|--------|---------|-------|---------|---------|-------|
| ADTV -Equity <sup>(1)(2)</sup>      | 14,716 | 15,969  | -8%   | 17,804  | 17,000  | 5%    |
| Futures - Volume <sup>(3)</sup>     | 44,520 | 21,503  | 107%  | 38,113  | 31,451  | 21%   |
| Swaps Notional Value <sup>(1)</sup> | 39,563 | 167,377 | -76%  | 377,199 | 532,453 | -29%  |
| Margin Deposits <sup>(1)</sup>      | 36,385 | 30,988  | 17%   | 34,123  | 33,547  | 2%    |

(1) Million pesos

(2) Daily Average Traded Value

(3) Daily Average

During the fourth quarter of 2022, **BMV’s revenue** decreased 77 million pesos compared to the fourth quarter of 2021 (4Q21) mainly due to non-recurring revenues during 2021 in Indeval and Other Revenue for 70 million pesos, as well as a lower number of trades settled in the global market in Indeval. **Expenses** increased 50 million pesos or 12% above 4Q21, derived from lower variable compensation in 2021, as well as technology and consulting fees. The **EBITDA margin** was 58% and 61% for 4Q22 and 2022. **Net Income** was 1,662 million pesos in 2022, 4% above 2021.

For more information: Luis René Ramón, Investor Relations +52 (55) 5342-9027  
[bmvinvestors@grupobmv.com.mx](mailto:bmvinvestors@grupobmv.com.mx)



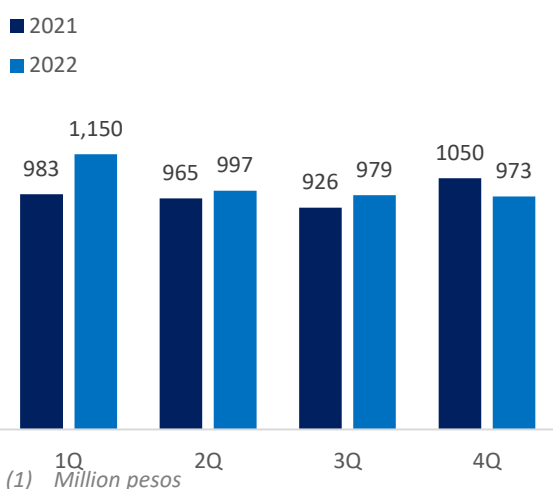
## REVENUE

During fourth quarter of 2022 the exchange rate, USDMXN, reached a minimum and maximum of 19.14 and 20.19 pesos per U.S. dollar, respectively, and for the quarter the exchange rate closed at 19.36. Moreover, INEGI published the inflation rate for 2022 at 7.82% and Banco de México increased, in February 2022, the reference interest rate to 10.5%. The Federal Reserve in the U.S. registered an interest rate between 4.25% - 4.50%. In these conditions, **BMV's revenues** for the full year of 2022 were 4% higher than in 2021.

### Quarterly Revenues <sup>(1)</sup>

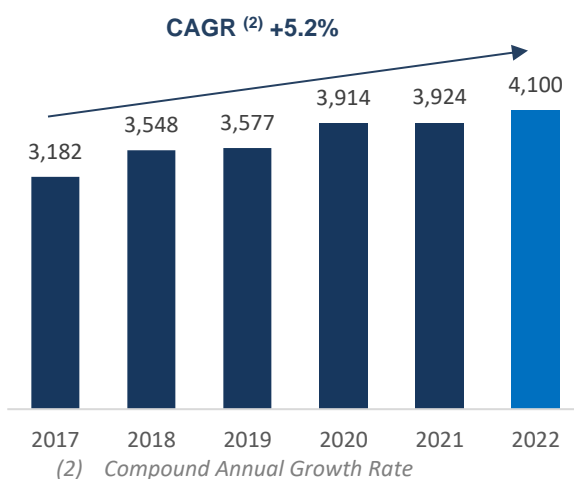
2022 vs. 2021

2022



### Annual Revenues <sup>(1)</sup>

2016-



### Revenues Detail <sup>(1)</sup>

|                                       | 4Q22 vs 4Q21   |             | 2022 vs 2021   |             |
|---------------------------------------|----------------|-------------|----------------|-------------|
|                                       | Revenue        | Var %       | Revenue        | Var %       |
| Cash Equities                         | <b>-7,265</b>  | <b>-6%</b>  | <b>13,636</b>  | <b>3%</b>   |
| Cash equities trading- BMV            | -7,835         | -10%        | 7,127          | 2%          |
| Cash equities clearing- CCV           | 570            | 1%          | 6,508          | 3%          |
| Derivatives                           | <b>15,785</b>  | <b>35%</b>  | <b>33,080</b>  | <b>17%</b>  |
| MexDer                                | 9,196          | 43%         | 24,457         | 29%         |
| Asigna                                | 6,590          | 27%         | 8,623          | 8%          |
| OTC (SIF ICAP)                        | <b>23,337</b>  | <b>15%</b>  | <b>96,088</b>  | <b>15%</b>  |
| Capital Formation                     | <b>-1,615</b>  | <b>-1%</b>  | <b>-5,732</b>  | <b>-1%</b>  |
| Listing fees- BMV                     | 1,202          | 5%          | 3,901          | 7%          |
| Maintenance fees- BMV                 | -2,817         | -3%         | -9,633         | -2%         |
| Central Securities Depository-Indeval | <b>-74,238</b> | <b>-21%</b> | <b>-4,929</b>  | <b>0%</b>   |
| Information Services                  | <b>-2,609</b>  | <b>-2%</b>  | <b>62,278</b>  | <b>10%</b>  |
| Price Vendor- Valmer                  | -6,359         | -11%        | 9,523          | 5%          |
| Data Sales                            | 3,749          | 3%          | 52,755         | 12%         |
| Others                                | <b>-29,683</b> | <b>-44%</b> | <b>-19,156</b> | <b>-11%</b> |
| <b>Total</b>                          | <b>-76,289</b> | <b>-7%</b>  | <b>175,264</b> | <b>4%</b>   |

(1) Thousand pesos

## Cash Equities

**Cash Equities** revenue, which mainly comprises Local and Global Market activities was 220 million pesos, 7 million or 6% lower than the fourth quarter 2021. Revenue for the full year was recorded at 532 million pesos, 14 million or 3% higher than last year's figures.

**Trading** revenues decreased by 8 million pesos or 10% to 68 million due to lower value traded. The average daily traded value (ADTV) for the fourth quarter of 2022 was 14,716 million pesos, which represents a decrease of 8% compared to the fourth quarter of the previous year. Furthermore, the ADTV in the local market increased 6%, while the global market or SIC decreased 22% at the Mexican Stock Exchange (BMV). During this period, the SIC participated with 42% of the total ADTV at BMV compared to 50% in 4Q21.

In **2022**, trading revenues increased by 7 million or 2% to 320 million pesos. The ADTV increased in the local market 9% while the global market remained the same compared to 2021.

It is important to mention that regulatory changes regarding the best execution rule or the allocation of trades was implemented in August of 2022. Due to these changes, BMV Group decreased its market share to 83% in the fourth quarter of 2022 (86% in the local market and 78% in the global market). As for the full the year, BMV's market share was 88% compared to 92% in 2021.

### Stock market operating highlights – Equities

|   | 4Q22    | 4Q21    | Var % | 2022    | 2021    | Var % |
|---|---------|---------|-------|---------|---------|-------|
| <b>Total Market</b>                         |         |         |       |         |         |       |
| Average daily traded value <sup>(1)</sup>   | 14,716  | 15,969  | -8%   | 17,804  | 17,000  | 5%    |
| Average daily volume <sup>(2)</sup>         | 221,398 | 225,545 | -2%   | 240,955 | 246,058 | -2%   |
| <b>Local Market</b>                         |         |         |       |         |         |       |
| Average daily traded value <sup>(1)</sup>   | 8,462   | 8,001   | 6%    | 8,913   | 8,143   | 9%    |
| Average daily volume <sup>(2)</sup>         | 214,041 | 216,576 | -1%   | 230,237 | 234,059 | -2%   |
| <b>International Quotation System (SIC)</b> |         |         |       |         |         |       |
| Average daily traded value <sup>(1)</sup>   | 6,253   | 7,968   | -22%  | 8,891   | 8,857   | 0%    |
| Average daily volume <sup>(2)</sup>         | 7,357   | 8,969   | -18%  | 10,717  | 11,999  | -11%  |

(1) Million pesos (2) Thousand shares

During the fourth quarter, cash equity clearing (CCV) revenues were 52 million pesos, in line with 4Q21. The ADTV of the total Mexican cash equities market was 17.8 billion pesos, 3% higher than 4Q21.

For the **full year** CCV presented higher revenues by 7 million pesos or 3% compared with 2021. The ADTV of the total Mexican cash equities market was 20.2 billion pesos, 9% higher than last year. However, there was a greater number of cross trades carried out which only need to be registered, but not cleared.

## Derivatives

**Derivatives trading (MexDer)** in the fourth quarter of 2022 presented revenues for 31 million pesos, 9 million or 43% higher than those of 4Q21. This result is mainly explained by higher traded volume in dollar futures by institutional investors, showing a 108% growth.

In 2022, MexDer registered 109 million pesos in revenue, 24 million or 29% higher than the result of 2021 due to higher traded volume of dollar futures +36%. In 2022, the open interest of dollar futures was 1.6 million contracts, 100% more than the same period of the previous year. The notional value amounted to 358 million USD, the highest since 2014.

It is important to mention that MexDer charges a different trading fee based on the type of contract. Therefore, changes in contract operations do not necessarily reflect revenue movements.

### Futures operating highlights – Futures

|                 | 4Q22          | 4Q21          | Var %       | 2022          | 2021          | Var %      |
|-----------------|---------------|---------------|-------------|---------------|---------------|------------|
| IPC Index       | 1,458         | 1,367         | 7%          | 1,400         | 1,455         | -4%        |
| Mini IPC        | 3             | 7             | -56%        | 3             | 15            | -77%       |
| 28 Day TIIE     | 81            | 0             | 0           | 20            | 0             | 0%         |
| Currencies      | 41,385        | 19,860        | 108%        | 35,790        | 26,402        | 36%        |
| Bonds           | 81            | 166           | -51%        | 135           | 153           | -12%       |
| Equities        | 1,512         | 102           | 1380%       | 765           | 117           | 555%       |
| <b>Subtotal</b> | <b>44,520</b> | <b>21,503</b> | <b>107%</b> | <b>38,113</b> | <b>31,451</b> | <b>21%</b> |
| TIIE 28 Swaps   | 6,381         | 26,153        | -76%        | 14,968        | 21,046        | -29%       |
| <b>TOTAL</b>    | <b>50,901</b> | <b>47,655</b> | <b>7%</b>   | <b>53,081</b> | <b>52,496</b> | <b>1%</b>  |

(1) Contracts

### TIIE 28 Swaps

|                               | 4Q22   | 4Q21    | Var % | 2022    | 2021    | Var % |
|-------------------------------|--------|---------|-------|---------|---------|-------|
| Notional Value <sup>(1)</sup> | 39,563 | 167,377 | -76%  | 377,199 | 532,453 | -29%  |

(1) Million pesos

During the fourth quarter of 2022, **derivatives clearing (Asigna)** reported revenues for 31 million pesos, up 7 million or 27% compared to 4Q21. The average margin deposits were 36 billion pesos or 17% higher than the fourth quarter of 2021. This result is mainly explained by higher trading in dollar futures during the period.

When compared with 2021, Asigna's revenues in 2022 increased by 9 million to 114 million pesos mainly due to higher volume of dollar futures (+36% vs 2021) and longer-term swap contracts. Furthermore, margin deposits registered a 2% growth and closed the year at 34 billion pesos. Asigna charges 2 basis points on the average margin deposits and different settlement fees based on the type of contract traded.

## Margin Deposits

|                                | 4Q22   | 4Q21   | Var % | 2022   | 2021   | Var % |
|--------------------------------|--------|--------|-------|--------|--------|-------|
| Margin Deposits <sup>(1)</sup> | 36,385 | 30,988 | 17%   | 34,123 | 33,547 | 2%    |

(1) Million pesos

## OTC Trading (SIF ICAP)

**Revenues for SIF ICAP** in 4Q22 were 178 million, 23 million or 15% higher when compared with the same period in 2021. SIF ICAP Mexico's revenue was down 1 million pesos or 2% and SIF ICAP Chile's revenue increased 24 million pesos or 25% due to greater volatility in the financial markets, as well as interest rate adjustments due to inflation expectations.

**In 2021**, SIF ICAP's revenues were 736 million pesos, 96 million or 15% higher than those of 2021. It is important to mention that, in the first half of 2022, SIF ICAP Chile recorded non-recurring revenues from VAT refunds for an amount of 37 million pesos. This item has no impact on the variable compensation of personnel.

Excluding non-recurring items, SIF ICAP Mexico revenues decreased 3%, while SIF ICAP Chile revenues increased 14%. A better performance in this business has a direct impact on the amount of personnel expenses due to the variable compensation that SIF ICAP has and vice versa.

## Capital Formation

During the **fourth quarter**, listing revenues reached 24 million pesos, up 1 million or 5% compared to 4Q21. In the debt market, 272 short-term debt issues were placed for an amount of 49 billion pesos (+28% vs. 4Q21) and 24 long-term issues for an amount of 82 billion pesos (+38% vs 4Q21). In 4Q22 there were no listings in the equity and alternative markets (CKDs/CERPIs).

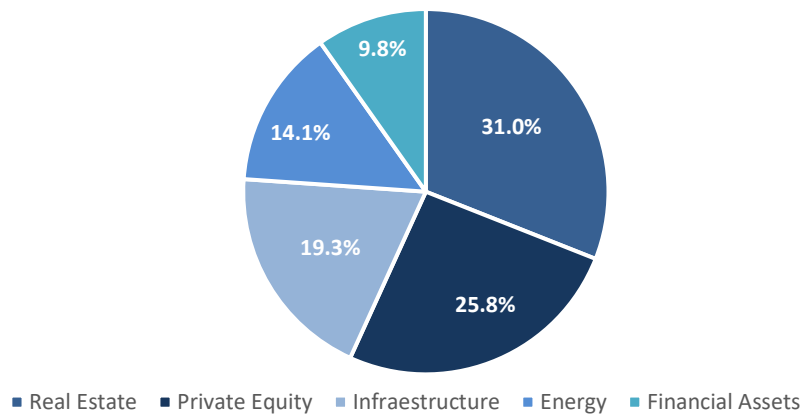
**In 2022, full year revenues** were 62 million pesos, 4 million or 7% higher than those observed in the same period of 2021. The number of listings in short and long-term debt markets was -6% and +23% compared to 2021, with an amount placed at +6% and +53%, respectively. It is important to mention that 44% of long-term debt issuances during 2022 were sustainable through thematic and sustainability-linked bonds. In the equity market, Fibra Monterrey issued a follow-on for 3.5 billion pesos. Regarding CKDs, Lock Capital solutions stands out with three listings for 55 million pesos.

## Listing Activity

|                                    | 4Q22   | 4Q21   | Var % | 2022    | 2021    | Var % |
|------------------------------------|--------|--------|-------|---------|---------|-------|
| <b>Equity</b>                      |        |        |       |         |         |       |
| New Listings                       | 0      | 0      | -     | 0       | 2       | -100% |
| Amount placed <sup>(1)</sup>       | 0      | 0      | -     | 0       | 4,928   | -100% |
| <b>CKDs</b>                        |        |        |       |         |         |       |
| New Listings                       | 0      | 1      | -100% | 0       | 4       | -100% |
| Amount placed <sup>(1)</sup>       | 0      | 554    | -100% | 0       | 1,160   | -100% |
| <b>CERPIS</b>                      |        |        |       |         |         |       |
| New Listings                       | 0      | 1      | -100% | 3       | 3       | 0%    |
| Amount placed <sup>(1)</sup>       | 0      | 232    | -100% | 55      | 889     | -94%  |
| <b>FIBRAS</b>                      |        |        |       |         |         |       |
| New Listings                       | 0      | 0      | -     | 1       | 0       | -     |
| Amount placed <sup>(1)</sup>       | 0      | 0      | -     | 3,450   | 0       | -     |
| <b>FIBRAS E</b>                    |        |        |       |         |         |       |
| New Listings                       | 0      | 0      | -     | 0       | 1       | -100% |
| Amount placed <sup>(1)</sup>       | 0      | 0      | -     | 0       | 22,159  | -100% |
| <b>Medium &amp; long term debt</b> |        |        |       |         |         |       |
| New Listings                       | 24     | 25     | -4%   | 80      | 65      | 23%   |
| Amount placed <sup>(1)</sup>       | 81,772 | 59,450 | 38%   | 203,929 | 133,224 | 53%   |
| <b>Short term debt</b>             |        |        |       |         |         |       |
| New Listings                       | 272    | 236    | 15%   | 1,028   | 1,091   | -6%   |
| Amount placed <sup>(1)</sup>       | 48,704 | 37,921 | 28%   | 176,403 | 167,169 | 6%    |

(1) Million pesos

## Participation by sector in the total amount of CKDs 2009-2022



Between 2009 and 2022, there were 119,708 million pesos placed broken down into: 37,065 million in real estate, 30,893 million in private equity, 23,158 million in infrastructure, 16,821 million in energy and 11,771 million in financial assets.

## Maintenance fees

The maintenance fees for 4Q22 were 103 million pesos, 3 million or -3% compared to the same period last year. Annual revenues for 2022 were 430 million pesos, 10 million or 2% lower than those observed in 2021. This behavior is explained by fewer listings in the previous year and early debt repayments that as of this year no longer generate maintenance fees.

## Central Securities Depository

In the fourth quarter, revenue in **Indeval** decreased by 74 million or -21% to 279 million pesos. It is important to highlight that in the fourth quarter of last year, there were 50 million pesos non-recurring revenue due to the prescription of liabilities. Not considering the extraordinary concept, revenues decreased by 24 million pesos, mainly explained by a lower number of trades settled in the global market or SIC, as well as a lower average value of assets under custody in the global market.

In **annual terms**, Indeval's revenue decreased 5 million to 1,271 million pesos for 2022. It is relevant to mention that during 1Q22 non-recurring revenue of 97 million pesos was recorded related to the prescription of liabilities. Excluding this concept, revenues decreased by 102 million pesos or -9% mainly due to a lower number cross-border transactions and trades settled in the global market or SIC. On the other hand, the average value of the assets under custody increased 4%; local market +4% and the global market in line with 2021.

It is important to note that Indeval received authorization from the US Internal Revenue Service to operate as a **Qualified Intermediary**. During 2023 we expect to have lower sub-custody expenses because we will control the tax withholding process for American securities listed on the global market.

## Average Value of Assets Under Custody

|                                     | 4Q22   | 4Q21   | Var % | 2022   | 2021   | Var % |
|-------------------------------------|--------|--------|-------|--------|--------|-------|
| Local Market <sup>(1)</sup>         | 29,887 | 28,999 | 3%    | 29,398 | 28,209 | 4%    |
| SIC or Global Market <sup>(1)</sup> | 1,535  | 1,717  | -11%  | 1,607  | 1,609  | 0%    |

(1) Billion pesos

## Information Services

Revenue in **information services** (Market Data and Valmer), for 4Q22 were down 3 million or -1.5% to 170 million pesos compared to the same period in 2021. Market Data's revenue in the fourth quarter of 2022 was 118 million pesos, 4 million or 3% higher compared to 4Q21 due to new international clients and sales of information in individual or retail accounts at brokerage firms. Valmer's revenue decreased 6 million or -11% because of last year's licensing sales of a portfolio management software in 4Q21. Valuation services and data bases revenues were in line with 2021.

**Full year revenues** in information services (Market Data and Valmer) reached 692 million pesos, 62 million or 10% higher than in 2021. Market Data's revenue in 2022 was 491 million pesos, 53 million or 12% higher than in 2021 mainly explained by sales with new international clients. As for Valmer, annual revenue was 202 million pesos, 10 million or 5% higher than the previous year due to financial risk management software sales, as well as databases and valuation services.

#### **Other**

Other revenues, made up of technological infrastructure services and BMV School, showed a decrease of 30 million pesos in the fourth quarter of 2022 and 19 million pesos in the full year 2022 compared to the same periods of the previous year, since we cancelled some provisions in 4Q21.



## EXPENSES

**Total expenses** for the fourth quarter of 2022 were 458 million pesos, up 50 million or 12% compared to the fourth quarter of 2021. It is important to mention that last year we had non-recurring items for 23 million due to lower variable compensation, as well as legal and technological consultancies. Excluding these concepts, expenses grew 6% in 4Q22 compared to the same quarter of 2021.

The differences between both periods are made up of the following concepts:

- a) **Personnel** increased by 44 million pesos, 20 million because of lower variable compensation in 2021 and 24 million due to increased wages and higher income in SIF Icap.
- b) **Technology** up 15 million pesos, 9 million more due to a reclassification of Consulting fees to Technology related to hardware management services and 6 million due to lease extensions to maximize the useful life of our hardware, as well as new licenses and cloud services.
- c) **Depreciation** decreased by 8 million pesos, 4 million because we finished amortizing the main equity and derivatives trading engine (Monet) and 4 million due to the extension of some hardware leases to maximize the useful life of the equipment. It should be noted that the hardware leases for the post-trade infrastructure segregation project will generate a quarterly expense of 10 million pesos starting in 1Q23.
- d) **Rent and Maintenance** increased 3 million pesos due to higher maintenance costs and renovations to BMV's building.
- e) **Consulting fees** decreased 10 million pesos, 8 million less because of a reclassification from Consulting fees to Technology and 2 million due to the net effect of non-recurring items in 4Q21 and fewer legal services.
- f) **Sub-custody** down 4 million pesos explained by lower costs associated with the administration of tax forms and W8 formats.
- g) **Others** increased 9 million pesos for the option to purchase the remaining shares of SIF Chile and consultancies for the MexiCO2 carbon platform.

**For the full year**, expenses were 1,816 million pesos and only show a growth of 69 million or 4% compared with 2021. The difference is explained by the following concepts:

- a) **Personnel** increased 34 million pesos, 20 million because of lower variable compensation paid in 2021 and the remainder by an increase in annual salaries and higher revenue in SIF Icap.
- b) **Technology** up 30 million pesos, 9 million due to a reclassification of Consulting fees to Technology related to hardware management services and 21 million because of new licenses to improve the perimeter protection and cybersecurity, modernize our websites, new cloud services, as well as technological consultancies. Additionally, some hardware leases were extended to maximize the useful life of the equipment.

- c) **Depreciation** down 13 million pesos because we finished amortizing the main equity and derivatives trading engine (Monet) and market surveillance system (Smarts), as well as the renewal and extension of hardware leases to maximize the useful life of BMV's infrastructure. It should be noted that the hardware for post-trade infrastructure segregation project was leased and will generate an expense of 10 million pesos per quarter for the next five years starting 1Q23.
- d) **Rent and Maintenance** increased 12 million pesos due to higher maintenance costs and renovations to BMV's building.
- e) **Consulting fees** up 2 million pesos, 11 million more because of consultancies related to the VAT refund in SIF ICAP Chile, information security services for the Security Operations Center (SOC), the segregation of post-trade infrastructure project and the implementation of portfolio management software marketed by Valmer, and 9 million less because of a reclassification from Consulting fees to Technology.
- f) **Sub-custody** decreased 7 million pesos explained by lower costs associated with the administration of tax forms and W8 formats.
- g) **CNBV** increased 2 million pesos or 7.4%, in line with the inflation rate reported by INEGI.
- h) **Others** up 9 million pesos, 5 million due to various promotional activities and events, as well as a 4 million pesos reserve for uncollectible accounts.

#### Expenses detail <sup>(1)</sup>

|                       | 4Q22           | 4Q21           | Var %      | 2022             | 2021             | Var %     |
|-----------------------|----------------|----------------|------------|------------------|------------------|-----------|
| Personnel             | 229,553        | 185,543        | 24%        | 883,070          | 849,435          | 4%        |
| Technology            | 88,656         | 73,449         | 21%        | 321,446          | 291,500          | 10%       |
| Depreciation          | 52,997         | 60,637         | -13%       | 219,471          | 232,397          | -6%       |
| Rent and Maintenance  | 18,607         | 15,238         | 22%        | 71,176           | 59,437           | 20%       |
| Consulting Fees       | 13,468         | 23,850         | -44%       | 91,680           | 89,365           | 3%        |
| Sub-custody           | 20,308         | 23,924         | -15%       | 89,314           | 96,519           | -7%       |
| CNBV Fees             | 8,287          | 7,719          | 7%         | 33,150           | 30,874           | 7%        |
| Others                | 26,346         | 17,400         | 51%        | 106,723          | 97,774           | 9%        |
| <b>Total Expenses</b> | <b>458,222</b> | <b>407,759</b> | <b>12%</b> | <b>1,816,031</b> | <b>1,747,302</b> | <b>4%</b> |

(1) Thousand pesos

## FINANCIAL RESULTS <sup>(1)</sup>

|                                | 4Q22    | 4Q21    | Var %   | 2022      | 2021      | Var %  |
|--------------------------------|---------|---------|---------|-----------|-----------|--------|
| Operating Income               | 514,990 | 641,742 | -20%    | 2,283,485 | 2,176,950 | 5%     |
| Operating Margin               | 53%     | 61%     | -823bps | 56%       | 55%       | 23bps  |
| Comprehensive Financing Income | 56,347  | 43,146  | 31%     | 240,923   | 150,288   | 60%    |
| EBITDA                         | 567,987 | 702,378 | -19%    | 2,502,955 | 2,409,346 | 4%     |
| EBITDA Margin                  | 58%     | 67%     | -857bps | 61%       | 61%       | -35bps |
| Taxes                          | 165,424 | 150,051 | 10%     | 694,167   | 601,941   | 15%    |
| Tax Rate                       | 29%     | 22%     | 703bps  | 27%       | 26%       | 156bps |
| Minority Interest              | -29,625 | -40,033 | -26%    | -184,898  | -134,710  | 37%    |
| Net Income                     | 379,105 | 498,142 | -24%    | 1,661,730 | 1,597,188 | 4%     |

(1) Thousand pesos

As a result of the income and expenses of the period, **operating income in 4Q22** decreased by 127 million or 20% to 515 million pesos compared to the fourth quarter of 2021. For the **full year**, operating income was registered at 2,283 million pesos, up 107 million or 5% compared to 2021.

**Comprehensive financial income**, in the fourth quarter of 2022, showed a positive change of 13 million pesos, 51 million more because of raising interest rates by the Central Bank (Banco de México) and 38 million less due to the appreciation of the Mexican peso vs the US dollar. As for the full year, the comprehensive financial income increased by 91 million explained by:

- Financial Income, up 137 million due to rising interest rates during 2022. At the end of the year, the interest rate was 10.5% and currently is at 11.0% reaching an all time high in the last 20 years. Additionally, the interest on hardware leases was 6.3 million pesos.
- Exchange Losses, 46 million explained by US dollars in BMV's treasury to cover dollar denominated liabilities and the appreciation on the Mexican peso.

The fourth quarter and 2022 annual **tax rate** was 29% and 27%, respectively.

**Net income** for fourth quarter 2022 was 379 million pesos, down 24% compared to 4Q21, and for **the full year** net income was 1,662 million pesos, 65 million or 4% more than 2021. **Earnings per share** increased 6% from 2.87 to 2.72 pesos per share.

In 2021, BMV Group **bought back** 9.7 million shares for a value of 363 million pesos.

## BALANCE SHEET HIGHLIGHTS

|                         | Dec 22 <sup>(1)</sup> | Dec 21 <sup>(1)</sup> | Var \$ | Var % |
|-------------------------|-----------------------|-----------------------|--------|-------|
| Current Assets          | 4,330                 | 4,149                 | 181    | 4%    |
| <i>Cash</i>             | 3,923                 | 3,705                 | 218    | 6%    |
| Non-Current Assets      | 4,414                 | 4,441                 | -27    | -1%   |
| Current Liabilities     | 686                   | 601                   | 85     | 14%   |
| Non-Current Liabilities | 222                   | 259                   | -39    | -15%  |
| Stockholders' equity    | 7,835                 | 7,730                 | 105    | 1%    |

(1) *Million pesos*

As of December 31<sup>st</sup>, 2022, **cash** increased 218 million pesos compared to the balance of December 2021, which responds to the net effect of the earned income and the dividend paid.

**Goodwill** remained at 3.1 billion pesos.

**Liabilities** increased 48 million pesos due the net effect of accounts receivable and hardware leases

The difference in **stockholders' equity** is the result of retained earnings and minority interests between both periods.

In the fourth quarter of 2022, **CAPEX** was 33 million pesos, mainly related with technological upgrades and regulatory projects. The annual CAPEX in 2022 amounted to 87 million pesos, 8 million more than in 2021.

**CONSOLIDATED RESULTS OF THE FOURTH QUARTER 2022 <sup>(1)</sup>**

|  | 4Q22           | 4Q21             | Var.            | Var.          |
|--|----------------|------------------|-----------------|---------------|
| <b>Revenues <sup>(1)</sup></b>                                   | <b>973,212</b> | <b>1,049,501</b> | <b>-76,289</b>  | <b>-7.3%</b>  |
| <b>Cash Equities</b>   | <b>119,871</b> | <b>127,136</b>   | <b>-7,265</b>   | <b>-5.7%</b>  |
| Cash equities trading- BMV                                       | 68,064         | 75,899           | -7,835          | -10.3%        |
| Cash equities clearing- CCV                                      | 51,807         | 51,238           | 570             | 1.1%          |
| <b>Derivatives</b>   | <b>61,318</b>  | <b>45,533</b>    | <b>15,785</b>   | <b>34.7%</b>  |
| MexDer   | 30,613         | 21,418           | 9,196           | 42.9%         |
| <i>Derivatives trading</i>                                       | 28,399         | 18,110           | 10,288          | 56.8%         |
| <i>Data sales-MexDer</i>   | 2,214          | 3,307            | -1,093          | -33.0%        |
| Derivatives Clearing- Asigna                                     | 30,705         | 24,115           | 6,590           | 27.3%         |
| <i>Derivatives Clearing</i>                                      | 30,677         | 23,907           | 6,770           | 28.3%         |
| <i>Data Sales- Asigna</i>  | 28             | 208              | -180            | -86.7%        |
| <b>OTC (SIF ICAP)</b>  | <b>177,508</b> | <b>154,171</b>   | <b>23,337</b>   | <b>15.1%</b>  |
| OTC trading  | 176,807        | 153,452          | 23,355          | 15.2%         |
| <i>SIF ICAP México</i>   | 54,847         | 56,134           | -1,287          | -2.3%         |
| <i>SIF ICAP Chile</i>  | 121,960        | 97,318           | 24,642          | 25.3%         |
| SIF ICAP data sales  | 701            | 719              | -18             | -2.5%         |
| <b>Capital Formation</b>   | <b>126,414</b> | <b>128,029</b>   | <b>-1,615</b>   | <b>-1.3%</b>  |
| Listing fees- BMV  | 23,801         | 22,598           | 1,202           | 5.3%          |
| Maintenance Fee- BMV   | 102,613        | 105,430          | -2,817          | -2.7%         |
| <b>Central Securities Depository (Indeval)</b>                   | <b>279,185</b> | <b>353,422</b>   | <b>-74,238</b>  | <b>-21.0%</b> |
| <b>Information Services</b>                                      | <b>170,495</b> | <b>173,105</b>   | <b>-2,609</b>   | <b>-1.5%</b>  |
| Price Vendor- Valmer   | 52,235         | 58,594           | -6,359          | -10.9%        |
| Data Sales   | 118,261        | 114,511          | 3,749           | 3.3%          |
| <b>Others</b>  | <b>38,422</b>  | <b>68,106</b>    | <b>-29,683</b>  | <b>-43.6%</b> |
| Colocation   | 5,257          | 5,560            | -303            | -5.5%         |
| Others   | 33,166         | 62,546           | -29,380         | -47.0%        |
| <b>Expenses <sup>(1)</sup></b>                                   | <b>458,222</b> | <b>407,759</b>   | <b>50,463</b>   | <b>12.4%</b>  |
| Personnel  | 229,553        | 185,543          | 44,010          | 23.7%         |
| Technology   | 88,656         | 73,449           | 15,207          | 20.7%         |
| Depreciation   | 52,997         | 60,637           | -7,640          | -12.6%        |
| Rent and Maintenance   | 18,607         | 15,238           | 3,369           | 22.1%         |
| Consulting Fees  | 13,468         | 23,850           | -10,382         | -43.5%        |
| Sub-custody  | 20,308         | 23,924           | -3,616          | -15.1%        |
| CNBV Fees  | 8,287          | 7,719            | 569             | 7.4%          |
| Other  | 26,346         | 17,400           | 8,946           | 51.4%         |
| <b>Operating Income <sup>(1)</sup></b>                           | <b>514,990</b> | <b>641,742</b>   | <b>-126,751</b> | <b>-19.8%</b> |
| <b>Operating Margin</b>  | <b>52.92%</b>  | <b>61.15%</b>    |                 | <b>-8.23</b>  |
| Comprehensive Financing Income                                   | 56,347         | 43,146           | 13,201          | 30.6%         |
| <i>Interest Gain (Losses)</i>                                    | 86,469         | 35,731           | 50,737          | 142.0%        |
| <i>Exchange gain (Losses)</i>                                    | -30,121        | 7,415            | -37,536         | -506.2%       |
| Dividends  | 1,054          | 1,273            | -219            | -17.2%        |
| Goodwill Impairment  |                |                  |                 |               |
| <b>Income before Taxes and Minority Interests <sup>(1)</sup></b> | <b>572,392</b> | <b>686,161</b>   | <b>-113,769</b> | <b>-4.0%</b>  |
| Taxes  | 165,424        | 150,051          | 15,374          | 10.2%         |
| Tax Rate   | 28.9%          | 21.9%            |                 | 703           |
| Associated companies results                                     | 1,763          | 2,064            | -302            | -14.6%        |
| Minority Interests   | -29,625        | -40,033          | 10,407          | -26.0%        |
| <b>Net Income <sup>(1)</sup></b>                                 | <b>379,105</b> | <b>498,142</b>   | <b>-119,037</b> | <b>-23.9%</b> |
| <b>Net margin</b>  | <b>39.0%</b>   | <b>47.5%</b>     |                 | <b>-8.51</b>  |
| Depreciation and Amortization                                    | 52,997         | 60,637           | -7,640          | -12.6%        |
| <b>EBITDA <sup>(1)</sup></b>                                     | <b>567,987</b> | <b>702,378</b>   | <b>-134,391</b> | <b>-19.1%</b> |
| <b>EBIDTA Margin</b>   | <b>58.4%</b>   | <b>66.9%</b>     | <b>0.0%</b>     | <b>-8.56</b>  |
| Number of Shares <sup>(2)</sup>                                  | 578,547        | 588,271          |                 | -1.7%         |
| Earnings per Share   | 0.66           | 0.85             |                 | -22.6%        |

(1) Thousand pesos

(2) Thousand shares

**ACCUMULATED CONSOLIDATED RESULTS TO DECEMBER 2022 <sup>(1)</sup>**

|  | 2022             | 2021             | Var.           | Var.          |
|--|------------------|------------------|----------------|---------------|
| <b>Revenues <sup>(1)</sup></b>                                   | <b>4,099,515</b> | <b>3,924,251</b> | <b>175,264</b> | <b>4.5%</b>   |
| <b>Cash Equities</b>   | <b>531,972</b>   | <b>518,337</b>   | <b>13,636</b>  | <b>2.6%</b>   |
| Cash equities trading- BMV                                       | 319,682          | 312,555          | 7,127          | 2.3%          |
| Cash equities clearing- CCV                                      | 212,290          | 205,782          | 6,508          | 3.2%          |
| <b>Derivatives</b>   | <b>222,790</b>   | <b>189,710</b>   | <b>33,080</b>  | <b>17.4%</b>  |
| MexDer   | 108,621          | 84,164           | 24,457         | 29.1%         |
| <i>Derivatives trading</i>                                       | 95,171           | 70,564           | 24,607         | 34.9%         |
| <i>MexDer data sales</i>   | 13,450           | 13,601           | -150           | -1.1%         |
| Derivatives Clearing- Asigna                                     | 114,169          | 105,546          | 8,623          | 8.2%          |
| <i>Derivatives Clearing</i>                                      | 113,482          | 105,066          | 8,415          | 8.0%          |
| <i>Data Sales Asigna</i>   | 687              | 480              | 208            | 43.2%         |
| <b>OTC (SIF ICAP)</b>  | <b>735,917</b>   | <b>639,829</b>   | <b>96,088</b>  | <b>15.0%</b>  |
| OTC trading  | 733,086          | 635,484          | 97,602         | 15.4%         |
| <i>SIF ICAP México</i>   | 209,799          | 215,736          | -5,937         | -2.8%         |
| <i>SIF ICAP Chile</i>  | 523,287          | 419,748          | 103,539        | 24.7%         |
| SIF ICAP data sales  | 2,831            | 4,345            | -1,514         | -34.8%        |
| <b>Capital Formation</b>   | <b>492,258</b>   | <b>497,990</b>   | <b>-5,732</b>  | <b>-1.2%</b>  |
| Listing fees- BMV  | 61,937           | 58,037           | 3,901          | 6.7%          |
| Maintenance Fee- BMV   | 430,320          | 439,953          | -9,633         | -2.2%         |
| <b>Central Securities Depository (Indeval)</b>                   | <b>1,270,924</b> | <b>1,275,853</b> | <b>-4,929</b>  | <b>-0.4%</b>  |
| <b>Information Services</b>                                      | <b>692,087</b>   | <b>629,809</b>   | <b>62,278</b>  | <b>9.9%</b>   |
| Price Vendor- Valmer   | 201,583          | 192,061          | 9,523          | 5.0%          |
| Data Sales   | 490,503          | 437,748          | 52,755         | 12.1%         |
| <b>Others</b>  | <b>153,567</b>   | <b>172,723</b>   | <b>-19,156</b> | <b>-11.1%</b> |
| Colocation   | 21,550           | 21,060           | 489            | 2.3%          |
| Others   | 132,018          | 151,663          | -19,645        | -13.0%        |
| <b>Expenses <sup>(1)</sup></b>                                   | <b>1,816,031</b> | <b>1,747,302</b> | <b>68,729</b>  | <b>3.9%</b>   |
| Personnel  | 883,070          | 849,435          | 33,636         | 4.0%          |
| Technology   | 321,446          | 291,500          | 29,945         | 10.3%         |
| Depreciation   | 219,471          | 232,397          | -12,926        | -5.6%         |
| Rent and Maintenance   | 71,176           | 59,437           | 11,739         | 19.7%         |
| Consulting Fees  | 91,680           | 89,365           | 2,315          | 2.6%          |
| Sub-custody  | 89,314           | 96,519           | -7,204         | -7.5%         |
| CNBV Fees  | 33,150           | 30,874           | 2,275          | 7.4%          |
| Other  | 106,723          | 97,774           | 8,949          | 9.2%          |
| <b>Operating Income <sup>(1)</sup></b>                           | <b>2,283,485</b> | <b>2,176,950</b> | <b>106,535</b> | <b>4.9%</b>   |
| <b>Operating Margin</b>  | <b>55.7%</b>     | <b>55.5%</b>     |                | <b>23</b>     |
| <b>Comprehensive Financing Income</b>                            | <b>240,923</b>   | <b>150,288</b>   | <b>90,635</b>  | <b>60.3%</b>  |
| <i>Interest Gain (Losses)</i>                                    | 260,811          | 123,793          | 137,018        | 110.7%        |
| <i>Exchange gain (Losses)</i>                                    | -19,888          | 26,495           | -46,382        | -175.1%       |
| Dividends  | 13,808           | 6,859            | 6,949          | 101.3%        |
| Goodwill Impairment  |                  |                  |                |               |
| <b>Income before Taxes and Minority Interests <sup>(1)</sup></b> | <b>2,538,215</b> | <b>2,334,096</b> | <b>-21,173</b> | <b>-4.0%</b>  |
| Taxes  | 694,167          | 601,941          | 12,418         | 15.3%         |
| Tax Rate   | 27.3%            | 25.8%            |                | 156           |
| Associated companies results                                     | 2,580            | -258             | 808            | -1101.5%      |
| Minority Interests   | -184,898         | -134,710         | -50,188        | 37.3%         |
| <b>Net Income <sup>(1)</sup></b>                                 | <b>1,661,730</b> | <b>1,597,188</b> | <b>64,542</b>  | <b>4.0%</b>   |
| <b>Net margin</b>  | <b>40.5%</b>     | <b>40.7%</b>     |                | <b>-17</b>    |
| Depreciation and Amortization                                    | 219,471          | 232,397          | -12,926        | -5.6%         |
| <b>EBITDA</b>  | <b>2,502,955</b> | <b>2,409,346</b> | <b>93,609</b>  | <b>3.9%</b>   |
| <b>EBIDTA Margin</b>   | <b>61.1%</b>     | <b>61.4%</b>     | <b>0%</b>      | <b>-34</b>    |
| Number of Shares <sup>(2)</sup>                                  | 578,547          | 588,271          |                | -1.7%         |
| Earnings per Share   | 2.87             | 2.72             |                | 5.8%          |

(1) Thousand pesos

(2) Thousand shares

**BALANCE SHEET UP TO DECEMBER 31<sup>st</sup>, 2022 <sup>(1)</sup>**

|   | Dec-22       | Dec-21       | Var.       | Var.        |
|---|--------------|--------------|------------|-------------|
| <b>Total Assets</b>                       | <b>8,744</b> | <b>8,590</b> | <b>154</b> | <b>2%</b>   |
| Cash & Investment                         | 3,923        | 3,705        | 218        | 6%          |
| Accounts Receivable                       | 341          | 376          | -35        | -9%         |
| Recoverable Taxes                         | 67           | 68           | -2         | -3%         |
| <b>Total Current Assets</b>               | <b>4,330</b> | <b>4,149</b> | <b>181</b> | <b>4%</b>   |
| Long-term Accounts Receivable             | 124          | 104          | 20         | 19%         |
| Other Non-Current Financial Assets        | 175          | 185          | -10        | -6%         |
| Investments in Associated Companies       | 26           | 24           | 2          | 7%          |
| Fixed Assets                              | 428          | 446          | -18        | -4%         |
| Goodwill                                  | 3,084        | 3,084        | 0          | 0%          |
| Other Non-Current Assets                  | 578          | 598          | -21        | -3%         |
| <b>Total Non-Current Assets</b>           | <b>4,414</b> | <b>4,441</b> | <b>-27</b> | <b>-1%</b>  |
| <b>Total Liabilities</b>                  | <b>908</b>   | <b>860</b>   | <b>48</b>  | <b>6%</b>   |
| Suppliers and Other Accounts to Pay       | 542          | 482          | 60         | 12%         |
| Deferred Income                           | 9            | 9            | 0          | 0%          |
| Taxes Payable                             | 135          | 110          | 26         | 23%         |
| Other Short Term Financial Liabilities    | 0            | 0            | 0          | 0%          |
| <b>Total Current Liabilities</b>          | <b>686</b>   | <b>601</b>   | <b>85</b>  | <b>14%</b>  |
| Leases & Provisions                       | 222          | 259          | -38        | -15%        |
| <b>Total Long Term Liabilities</b>        | <b>222</b>   | <b>259</b>   | <b>-38</b> | <b>-15%</b> |
| <b>Stockholders' Equity</b>               | <b>7,835</b> | <b>7,730</b> | <b>104</b> | <b>1%</b>   |
| Capital Stock                             | 4,507        | 4,507        | 0          | 0%          |
| Premium in issue of shares                | 0.219        | 0.218        | 0          | 0%          |
| Retained Earnings and Reserves            | 2,395        | 2,444        | -48        | -2%         |
| Other Results                             | 564          | 510          | 54         | 11%         |
| Minority Interest                         | 369          | 269          | 100        | 37%         |
| <b>Liabilities + Stockholders' Equity</b> | <b>8,743</b> | <b>8,590</b> | <b>153</b> | <b>2%</b>   |

(1) Million pesos

**CASH FLOW UP TO DECEMBER 31<sup>st</sup>, 2022 <sup>(1)</sup>**

| <b>OPERATING ACTIVITIES</b>                                    |                |
|--|----------------|
| <b>INCOME BEFORE TAXES</b>                                     | <b>2,540.8</b> |
| Depreciation and amortization                                  | 219.5          |
| Subsidiary Results   | -2.6           |
| Reserves   | 0.0            |
| <b>CASH FLOW FROM INCOME BEFORE TAXES</b>                      | <b>2,757.7</b> |
| <b>NET CASH FLOW FROM OPERATING ACTIVITY</b>                   |                |
| Changes in working capital                                     | 76.6           |
| Taxes Paid   | -682.1         |
| <b>NET CASH FLOW FROM OPERATING ACTIVITIES</b>                 | <b>2,152.2</b> |
| <b>INVESTMENT ACTIVITIES</b>                                   |                |
| Investment in fixed assets                                     | -16.8          |
| Investment in LED  | -19.0          |
| Investment in intangible assets                                | -70.3          |
| <b>CASH FLOW AVAILABLE (NEEDED) FOR FINANCING ACTIVITES</b>    | <b>2,046.1</b> |
| <b>FINANCING ACTIVITIES</b>                                    |                |
| Leasing Payments   | -135.7         |
| Share Buyback Program  | -363.3         |
| Dividends paid to controlling and non-controlling shareholders | -1,329.0       |
| <b>NET INCREASE (DECREASE) IN CASH</b>                         | <b>218.1</b>   |
| <b>CASH BALANCE AT BEGINNING OF PERIOD</b>                     | <b>3,704.7</b> |
| <b>CASH BALANCE AT END OF PERIOD</b>                           | <b>3,922.8</b> |

(1) Million pesos



Mexico City, Mexico, January 24<sup>th</sup>, 2023. Bolsa Mexicana de Valores, S.A.B. de C.V. (BMV: BOLSA A), invites you to participate in our:

## **4<sup>th</sup> QUARTER 2022 EARNINGS CONFERENCE CALL**

To be held on:

**Wednesday, February 15<sup>th</sup>, 2023**

at **8:00 AM Mexico City Time** (9:00 AM Eastern Time)

Hosted by:

**José-Oriol Bosch Par**

**CEO**

To participate in the conference call, please connect to the following webcast link:

[https://viavid.webcasts.com/starthere.jsp?ei=1595632&tp\\_key=40b90b6c46](https://viavid.webcasts.com/starthere.jsp?ei=1595632&tp_key=40b90b6c46)

you may also dial any of the following numbers:

Toll Free: 1-877-407-0784

Toll/International: 1-201-689-8560

ten minutes prior to the scheduled time using the  
conference ID: **13736022**

A replay of the call will be available on our website [www.bmv.com.mx](http://www.bmv.com.mx)  
in our Investor Relations section as of Thursday, February 16<sup>th</sup>, 2023

**The Bolsa Mexicana de Valores will report its earnings for the fourth quarter of 2022 on  
Tuesday, February 14<sup>th</sup>, after market close.**

If you have not received the 4Q22 earnings release prior to the conference or if you have questions regarding this call, please contact Luis René Ramón, email [lramon@grupobmv.com.mx](mailto:lramon@grupobmv.com.mx)

I – Operating Figures of the Stock Market

| Domestic Equities             | 2021      |           |           |           |           |           |           |           |           |           |           |           |
|-------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
|                               | Jan.      | Feb.      | Mar.      | Apr.      | May       | Jun.      | Jul.      | Aug.      | Sep.      | Oct.      | Nov.      | Dec.      |
| Number of Trades              | 7,765,750 | 7,663,206 | 9,427,578 | 7,405,628 | 7,615,129 | 8,251,542 | 6,466,786 | 7,342,232 | 7,399,325 | 6,867,115 | 8,554,264 | 7,269,260 |
| Daily Average                 | 388,288   | 403,327   | 428,526   | 370,281   | 362,625   | 375,070   | 293,945   | 333,738   | 352,349   | 327,005   | 427,713   | 316,055   |
| Value Traded <sup>(1)</sup>   | 172,983   | 168,555   | 216,262   | 157,207   | 165,618   | 188,338   | 141,621   | 165,775   | 171,730   | 154,985   | 178,514   | 178,597   |
| Daily Average <sup>(1)</sup>  | 8,649     | 8,871     | 9,830     | 7,860     | 7,887     | 8,561     | 6,437     | 7,535     | 8,178     | 7,380     | 8,926     | 7,765     |
| Trading Volume <sup>(2)</sup> | 5,242,751 | 5,570,995 | 7,055,906 | 4,165,295 | 5,734,872 | 4,661,178 | 3,946,238 | 4,053,943 | 4,924,857 | 4,093,579 | 5,049,309 | 4,717,984 |
| Daily Average <sup>(2)</sup>  | 262,138   | 293,210   | 320,723   | 208,265   | 273,089   | 211,872   | 179,374   | 184,270   | 234,517   | 194,932   | 252,465   | 205,130   |

| Domestic Equities             | 2022      |           |           |           |            |           |           |           |           |           |           |           |
|-------------------------------|-----------|-----------|-----------|-----------|------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
|                               | Jan.      | Feb.      | Mar.      | Apr.      | May        | Jun.      | Jul.      | Aug.      | Sep.      | Oct.      | Nov.      | Dec.      |
| Number of Trades              | 7,115,837 | 7,148,488 | 9,651,420 | 6,760,226 | 10,060,756 | 8,165,791 | 6,257,949 | 7,939,514 | 7,299,551 | 7,635,899 | 7,971,656 | 7,241,784 |
| Daily Average                 | 338,849   | 376,236   | 438,701   | 355,801   | 457,307    | 371,172   | 297,998   | 345,196   | 347,598   | 363,614   | 398,583   | 344,847   |
| Value Traded <sup>(1)</sup>   | 167,385   | 182,182   | 267,646   | 170,752   | 255,238    | 193,672   | 147,126   | 172,654   | 164,661   | 188,186   | 187,768   | 148,695   |
| Daily Average <sup>(1)</sup>  | 7,971     | 9,589     | 12,166    | 8,987     | 11,602     | 8,803     | 7,006     | 7,507     | 7,841     | 8,961     | 9,388     | 7,081     |
| Trading Volume <sup>(2)</sup> | 4,290,175 | 5,079,556 | 6,563,565 | 4,127,341 | 6,748,794  | 5,212,406 | 3,717,795 | 4,499,790 | 4,509,885 | 4,901,240 | 4,801,144 | 3,568,137 |
| Daily Average <sup>(2)</sup>  | 204,294   | 267,345   | 298,344   | 217,228   | 306,763    | 236,928   | 177,038   | 195,643   | 214,756   | 233,392   | 240,057   | 169,911   |

| Global Market                 | 2021    |         |         |         |         |         |         |         |         |         |         |         |
|-------------------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
|                               | Jan.    | Feb.    | Mar.    | Apr.    | May     | Jun.    | Jul.    | Aug.    | Sep.    | Oct.    | Nov.    | Dec.    |
| Number of Trades              | 454,398 | 492,867 | 535,437 | 384,627 | 415,564 | 500,400 | 473,387 | 447,247 | 410,473 | 416,828 | 507,374 | 424,569 |
| Daily Average                 | 22,720  | 25,940  | 24,338  | 19,231  | 19,789  | 22,745  | 21,518  | 20,329  | 19,546  | 19,849  | 25,369  | 18,460  |
| Value Traded <sup>(1)</sup>   | 151,336 | 209,749 | 257,884 | 184,532 | 205,950 | 202,212 | 190,521 | 162,269 | 166,451 | 155,526 | 179,558 | 174,850 |
| Daily Average <sup>(1)</sup>  | 7,567   | 11,039  | 11,722  | 9,227   | 9,807   | 9,191   | 8,660   | 7,376   | 7,926   | 7,406   | 8,978   | 7,602   |
| Trading Volume <sup>(2)</sup> | 212,910 | 306,518 | 400,833 | 293,895 | 312,952 | 316,966 | 214,499 | 198,001 | 205,245 | 193,183 | 155,436 | 225,406 |
| Daily Average <sup>(2)</sup>  | 10,646  | 16,133  | 18,220  | 14,695  | 14,902  | 14,408  | 9,750   | 9,000   | 9,774   | 9,199   | 7,772   | 9,800   |

| Global Market                 | 2022    |         |         |         |         |         |         |         |         |         |         |         |
|-------------------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
|                               | Jan.    | Feb.    | Mar.    | Apr.    | May     | Jun.    | Jul.    | Aug.    | Sep.    | Oct.    | Nov.    | Dec.    |
| Number of Trades              | 458,038 | 355,461 | 374,679 | 277,112 | 301,046 | 263,007 | 241,397 | 288,492 | 184,821 | 187,647 | 179,622 | 170,343 |
| Daily Average                 | 21,811  | 18,708  | 17,031  | 14,585  | 13,684  | 11,955  | 11,495  | 12,543  | 8,801   | 8,936   | 8,981   | 8,112   |
| Value Traded <sup>(1)</sup>   | 193,787 | 213,291 | 300,800 | 170,059 | 229,842 | 195,641 | 213,561 | 188,590 | 147,296 | 138,154 | 109,137 | 140,423 |
| Daily Average <sup>(1)</sup>  | 9,228   | 11,226  | 13,673  | 8,950   | 10,447  | 8,893   | 10,170  | 8,200   | 7,014   | 6,579   | 5,457   | 6,687   |
| Trading Volume <sup>(2)</sup> | 218,738 | 266,276 | 325,959 | 198,832 | 293,046 | 261,277 | 295,376 | 219,276 | 165,850 | 173,622 | 129,131 | 153,383 |
| Daily Average <sup>(2)</sup>  | 10,416  | 14,015  | 14,816  | 10,465  | 13,320  | 11,876  | 14,066  | 9,534   | 7,898   | 8,268   | 6,457   | 7,304   |

(1) Million pesos

(2) Thousand shares

## II – Operating Figures Futures Market

| Futuros                       | 2021    |         |           |         |         |           |         |         |           |         |         |         |
|-------------------------------|---------|---------|-----------|---------|---------|-----------|---------|---------|-----------|---------|---------|---------|
|                               | Jan.    | Feb.    | Mar.      | Apr.    | May     | Jun.      | Jul.    | Aug.    | Sep.      | Oct.    | Nov.    | Dec.    |
| Number of Trades              | 12,613  | 11,450  | 19,813    | 10,879  | 9,544   | 12,245    | 11,398  | 10,722  | 13,539    | 11,372  | 13,561  | 13,858  |
| Volume <sup>(1)</sup>         | 222,392 | 184,687 | 1,475,336 | 148,805 | 737,709 | 1,275,593 | 177,075 | 912,448 | 1,036,554 | 270,665 | 417,638 | 687,860 |
| Notional Value <sup>(2)</sup> | 49,851  | 42,164  | 328,939   | 34,659  | 152,619 | 270,425   | 41,098  | 147,915 | 224,116   | 62,539  | 95,366  | 159,630 |
| Open Interest <sup>(1)</sup>  | 585,379 | 666,886 | 584,223   | 641,837 | 936,371 | 633,964   | 635,509 | 999,471 | 631,121   | 656,816 | 760,031 | 819,062 |

| Futuros                       | 2022    |         |         |         |           |           |           |           |           |           |           |           |
|-------------------------------|---------|---------|---------|---------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
|                               | Jan.    | Feb.    | Mar.    | Apr.    | May       | Jun.      | Jul.      | Aug.      | Sep.      | Oct.      | Nov.      | Dec.      |
| Number of Trades              | 10,221  | 10,903  | 19,829  | 9,300   | 12,753    | 16,078    | 10,428    | 12,641    | 16,943    | 12,468    | 13,035    | 16,329    |
| Volume <sup>(1)</sup>         | 270,650 | 990,378 | 698,526 | 200,318 | 431,794   | 1,947,875 | 204,988   | 299,443   | 1,800,312 | 450,224   | 305,306   | 2,004,682 |
| Notional Value <sup>(2)</sup> | 60,555  | 210,110 | 166,912 | 41,956  | 93,439    | 399,538   | 46,435    | 65,587    | 372,743   | 82,826    | 62,744    | 412,723   |
| Open Interest <sup>(1)</sup>  | 934,034 | 918,118 | 777,447 | 890,569 | 1,070,725 | 1,064,142 | 1,194,404 | 1,334,305 | 1,430,555 | 1,606,533 | 1,666,000 | 1,634,194 |

|                                | 2021   |        |        |        |        |        |        |        |        |        |        |        |
|--------------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
|                                | Jan.   | Feb.   | Mar.   | Apr.   | May    | Jun.   | Jul.   | Aug.   | Sep.   | Oct.   | Nov.   | Dec.   |
| Margin Deposits <sup>(2)</sup> | 39,602 | 39,187 | 35,222 | 34,603 | 35,140 | 35,189 | 32,315 | 30,935 | 27,403 | 28,163 | 31,682 | 33,120 |

|                                | 2022   |        |        |        |        |        |        |        |        |        |        |        |
|--------------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
|                                | Jan.   | Feb.   | Mar.   | Apr.   | May    | Jun.   | Jul.   | Aug.   | Sep.   | Oct.   | Nov.   | Dec.   |
| Margin Deposits <sup>(2)</sup> | 31,298 | 27,674 | 30,098 | 31,728 | 32,963 | 35,499 | 37,455 | 37,325 | 36,278 | 36,881 | 34,727 | 37,548 |

(1) Contracts

(2) Million pesos

II.a – Futures Detail

|        | DÓLAR  |                       |                               |                              | EURO   |                       |                               |                              | INDICE IPC |                       |                               |                              |
|--------|--------|-----------------------|-------------------------------|------------------------------|--------|-----------------------|-------------------------------|------------------------------|------------|-----------------------|-------------------------------|------------------------------|
|        | Trades | Volume <sup>(1)</sup> | Notional Value <sup>(2)</sup> | Open Interest <sup>(1)</sup> | Trades | Volume <sup>(1)</sup> | Notional Value <sup>(2)</sup> | Open Interest <sup>(1)</sup> | Trades     | Volume <sup>(1)</sup> | Notional Value <sup>(2)</sup> | Open Interest <sup>(1)</sup> |
| Jan-21 | 470    | 198,506               | 39,960                        | 563,755                      | 0      | 0                     | 0                             | 0                            | 11,984     | 21,330                | 9,734                         | 14,033                       |
| Feb-21 | 552    | 164,167               | 33,774                        | 642,827                      | 0      | 0                     | 0                             | 0                            | 10,758     | 18,482                | 8,277                         | 16,296                       |
| Mar-21 | 579    | 1,395,783             | 296,825                       | 558,942                      | 0      | 0                     | 0                             | 0                            | 19,073     | 65,353                | 31,116                        | 17,419                       |
| Apr-21 | 412    | 132,262               | 26,834                        | 616,926                      | 2      | 60                    | 14                            | 60                           | 10,310     | 16,174                | 7,781                         | 17,009                       |
| May-21 | 305    | 721,486               | 145,103                       | 909,591                      | 0      | 0                     | 0                             | 60                           | 9,062      | 15,049                | 7,425                         | 18,321                       |
| Jun-21 | 587    | 1,205,975             | 242,184                       | 607,924                      | 2      | 120                   | 29                            | 60                           | 11,535     | 52,996                | 27,084                        | 18,241                       |
| Jul-21 | 319    | 153,683               | 30,912                        | 607,179                      | 0      | 0                     | 0                             | 60                           | 10,852     | 19,599                | 9,847                         | 17,759                       |
| Aug-21 | 380    | 481,588               | 98,589                        | 658,033                      | 1      | 60                    | 14                            | 0                            | 10,115     | 15,141                | 7,842                         | 17,854                       |
| Sep-21 | 481    | 954,943               | 192,894                       | 503,879                      | 0      | 0                     | 0                             | 0                            | 12,931     | 56,497                | 29,211                        | 16,029                       |
| Oct-21 | 326    | 253,358               | 54,051                        | 575,644                      | 0      | 0                     | 0                             | 0                            | 10,976     | 16,333                | 8,455                         | 16,245                       |
| Nov-21 | 366    | 396,635               | 85,162                        | 736,402                      | 3      | 60                    | 15                            | 20                           | 13,120     | 19,833                | 10,128                        | 15,685                       |
| Dec-21 | 317    | 620,848               | 132,082                       | 799,170                      | 2      | 170                   | 41                            | 150                          | 13,512     | 51,328                | 26,359                        | 12,110                       |
| Jan-22 | 481    | 251,280               | 52,479                        | 912,740                      | 3      | 250                   | 59                            | 100                          | 9,672      | 15,216                | 7,998                         | 12,087                       |
| Feb-22 | 259    | 971,202               | 201,111                       | 894,863                      | 0      | 0                     | 0                             | 100                          | 10,512     | 17,014                | 8,891                         | 12,748                       |
| Mar-22 | 463    | 621,299               | 132,248                       | 754,915                      | 0      | 0                     | 0                             | 100                          | 19,268     | 62,493                | 33,573                        | 12,421                       |
| Apr-22 | 308    | 162,294               | 33,418                        | 846,588                      | 0      | 0                     | 0                             | 100                          | 8,940      | 15,176                | 8,256                         | 12,578                       |
| May-22 | 281    | 409,227               | 82,912                        | 1,025,410                    | 2      | 150                   | 33                            | 50                           | 12,432     | 20,343                | 10,281                        | 13,964                       |
| Jun-22 | 423    | 1,882,091             | 376,410                       | 1,020,890                    | 1      | 50                    | 11                            | 100                          | 15,615     | 45,610                | 22,189                        | 14,950                       |
| Jul-22 | 287    | 190,538               | 39,872                        | 1,149,806                    | 0      | 0                     | 0                             | 100                          | 10,116     | 13,825                | 6,554                         | 16,289                       |
| Aug-22 | 314    | 278,770               | 57,236                        | 1,288,430                    | 2      | 150                   | 31                            | 250                          | 12,271     | 17,456                | 8,311                         | 16,394                       |
| Sep-22 | 400    | 1,685,617             | 346,079                       | 1,384,681                    | 3      | 250                   | 51                            | 200                          | 16,457     | 55,164                | 26,034                        | 15,254                       |
| Oct-22 | 269    | 359,890               | 73,780                        | 1,494,819                    | 0      | 0                     | 0                             | 200                          | 12,163     | 19,092                | 8,975                         | 14,453                       |
| Nov-22 | 184    | 263,231               | 52,101                        | 1,533,996                    | 2      | 150                   | 30                            | 350                          | 12,812     | 20,622                | 10,578                        | 14,039                       |
| Dec-22 | 308    | 1,942,369             | 385,820                       | 1,498,268                    | 2      | 200                   | 42                            | 350                          | 15,979     | 50,695                | 25,831                        | 15,054                       |

(1) Contracts  
(2) Million pesos

II.a Futures Detail

|        | ORBIA  |                       |                               |                              | MINI IPC |                       |                               |                              |
|--------|--------|-----------------------|-------------------------------|------------------------------|----------|-----------------------|-------------------------------|------------------------------|
|        | Trades | Volume <sup>(1)</sup> | Notional Value <sup>(2)</sup> | Open Interest <sup>(1)</sup> | Trades   | Volume <sup>(1)</sup> | Notional Value <sup>(2)</sup> | Open Interest <sup>(1)</sup> |
| Jan-21 | 0      | 0                     | 0                             | 0                            | 150      | 346                   | 32                            | 117                          |
| Feb-21 | 0      | 0                     | 0                             | 0                            | 129      | 397                   | 36                            | 228                          |
| Mar-21 | 0      | 0                     | 0                             | 0                            | 145      | 405                   | 39                            | 102                          |
| Apr-21 | 0      | 0                     | 0                             | 0                            | 154      | 299                   | 29                            | 92                           |
| May-21 | 0      | 0                     | 0                             | 0                            | 172      | 324                   | 32                            | 99                           |
| Jun-21 | 0      | 0                     | 0                             | 0                            | 104      | 202                   | 20                            | 39                           |
| Jul-21 | 0      | 0                     | 0                             | 0                            | 213      | 543                   | 55                            | 61                           |
| Aug-21 | 0      | 0                     | 0                             | 0                            | 197      | 605                   | 63                            | 184                          |
| Sep-21 | 0      | 0                     | 0                             | 0                            | 98       | 202                   | 21                            | 3                            |
| Oct-21 | 0      | 0                     | 0                             | 0                            | 59       | 222                   | 23                            | 67                           |
| Nov-21 | 0      | 0                     | 0                             | 0                            | 65       | 210                   | 21                            | 164                          |
| Dec-21 | 0      | 0                     | 0                             | 0                            | 10       | 24                    | 2                             | 2                            |
| Jan-22 | 0      | 0                     | 0                             | 0                            | 54       | 74                    | 8                             | 7                            |
| Feb-22 | 0      | 0                     | 0                             | 0                            | 122      | 160                   | 17                            | 7                            |
| Mar-22 | 4      | 300                   | 2                             | 300                          | 83       | 134                   | 14                            | 11                           |
| Apr-22 | 1      | 100                   | 1                             | 200                          | 40       | 48                    | 5                             | 3                            |
| May-22 | 0      | 0                     | 0                             | 200                          | 32       | 54                    | 5                             | 1                            |
| Jun-22 | 2      | 400                   | 2                             | 200                          | 21       | 24                    | 2                             | 2                            |
| Jul-22 | 0      | 0                     | 0                             | 200                          | 20       | 20                    | 2                             | 4                            |
| Aug-22 | 0      | 0                     | 0                             | 200                          | 51       | 67                    | 6                             | 26                           |
| Sep-22 | 3      | 600                   | 2                             | 400                          | 63       | 81                    | 8                             | 20                           |
| Oct-22 | 1      | 100                   | 0                             | 500                          | 26       | 42                    | 4                             | 11                           |
| Nov-22 | 0      | 0                     | 0                             | 500                          | 28       | 83                    | 8                             | 45                           |
| Dec-22 | 1      | 100                   | 0                             | 600                          | 24       | 68                    | 7                             | 2                            |

(1) Contracts

(2) Million pesos

## II.a – Futures Detail

|        | FEMSA  |                       |                               |                              | BONO DC24 (DC24) |                       |                               |                              | AMERICA MOVIL |                       |                               |                              |
|--------|--------|-----------------------|-------------------------------|------------------------------|------------------|-----------------------|-------------------------------|------------------------------|---------------|-----------------------|-------------------------------|------------------------------|
|        | Trades | Volume <sup>(1)</sup> | Notional Value <sup>(2)</sup> | Open Interest <sup>(1)</sup> | Trades           | Volume <sup>(1)</sup> | Notional Value <sup>(2)</sup> | Open Interest <sup>(1)</sup> | Trades        | Volume <sup>(1)</sup> | Notional Value <sup>(2)</sup> | Open Interest <sup>(1)</sup> |
| Jan-21 | 1      | 10                    | 0                             | 10                           | 1                | 1,000                 | 122                           | 5,000                        | 2             | 800                   | 1                             | 800                          |
| Feb-21 | 0      | 0                     | 0                             | 10                           | 2                | 600                   | 73                            | 4,600                        | 1             | 300                   | 0                             | 1,100                        |
| Mar-21 | 2      | 20                    | 0                             | 10                           | 2                | 8,000                 | 945                           | 4,000                        | 2             | 1,600                 | 2                             | 1,100                        |
| Apr-21 | 1      | 10                    | 0                             | 0                            | 0                | 0                     | 0                             | 4,000                        | 0             | 0                     | 0                             | 1,100                        |
| May-21 | 0      | 0                     | 0                             | 0                            | 1                | 500                   | 57                            | 4,500                        | 1             | 100                   | 0                             | 1,000                        |
| Jun-21 | 0      | 0                     | 0                             | 0                            | 8                | 9,500                 | 1,087                         | 4,500                        | 3             | 1,500                 | 2                             | 500                          |
| Jul-21 | 3      | 200                   | 3                             | 200                          | 0                | 0                     | 0                             | 4,500                        | 1             | 250                   | 0                             | 250                          |
| Aug-21 | 0      | 0                     | 0                             | 200                          | 1                | 2                     | 0                             | 4,500                        | 1             | 250                   | 0                             | 0                            |
| Sep-21 | 4      | 400                   | 7                             | 200                          | 15               | 8,602                 | 961                           | 4,600                        | 0             | 0                     | 0                             | 0                            |
| Oct-21 | 2      | 200                   | 4                             | 400                          | 0                | 0                     | 0                             | 4,600                        | 0             | 0                     | 0                             | 0                            |
| Nov-21 | 3      | 250                   | 4                             | 650                          | 1                | 300                   | 32                            | 4,300                        | 0             | 0                     | 0                             | 0                            |
| Dec-21 | 4      | 400                   | 6                             | 650                          | 6                | 10,300                | 1,121                         | 5,000                        | 0             | 0                     | 0                             | 0                            |
| Jan-22 | 4      | 200                   | 3                             | 450                          | 0                | 0                     | 0                             | 5,000                        | 0             | 0                     | 0                             | 0                            |
| Feb-22 | 3      | 200                   | 3                             | 550                          | 4                | 800                   | 87                            | 5,200                        | 0             | 0                     | 0                             | 0                            |
| Mar-22 | 2      | 400                   | 7                             | 550                          | 6                | 10,100                | 1,063                         | 4,000                        | 0             | 0                     | 0                             | 0                            |
| Apr-22 | 0      | 0                     | 0                             | 550                          | 8                | 2,500                 | 257                           | 5,600                        | 0             | 0                     | 0                             | 0                            |
| May-22 | 0      | 0                     | 0                             | 550                          | 4                | 2,000                 | 205                           | 5,600                        | 0             | 0                     | 0                             | 0                            |
| Jun-22 | 3      | 1,100                 | 16                            | 550                          | 9                | 8,700                 | 897                           | 2,500                        | 0             | 0                     | 0                             | 0                            |
| Jul-22 | 2      | 400                   | 5                             | 550                          | 1                | 5                     | 1                             | 2,505                        | 0             | 0                     | 0                             | 0                            |
| Aug-22 | 0      | 0                     | 0                             | 550                          | 0                | 0                     | 0                             | 2,505                        | 0             | 0                     | 0                             | 0                            |
| Sep-22 | 2      | 700                   | 10                            | 550                          | 5                | 5,000                 | 513                           | 2,500                        | 0             | 0                     | 0                             | 0                            |
| Oct-22 | 1      | 700                   | 10                            | 1,250                        | 0                | 0                     | 0                             | 2,500                        | 0             | 0                     | 0                             | 0                            |
| Nov-22 | 1      | 320                   | 5                             | 1,570                        | 0                | 0                     | 0                             | 2,500                        | 0             | 0                     | 0                             | 0                            |
| Dec-22 | 2      | 400                   | 6                             | 1,570                        | 4                | 5,000                 | 510                           | 2,500                        | 0             | 0                     | 0                             | 0                            |

(1) Contracts

(2) Million pesos

**II.a – Futures Detail**

|        | GMXT   |                       |                               |                              | TIEF   |                       |                               |                              | PINFRA |                       |                               |                              |
|--------|--------|-----------------------|-------------------------------|------------------------------|--------|-----------------------|-------------------------------|------------------------------|--------|-----------------------|-------------------------------|------------------------------|
|        | Trades | Volume <sup>(1)</sup> | Notional Value <sup>(2)</sup> | Open Interest <sup>(1)</sup> | Trades | Volume <sup>(1)</sup> | Notional Value <sup>(2)</sup> | Open Interest <sup>(1)</sup> | Trades | Volume <sup>(1)</sup> | Notional Value <sup>(2)</sup> | Open Interest <sup>(1)</sup> |
| Jan-21 | 3      | 150                   | 0                             | 1,664                        | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Feb-21 | 3      | 364                   | 1                             | 1,700                        | 2      | 2                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Mar-21 | 9      | 4,050                 | 11                            | 2,650                        | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Apr-21 | 0      | 0                     | 0                             | 2,650                        | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| May-21 | 1      | 50                    | 0                             | 2,600                        | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Jun-21 | 4      | 5,200                 | 17                            | 2,600                        | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Jul-21 | 0      | 0                     | 0                             | 2,600                        | 10     | 2,800                 | 280                           | 2,800                        | 0      | 0                     | 0                             | 0                            |
| Aug-21 | 1      | 100                   | 0                             | 2,700                        | 23     | 414,002               | 41,400                        | 315,800                      | 0      | 0                     | 0                             | 0                            |
| Sep-21 | 2      | 5,200                 | 16                            | 2,700                        | 2      | 10,000                | 1,000                         | 103,000                      | 1      | 100                   | 1                             | 100                          |
| Oct-21 | 0      | 0                     | 0                             | 2,700                        | 2      | 2                     | 0                             | 57,000                       | 1      | 50                    | 1                             | 50                           |
| Nov-21 | 0      | 0                     | 0                             | 2,700                        | 0      | 0                     | 0                             | 0                            | 1      | 50                    | 1                             | 0                            |
| Dec-21 | 4      | 4,630                 | 16                            | 1,930                        | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Jan-22 | 4      | 930                   | 4                             | 1,000                        | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Feb-22 | 0      | 0                     | 0                             | 1,000                        | 2      | 2                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Mar-22 | 0      | 0                     | 0                             | 1,000                        | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Apr-22 | 2      | 200                   | 1                             | 800                          | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| May-22 | 0      | 0                     | 0                             | 800                          | 2      | 20                    | 2                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Jun-22 | 2      | 1,600                 | 6                             | 800                          | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Jul-22 | 0      | 0                     | 0                             | 800                          | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Aug-22 | 0      | 0                     | 0                             | 800                          | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Sep-22 | 2      | 1,600                 | 5                             | 800                          | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Oct-22 | 0      | 0                     | 0                             | 800                          | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Nov-22 | 3      | 200                   | 1                             | 600                          | 0      | 0                     | 0                             | 0                            | 0      | 0                     | 0                             | 0                            |
| Dec-22 | 1      | 100                   | 0                             | 500                          | 2      | 5,000                 | 500                           | 5,000                        | 0      | 0                     | 0                             | 0                            |

(1) Contracts

(2) Million pesos

II.a – Detalle del Mercado de Futuros

|        | CEMEX       |                          |                               |                                | WALMEX      |                          |                               |                                | GMEXICO     |                          |                               |                                |
|--------|-------------|--------------------------|-------------------------------|--------------------------------|-------------|--------------------------|-------------------------------|--------------------------------|-------------|--------------------------|-------------------------------|--------------------------------|
|        | Operaciones | Contratos <sup>(1)</sup> | Valor Nocional <sup>(2)</sup> | Interés Abierto <sup>(1)</sup> | Operaciones | Contratos <sup>(1)</sup> | Valor Nocional <sup>(2)</sup> | Interés Abierto <sup>(1)</sup> | Operaciones | Contratos <sup>(1)</sup> | Valor Nocional <sup>(2)</sup> | Interés Abierto <sup>(1)</sup> |
| Jan-21 | 0           | 0                        | 0                             | 0                              | 2           | 250                      | 2                             | 0                              | 0           | 0                        | 0                             | 0                              |
| Feb-21 | 0           | 0                        | 0                             | 0                              | 3           | 375                      | 2                             | 125                            | 0           | 0                        | 0                             | 0                              |
| Mar-21 | 0           | 0                        | 0                             | 0                              | 1           | 125                      | 1                             | 0                              | 0           | 0                        | 0                             | 0                              |
| Apr-21 | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              |
| May-21 | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              | 2           | 200                      | 2                             | 200                            |
| Jun-21 | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              | 2           | 100                      | 1                             | 100                            |
| Jul-21 | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 100                            |
| Aug-21 | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              | 3           | 700                      | 6                             | 200                            |
| Sep-21 | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              | 5           | 610                      | 5                             | 610                            |
| Oct-21 | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              | 6           | 500                      | 5                             | 110                            |
| Nov-21 | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              | 2           | 300                      | 3                             | 110                            |
| Dec-21 | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              | 3           | 160                      | 1                             | 50                             |
| Jan-22 | 2           | 2,650                    | 3                             | 2,650                          | 0           | 0                        | 0                             | 0                              | 1           | 50                       | 0                             | 0                              |
| Feb-22 | 1           | 1,000                    | 1                             | 3,650                          | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              |
| Mar-22 | 3           | 3,800                    | 4                             | 4,150                          | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              |
| Apr-22 | 1           | 20,000                   | 19                            | 24,150                         | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              |
| May-22 | 0           | 0                        | 0                             | 24,150                         | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              |
| Jun-22 | 2           | 8,300                    | 6                             | 24,150                         | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              |
| Jul-22 | 0           | 0                        | 0                             | 24,150                         | 0           | 0                        | 0                             | 0                              | 2           | 200                      | 2                             | 0                              |
| Aug-22 | 3           | 3,000                    | 3                             | 25,150                         | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              |
| Sep-22 | 8           | 51,300                   | 40                            | 26,150                         | 0           | 0                        | 0                             | 0                              | 0           | 0                        | 0                             | 0                              |
| Oct-22 | 3           | 70,000                   | 54                            | 92,000                         | 0           | 0                        | 0                             | 0                              | 5           | 400                      | 3                             | 0                              |
| Nov-22 | 2           | 20,000                   | 16                            | 112,000                        | 0           | 0                        | 0                             | 0                              | 3           | 700                      | 5                             | 400                            |
| Dec-22 | 0           | 0                        | 0                             | 110,000                        | 0           | 0                        | 0                             | 0                              | 6           | 750                      | 6                             | 350                            |

(1) Contracts

(2) Million pesos



III – Operating Figures Options Market

| Options                       | 2021   |         |        |        |        |        |        |        |        |        |        |       |
|-------------------------------|--------|---------|--------|--------|--------|--------|--------|--------|--------|--------|--------|-------|
|                               | Jan.   | Feb.    | Mar.   | Apr.   | May.   | Jun.   | Jul.   | Aug.   | Sep.   | Oct.   | Nov.   | Dec.  |
| Number of Trades              | 275    | 212     | 284    | 203    | 112    | 108    | 125    | 104    | 110    | 79     | 122    | 73    |
| Volume <sup>(1)</sup>         | 95,109 | 102,903 | 14,024 | 5,422  | 3,261  | 27,719 | 13,890 | 22,182 | 2,203  | 24,699 | 993    | 6,719 |
| Notional Value <sup>(2)</sup> | 856    | 573     | 823    | 507    | 551    | 1,091  | 339    | 630    | 276    | 1,204  | 175    | 1,179 |
| Open Interest <sup>(1)</sup>  | 97,536 | 199,829 | 13,614 | 18,304 | 21,463 | 17,808 | 31,602 | 53,121 | 16,665 | 41,316 | 42,132 | 1,328 |

| Options                       | 2022   |        |       |       |       |       |       |       |         |         |         |        |
|-------------------------------|--------|--------|-------|-------|-------|-------|-------|-------|---------|---------|---------|--------|
|                               | Jan.   | Feb.   | Mar.  | Apr.  | May.  | Jun.  | Jul.  | Aug.  | Sep.    | Oct.    | Nov.    | Dec.   |
| Number of Trades              | 74     | 71     | 39    | 42    | 32    | 48    | 22    | 44    | 26      | 17      | 15      | 39     |
| Volume <sup>(1)</sup>         | 25,798 | 3,716  | 2,058 | 667   | 1,425 | 4,635 | 420   | 4,056 | 181,414 | 75,807  | 30,611  | 3,137  |
| Notional Value <sup>(2)</sup> | 290    | 229    | 436   | 161   | 290   | 947   | 94    | 227   | 460     | 290     | 160     | 624    |
| Open Interest <sup>(1)</sup>  | 27,050 | 30,693 | 2,036 | 2,618 | 4,026 | 3,621 | 4,023 | 8,048 | 182,403 | 255,204 | 225,808 | 70,013 |

(1) Contracts

(2) Million pesos

**III.a – Options Detail**

|        | INDICE IPC |                       |                               |                              | DOLAR  |                       |                |               | AMERICA MOVIL |                       |                |               |
|--------|------------|-----------------------|-------------------------------|------------------------------|--------|-----------------------|----------------|---------------|---------------|-----------------------|----------------|---------------|
|        | Trades     | Volume <sup>(1)</sup> | Notional Value <sup>(2)</sup> | Open Interest <sup>(1)</sup> | Trades | Volume <sup>(1)</sup> | Notional Value | Open Interest | Trades        | Volume <sup>(1)</sup> | Notional Value | Open Interest |
| Jan-21 | 250        | 348                   | 153                           | 275                          | 14     | 2,061                 | 411            | 2,141         | 3             | 60,000                | 90             | 60,000        |
| Feb-21 | 202        | 353                   | 155                           | 418                          | 7      | 1,400                 | 279            | 3,141         | 2             | 100,000               | 130            | 160,000       |
| Mar-21 | 252        | 300                   | 137                           | 29                           | 25     | 3,224                 | 666            | 3,085         | 0             | 0                     | 0              | 0             |
| Apr-21 | 191        | 302                   | 148                           | 199                          | 9      | 1,620                 | 332            | 4,105         | 0             | 0                     | 0              | 0             |
| May-21 | 105        | 261                   | 131                           | 358                          | 6      | 2,000                 | 410            | 6,105         | 0             | 0                     | 0              | 0             |
| Jun-21 | 84         | 109                   | 55                            | 68                           | 21     | 4,910                 | 994            | 3,040         | 2             | 21,000                | 32             | 13,000        |
| Jul-21 | 121        | 490                   | 238                           | 462                          | 2      | 400                   | 80             | 3,440         | 2             | 13,000                | 21             | 26,000        |
| Aug-21 | 85         | 182                   | 93                            | 581                          | 11     | 2,200                 | 457            | 5,040         | 2             | 4,000                 | 7              | 30,000        |
| Sep-21 | 105        | 203                   | 103                           | 265                          | 4      | 800                   | 163            | 2,800         | 0             | 0                     | 0              | 4,000         |
| Oct-21 | 73         | 99                    | 51                            | 316                          | 1      | 5,200                 | 1,092          | 8,000         | 0             | 0                     | 0              | 4,000         |
| Nov-21 | 121        | 343                   | 165                           | 482                          | 0      | 0                     | 0              | 8,000         | 0             | 0                     | 0              | 4,000         |
| Dec-21 | 68         | 68                    | 35                            | 78                           | 2      | 5,400                 | 1,134          | 0             | 0             | 0                     | 0              | 0             |
| Jan-22 | 64         | 98                    | 51                            | 100                          | 4      | 800                   | 163            | 800           | 0             | 0                     | 0              | 0             |
| Feb-22 | 67         | 116                   | 61                            | 143                          | 3      | 600                   | 123            | 1,400         | 0             | 0                     | 0              | 0             |
| Mar-22 | 30         | 58                    | 32                            | 36                           | 9      | 2,000                 | 404            | 2,000         | 0             | 0                     | 0              | 0             |
| Apr-22 | 39         | 67                    | 37                            | 18                           | 3      | 600                   | 124            | 2,600         | 0             | 0                     | 0              | 0             |
| May-22 | 25         | 25                    | 13                            | 26                           | 7      | 1,400                 | 277            | 4,000         | 0             | 0                     | 0              | 0             |
| Jun-22 | 26         | 35                    | 17                            | 21                           | 22     | 4,600                 | 929            | 3,600         | 0             | 0                     | 0              | 0             |
| Jul-22 | 20         | 20                    | 9                             | 23                           | 2      | 400                   | 85             | 4,000         | 0             | 0                     | 0              | 0             |
| Aug-22 | 37         | 56                    | 27                            | 48                           | 5      | 1,000                 | 198            | 5,000         | 0             | 0                     | 0              | 0             |
| Sep-22 | 12         | 12                    | 6                             | 3                            | 7      | 1,400                 | 283            | 2,400         | 3             | 30,002                | 54             | 0             |
| Oct-22 | 7          | 7                     | 3                             | 4                            | 3      | 600                   | 119            | 3,000         | 0             | 0                     | 0              | 0             |
| Nov-22 | 11         | 11                    | 6                             | 8                            | 1      | 500                   | 97             | 3,500         | 0             | 0                     | 0              | 0             |
| Dec-22 | 27         | 27                    | 13                            | 3                            | 11     | 3,100                 | 611            | 0             | 1             | 10                    | 0              | 10            |

(1) Contracts

(2) Million pesos

III.a – Options Detail

|        | CEMEX  |                       |                |               | WALMEX |                       |                |               | FEMSA  |                       |                |               |
|--------|--------|-----------------------|----------------|---------------|--------|-----------------------|----------------|---------------|--------|-----------------------|----------------|---------------|
|        | Trades | Volume <sup>(1)</sup> | Notional Value | Open Interest | Trades | Volume <sup>(1)</sup> | Notional Value | Open Interest | Trades | Volume <sup>(1)</sup> | Notional Value | Open Interest |
| Jan-21 | 0      | 0                     | 0              | 0             | 5      | 31,600                | 192            | 33,600        | 0      | 0                     | 0              | 420           |
| Feb-21 | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 33,600        | 0      | 0                     | 0              | 420           |
| Mar-21 | 0      | 0                     | 0              | 0             | 1      | 1,500                 | 11             | 1,500         | 0      | 0                     | 0              | 0             |
| Apr-21 | 0      | 0                     | 0              | 0             | 1      | 1,500                 | 9              | 3,000         | 0      | 0                     | 0              | 0             |
| May-21 | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 3,000         | 0      | 0                     | 0              | 0             |
| Jun-21 | 0      | 0                     | 0              | 0             | 1      | 1,700                 | 10             | 1,700         | 0      | 0                     | 0              | 0             |
| Jul-21 | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 1,700         | 0      | 0                     | 0              | 0             |
| Aug-21 | 0      | 0                     | 0              | 0             | 3      | 7,800                 | 55             | 9,500         | 0      | 0                     | 0              | 0             |
| Sep-21 | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 1,400         | 0      | 0                     | 0              | 0             |
| Oct-21 | 3      | 13,000                | 18             | 13,000        | 2      | 6,400                 | 44             | 7,800         | 0      | 0                     | 0              | 0             |
| Nov-21 | 0      | 0                     | 0              | 13,000        | 0      | 0                     | 0              | 7,800         | 1      | 650                   | 10             | 650           |
| Dec-21 | 0      | 0                     | 0              | 0             | 3      | 1,251                 | 10             | 1,250         | 0      | 0                     | 0              | 0             |
| Jan-22 | 2      | 17,000                | 20             | 17,000        | 4      | 7,900                 | 56             | 9,150         | 0      | 0                     | 0              | 0             |
| Feb-22 | 0      | 0                     | 0              | 17,000        | 0      | 0                     | 0              | 9,150         | 1      | 3,000                 | 45             | 3,000         |
| Mar-22 | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             |
| Apr-22 | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             |
| May-22 | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             |
| Jun-22 | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             |
| Jul-22 | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             |
| Aug-22 | 2      | 3,000                 | 3              | 3,000         | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             |
| Sep-22 | 4      | 150,000               | 118            | 150,000       | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             |
| Oct-22 | 1      | 2,000                 | 2              | 152,000       | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             |
| Nov-22 | 0      | 0                     | 0              | 152,000       | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             |
| Dec-22 | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             | 0      | 0                     | 0              | 0             |

(1) Contracts

**III.a – Option Detail**

|        | GMXT   |                       |                |                              | GRUPO MEXICO |                       |                |                              | NAFTRAC |                       |                |                              |
|--------|--------|-----------------------|----------------|------------------------------|--------------|-----------------------|----------------|------------------------------|---------|-----------------------|----------------|------------------------------|
|        | Trades | Volume <sup>(1)</sup> | Notional Value | Open Interest <sup>(1)</sup> | Trades       | Volume <sup>(1)</sup> | Notional Value | Open Interest <sup>(1)</sup> | Trades  | Volume <sup>(1)</sup> | Notional Value | Open Interest <sup>(1)</sup> |
| Jan-21 | 0      | 0                     | 0              | 0                            | 0            | 0                     | 0              | 0                            | 2       | 2                     | 8,600          | 2                            |
| Feb-21 | 0      | 0                     | 0              | 0                            | 7            | 2,000                 | 10             | 2,000                        | 0       | 0                     | 0              | 2                            |
| Mar-21 | 6      | 9,000                 | 10             | 9,000                        | 0            | 0                     | 0              | 0                            | 0       | 0                     | 0              | 0                            |
| Apr-21 | 0      | 0                     | 0              | 9,000                        | 0            | 0                     | 0              | 0                            | 0       | 0                     | 0              | 0                            |
| May-21 | 0      | 0                     | 0              | 9,000                        | 0            | 0                     | 0              | 0                            | 0       | 0                     | 0              | 0                            |
| Jun-21 | 0      | 0                     | 0              | 0                            | 0            | 0                     | 0              | 0                            | 0       | 0                     | 0              | 0                            |
| Jul-21 | 0      | 0                     | 0              | 0                            | 0            | 0                     | 0              | 0                            | 0       | 0                     | 0              | 0                            |
| Aug-21 | 1      | 7,000                 | 9              | 7,000                        | 0            | 0                     | 0              | 0                            | 0       | 0                     | 0              | 0                            |
| Sep-21 | 0      | 0                     | 0              | 7,000                        | 0            | 0                     | 0              | 0                            | 0       | 0                     | 0              | 0                            |
| Oct-21 | 0      | 0                     | 0              | 7,000                        | 0            | 0                     | 0              | 0                            | 0       | 0                     | 0              | 0                            |
| Nov-21 | 0      | 0                     | 0              | 7,000                        | 0            | 0                     | 0              | 0                            | 0       | 0                     | 0              | 0                            |
| Dec-21 | 0      | 0                     | 0              | 0                            | 0            | 0                     | 0              | 0                            | 0       | 0                     | 0              | 0                            |
| Jan-22 | 0      | 0                     | 0              | 0                            | 3            | 1,100                 | 9              | 1,100                        | 0       | 0                     | 0              | 0                            |
| Feb-22 | 0      | 0                     | 0              | 0                            | 1            | 1,150                 | 10             | 2,250                        | 0       | 0                     | 0              | 0                            |
| Mar-22 | 0      | 0                     | 0              | 0                            | 0            | 0                     | 0              | 0                            | 0       | 0                     | 0              | 0                            |
| Apr-22 | 0      | 0                     | 0              | 0                            | 2            | 2,000                 | 18             | 2,000                        | 0       | 0                     | 0              | 0                            |
| May-22 | 0      | 0                     | 0              | 0                            | 1            | 1,000                 | 9              | 3,000                        | 0       | 0                     | 0              | 0                            |
| Jun-22 | 0      | 0                     | 0              | 0                            | 0            | 0                     | 0              | 0                            | 0       | 0                     | 0              | 0                            |
| Jul-22 | 0      | 0                     | 0              | 0                            | 0            | 0                     | 0              | 0                            | 0       | 0                     | 0              | 0                            |
| Aug-22 | 0      | 0                     | 0              | 0                            | 2            | 1,000                 | 9              | 1,000                        | 0       | 0                     | 0              | 0                            |
| Sep-22 | 0      | 0                     | 0              | 0                            | 1            | 1,200                 | 10             | 1,200                        | 0       | 0                     | 0              | 0                            |
| Oct-22 | 0      | 0                     | 0              | 0                            | 0            | 0                     | 0              | 1,200                        | 0       | 0                     | 0              | 0                            |
| Nov-22 | 0      | 0                     | 0              | 0                            | 0            | 0                     | 0              | 1,200                        | 0       | 0                     | 0              | 0                            |
| Dec-22 | 0      | 0                     | 0              | 0                            | 0            | 0                     | 0              | 0                            | 0       | 0                     | 0              | 0                            |

(1) Contracts

**III.a – Option Detail**

| TELEVISA |        |                       |                |                              |
|----------|--------|-----------------------|----------------|------------------------------|
|          | Trades | Volume <sup>(1)</sup> | Notional Value | Open Interest <sup>(1)</sup> |
| Jan-21   | 0      | 0                     | 0              | 0                            |
| Feb-21   | 0      | 0                     | 0              | 0                            |
| Mar-21   | 0      | 0                     | 0              | 0                            |
| Apr-21   | 0      | 0                     | 0              | 0                            |
| May-21   | 0      | 0                     | 0              | 0                            |
| Jun-21   | 0      | 0                     | 0              | 0                            |
| Jul-21   | 0      | 0                     | 0              | 0                            |
| Aug-21   | 0      | 0                     | 0              | 0                            |
| Sep-21   | 0      | 0                     | 0              | 0                            |
| Oct-21   | 0      | 0                     | 0              | 0                            |
| Nov-21   | 0      | 0                     | 0              | 0                            |
| Dec-21   | 0      | 0                     | 0              | 0                            |
| Jan-22   | 0      | 0                     | 0              | 0                            |
| Feb-22   | 0      | 0                     | 0              | 0                            |
| Mar-22   | 0      | 0                     | 0              | 0                            |
| Apr-22   | 0      | 0                     | 0              | 0                            |
| May-22   | 0      | 0                     | 0              | 0                            |
| Jun-22   | 0      | 0                     | 0              | 0                            |
| Jul-22   | 0      | 0                     | 0              | 0                            |
| Aug-22   | 0      | 0                     | 0              | 0                            |
| Sep-22   | 0      | 0                     | 0              | 0                            |
| Oct-22   | 3      | 70,000                | 144            | 70,000                       |
| Nov-22   | 0      | 0                     | 0              | 70,000                       |
| Dec-22   | 0      | 0                     | 0              | 70,000                       |

(1) *Contracts*

IV. – Operating Figures Swaps

| Swaps                         | 2021      |           |           |           |           |           |           |           |           |           |           |           |
|-------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
|                               | Jan.      | Feb.      | Mar.      | Apr.      | May       | Jun.      | Jul.      | Aug.      | Sep.      | Oct.      | Nov.      | Dec.      |
| Number of Trades              | 17        | 34        | 63        | 34        | 68        | 86        | 63        | 34        | 41        | 52        | 52        | 31        |
| Volume <sup>(1)</sup>         | 418,550   | 363,690   | 540,330   | 196,770   | 483,900   | 522,950   | 310,760   | 247,700   | 566,110   | 673,270   | 627,117   | 373,386   |
| Notional Value <sup>(2)</sup> | 41,855    | 36,369    | 54,033    | 19,677    | 48,390    | 52,295    | 31,076    | 24,770    | 56,611    | 67,327    | 62,712    | 37,339    |
| Open Interest <sup>(1)</sup>  | 6,011,790 | 6,061,980 | 6,044,020 | 5,856,621 | 5,623,621 | 5,767,764 | 5,839,814 | 5,951,514 | 6,144,374 | 6,377,415 | 6,788,032 | 6,760,146 |

| Swaps                         | 2022      |           |           |           |           |           |           |           |           |           |           |           |
|-------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
|                               | Jan.      | Feb.      | Mar.      | Apr.      | May       | Jun.      | Jul.      | Aug.      | Sep.      | Oct.      | Nov.      | Dec.      |
| Number of Trades              | 32        | 75        | 61        | 28        | 26        | 37        | 35        | 42        | 23        | 29        | 21        | 12        |
| Volume <sup>(1)</sup>         | 269,450   | 388,825   | 637,075   | 334,419   | 396,320   | 304,047   | 317,750   | 335,765   | 392,710   | 148,259   | 183,812   | 63,560    |
| Notional Value <sup>(2)</sup> | 26,945    | 38,883    | 63,708    | 33,442    | 39,632    | 30,405    | 31,775    | 33,577    | 39,271    | 14,826    | 18,381    | 6,356     |
| Open Interest <sup>(1)</sup>  | 6,775,765 | 6,315,693 | 6,021,163 | 6,046,233 | 6,104,603 | 5,936,723 | 6,017,003 | 5,872,474 | 5,904,483 | 5,858,023 | 5,606,435 | 5,554,345 |

(1) Contracts

(2) Million pesos

V – Operating Figures SIF ICAP Mexico

| SIF ICAP México  | 2021      |           |           |         |         |         |         |         |         |         |         |         |
|--|-----------|-----------|-----------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
|  | Ene.      | Feb.      | Mar.      | Abr.    | Mayo    | Jun.    | Jul.    | Ago.    | Sep.    | Oct.    | Nov.    | Dic.    |
| <b>Assigned Operations</b>                             |           |           |           |         |         |         |         |         |         |         |         |         |
| Daily Average Number of Trades                         | 0         | 0         | 1         | 1       | 0       | 2       | 0       |         | 0       | 0       | 0       | 1       |
| Average Transaction Size (28 day terms) <sup>(1)</sup> | 70        | 16        | 71        | 47      | 30      | 93      | 214     |         | 56      | 119     | 7       | 54      |
| Daily Average Amount (28 day terms) <sup>(1)</sup>     | 33        | 4         | 105       | 63      | 7       | 164     | 20      |         | 3       | 6       | 0       | 28      |
| <b>Corporate Bonds</b>                                 |           |           |           |         |         |         |         |         |         |         |         |         |
| Daily Average Number of Trades                         |           |           |           | 0       | 0       |         |         | 0       |         |         |         |         |
| Average Transaction Size (28 day terms) <sup>(1)</sup> |           |           |           | 2,136   | 5,340   |         |         | 1,197   |         |         |         |         |
| Daily Average Amount (28 day terms) <sup>(1)</sup>     |           |           |           | 102     | 254     |         |         | 57      |         |         |         |         |
| <b>Government Bonds (Broker)</b>                       |           |           |           |         |         |         |         |         |         |         |         |         |
| Daily Average Number of Trades                         | 112       | 116       | 125       | 95      | 97      | 105     | 86      | 108     | 123     | 97      | 103     | 88      |
| Average Transaction Size (28 day terms) <sup>(1)</sup> | 15,784    | 14,643    | 22,251    | 7,742   | 8,607   | 7,798   | 7,355   | 7,407   | 6,333   | 7,254   | 7,344   | 7,028   |
| Daily Average Amount (28 day terms) <sup>(1)</sup>     | 1,771,522 | 1,695,149 | 2,789,811 | 732,586 | 838,958 | 819,179 | 631,456 | 797,853 | 778,356 | 704,306 | 759,200 | 616,754 |
| <b>IRS / Basis</b>                                     |           |           |           |         |         |         |         |         |         |         |         |         |
| Daily Average Number of Trades                         | 0         | 1         | 0         | 1       | 1       | 1       | 0       | 0       | 0       | 0       | 0       | 0       |
| Average Transaction Size (28 day terms) <sup>(1)</sup> | 4,934     | 6,034     | 3,293     | 4,934   | 3,667   | 6,023   | 4,696   | 3,998   | 5,547   | 5,230   | 4,263   | 7,183   |
| Daily Average Amount (28 day terms) <sup>(1)</sup>     | 1,880     | 6,609     | 1,098     | 2,819   | 3,841   | 4,589   | 447     | 762     | 1,849   | 1,494   | 1,421   | 684     |
| <b>Short Term (SET-TD)</b>                             |           |           |           |         |         |         |         |         |         |         |         |         |
| Daily Average Number of Trades                         | 70        | 79        | 81        | 71      | 75      | 83      | 87      | 79      | 78      | 72      | 68      | 77      |
| Average Transaction Size (28 day terms) <sup>(1)</sup> | 121       | 111       | 137       | 119     | 119     | 150     | 140     | 137     | 142     | 150     | 152     | 132     |
| Daily Average Amount (28 day terms) <sup>(1)</sup>     | 8,487     | 8,801     | 11,113    | 8,398   | 8,999   | 12,421  | 12,138  | 10,766  | 11,148  | 10,840  | 10,374  | 10,150  |
| <b>SIPO</b>  |           |           |           |         |         |         |         |         |         |         |         |         |
| Daily Average Number of Trades                         | 127       | 124       | 132       | 125     | 125     | 135     | 128     | 129     | 117     | 115     | 119     | 135     |
| Average Transaction Size (28 day terms) <sup>(1)</sup> | 446       | 557       | 384       | 379     | 467     | 384     | 428     | 334     | 279     | 247     | 339     | 272     |
| Daily Average Amount (28 day terms) <sup>(1)</sup>     | 56,566    | 68,945    | 50,861    | 47,183  | 58,242  | 52,006  | 54,817  | 43,065  | 32,496  | 28,481  | 40,448  | 36,600  |
| <b>SIPO Corro</b>                                      |           |           |           |         |         |         |         |         |         |         |         |         |
| Daily Average Number of Trades                         | 10        | 11        | 11        | 11      | 11      | 15      | 8       | 7       | 9       | 10      | 10      | 5       |
| Average Transaction Size (28 day terms) <sup>(1)</sup> | 6,136     | 5,401     | 6,159     | 5,713   | 7,154   | 7,143   | 6,666   | 5,699   | 5,752   | 4,642   | 5,798   | 10,030  |
| Daily Average Amount (28 day terms) <sup>(1)</sup>     | 63,693    | 59,928    | 66,284    | 60,664  | 77,669  | 103,743 | 53,959  | 40,439  | 50,668  | 48,190  | 59,087  | 46,805  |

(1) Million pesos

V – Operating Figures SIF ICAP Mexico

| SIF ICAP México  | 2022    |         |           |         |         |         |           |         |         |           |           |           |
|--|---------|---------|-----------|---------|---------|---------|-----------|---------|---------|-----------|-----------|-----------|
|  | Ene.    | Feb.    | Mar.      | Abr.    | Mayo    | Jun.    | Jul.      | Ago.    | Sep.    | Oct.      | Nov.      | Dic.      |
| <b>Assigned Operations</b>                             |         |         |           |         |         |         |           |         |         |           |           |           |
| Daily Average Number of Trades                         |         | 1       | 0         | 0       | 0       |         |           |         |         |           |           |           |
| Average Transaction Size (28 day terms) <sup>(1)</sup> |         | 86      | 33        | 179     | 105     |         |           |         |         |           |           |           |
| Daily Average Amount (28 day terms) <sup>(1)</sup>     |         | 45      | 14        | 9       | 5       |         |           |         |         |           |           |           |
| <b>Government Bonds (Broker)</b>                       |         |         |           |         |         |         |           |         |         |           |           |           |
| Daily Average Number of Trades                         | 121     | 90      | 147       | 119     | 140     | 112     | 129       | 117     | 99      | 136       | 107       | 100       |
| Average Transaction Size (28 day terms) <sup>(1)</sup> | 5,614   | 5,458   | 6,844     | 5,742   | 6,449   | 8,596   | 12,782    | 6,690   | 8,521   | 9,698     | 9,662     | 10,081    |
| Daily Average Amount (28 day terms) <sup>(1)</sup>     | 679,325 | 490,720 | 1,006,648 | 685,750 | 901,698 | 959,922 | 1,646,496 | 781,417 | 847,641 | 1,316,219 | 1,034,739 | 1,006,648 |
| <b>IRS / Basis</b>                                     |         |         |           |         |         |         |           |         |         |           |           |           |
| Daily Average Number of Trades                         | 0       | 1       | 1         | 0       | 0       | 0       | 1         | 1       | 1       | 1         | 0         | 1         |
| Average Transaction Size (28 day terms) <sup>(1)</sup> | 6,396   | 6,577   | 6,441     | 6,580   | 3,394   | 3,900   | 6,544     | 3,443   | 4,604   | 4,213     | 7,281     | 5,298     |
| Daily Average Amount (28 day terms) <sup>(1)</sup>     | 1,523   | 3,445   | 3,374     | 1,567   | 1,455   | 1,300   | 4,674     | 1,804   | 4,166   | 4,213     | 2,427     | 3,532     |
| <b>Short Term (SET-TD)</b>                             |         |         |           |         |         |         |           |         |         |           |           |           |
| Daily Average Number of Trades                         | 71      | 73      | 88        | 62      | 72      | 74      | 74        | 86      | 72      | 73        | 69        | 82        |
| Average Transaction Size (28 day terms) <sup>(1)</sup> | 120     | 138     | 143       | 129     | 142     | 133     | 130       | 149     | 158     | 156       | 162       | 154       |
| Daily Average Amount (28 day terms) <sup>(1)</sup>     | 8,497   | 10,130  | 12,514    | 7,984   | 10,287  | 9,855   | 9,591     | 12,818  | 11,364  | 11,478    | 11,227    | 12,594    |
| <b>SIPO</b>  |         |         |           |         |         |         |           |         |         |           |           |           |
| Daily Average Number of Trades                         | 123     | 115     | 128       | 101     | 118     | 124     | 108       | 127     | 118     | 113       | 110       | 111       |
| Average Transaction Size (28 day terms) <sup>(1)</sup> | 402     | 351     | 378       | 488     | 515     | 312     | 403       | 370     | 359     | 243       | 282       | 253       |
| Daily Average Amount (28 day terms) <sup>(1)</sup>     | 49,525  | 40,376  | 48,539    | 49,387  | 61,006  | 38,598  | 43,656    | 47,166  | 42,254  | 27,545    | 31,140    | 27,942    |
| <b>SIPO Corro</b>                                      |         |         |           |         |         |         |           |         |         |           |           |           |
| Daily Average Number of Trades                         | 7       | 6       | 9         | 9       | 11      | 12      | 9         | 9       | 7       | 9         | 7         | 8         |
| Average Transaction Size (28 day terms) <sup>(1)</sup> | 5,921   | 8,145   | 6,301     | 5,352   | 6,129   | 6,385   | 10,227    | 6,430   | 7,366   | 5,194     | 5,368     | 7,657     |
| Daily Average Amount (28 day terms) <sup>(1)</sup>     | 43,142  | 50,034  | 59,413    | 48,420  | 65,088  | 77,228  | 87,172    | 56,335  | 53,318  | 46,995    | 39,364    | 61,620    |

(1) Million pesos



**VI – Medium and long term issues**

| INSTRUMENT  | Jan '21    |                  | Feb '21    |                  | Mar '21    |                  | Apr '21    |                  | May '21    |                  | Jun '21    |                  |
|---|------------|------------------|------------|------------------|------------|------------------|------------|------------------|------------|------------------|------------|------------------|
|   | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           |
| <b>2</b> Unsecured debentures / obligations                               | 0          | 0                | 0          | 0                | 0          | 0                | 0          | 0                | 0          | 0                | 0          | 0                |
| <b>Q</b> Subordinated debentures / obligations                            | 5          | 5,249            | 5          | 5,276            | 5          | 5,298            | 5          | 5,317            | 5          | 5,325            | 5          | 5,334            |
| <b>JE</b> Dual listing debt   | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           |
| <b>90</b> Secured government certificates                                 | 20         | 65,350           | 20         | 65,573           | 20         | 65,662           | 20         | 65,919           | 20         | 66,001           | 20         | 66,122           |
| <b>95</b> Secured federal government certificates                         | 75         | 428,953          | 75         | 429,512          | 73         | 425,867          | 72         | 425,270          | 75         | 434,715          | 74         | 429,159          |
| <b>91</b> Secured private bonds   | 274        | 573,164          | 269        | 567,274          | 264        | 563,877          | 257        | 548,706          | 263        | 561,425          | 257        | 551,568          |
| <b>94</b> Secured bank bonds  | 51         | 198,806          | 50         | 198,892          | 47         | 185,142          | 46         | 183,148          | 45         | 175,271          | 42         | 166,281          |
| <b>97</b> Mortgage backed securities                                      | 42         | 15,396           | 42         | 15,456           | 42         | 15,483           | 41         | 15,471           | 41         | 15,432           | 41         | 15,385           |
| <b>98</b> Total Mortgage backed certificates                              | 2          | 747              | 2          | 751              | 2          | 755              | 2          | 756              | 2          | 756              | 2          | 757              |
| <b>99</b> Structured debt of financial institutions and / or subsidiaries | 22         | 3,320            | 23         | 3,597            | 25         | 3,772            | 25         | 4,243            | 24         | 3,834            | 28         | 3,971            |
| <b>F</b> Certificates of deposit  | 2          | 2,000            | 2          | 2,000            | 2          | 2,000            | 1          | 1,000            | 1          | 1,000            | 1          | 1,000            |
| <b>2U</b> Detachable coupon inflation indexed certificates                | 1          | 1,818            | 1          | 1,835            | 1          | 1,848            | 1          | 1,763            | 1          | 1,768            | 1          | 1,773            |
| <b>2P</b> Detachable coupon certificates                                  | 0          | 0                | 0          | 0                | 0          | 0                | 0          | -                | 0          | -                | 0          | -                |
| <b>92</b> Short term municipal and estate bonds                           | 0          | 0                | 0          | 0                | 0          | 0                | 0          | -                | 0          | -                | 0          | -                |
| <b>93</b> Short term ICS  | 261        | 36,421           | 266        | 37,136           | 273        | 38,091           | 274        | 37,297           | 277        | 37,776           | 274        | 37,821           |
| <b>CD</b> Bank Certificates of Development Banking                        | 9          | 47,450           | 8          | 40,010           | 8          | 40,010           | 8          | 40,010           | 8          | 40,010           | 8          | 40,010           |
| <b>83</b> Structured debt of financial institutions (CP)                  | 2          | 73               | 1          | 63               | 1          | 63               | 1          | 63               | 1          | 63               | 2          | 163              |
| <b>TOTAL</b>  | <b>769</b> | <b>1,418,747</b> | <b>767</b> | <b>1,407,375</b> | <b>766</b> | <b>1,387,866</b> | <b>756</b> | <b>1,368,962</b> | <b>766</b> | <b>1,383,377</b> | <b>758</b> | <b>1,359,342</b> |

*Amounts in million pesos*

| INSTRUMENT  | Jul '21    |                  | Aug '21    |                  | Sep '21    |                  | Oct '21    |                  | Nov '21    |                  | Dec '21    |                  |
|---|------------|------------------|------------|------------------|------------|------------------|------------|------------------|------------|------------------|------------|------------------|
|   | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           |
| <b>2</b> Unsecured debentures / obligations                               | 0          | -                | 0          | -                | 0          | -                | 0          | -                | 0          | -                | 0          | -                |
| <b>Q</b> Subordinated debentures / obligations                            | 5          | 5,351            | 5          | 5,366            | 5          | 5,375            | 5          | 5,394            | 5          | 5,426            | 5          | 5,458            |
| <b>JE</b> Dual listing debt   | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           |
| <b>90</b> Secured government certificates                                 | 20         | 66,294           | 20         | 65,964           | 20         | 65,836           | 20         | 66,090           | 20         | 66,478           | 19         | 65,914           |
| <b>95</b> Secured federal government certificates                         | 74         | 428,219          | 74         | 427,569          | 72         | 419,724          | 71         | 426,667          | 70         | 407,271          | 72         | 417,210          |
| <b>91</b> Secured private bonds   | 257        | 555,412          | 256        | 553,444          | 256        | 560,352          | 258        | 568,553          | 255        | 559,753          | 259        | 566,265          |
| <b>94</b> Secured bank bonds  | 42         | 165,728          | 41         | 162,467          | 40         | 159,145          | 40         | 159,205          | 43         | 172,870          | 44         | 174,656          |
| <b>97</b> Mortgage backed securities                                      | 41         | 15,380           | 41         | 15,355           | 41         | 15,326           | 41         | 15,341           | 40         | 15,398           | 39         | 15,464           |
| <b>98</b> Total Mortgage backed certificates                              | 2          | 759              | 2          | 760              | 2          | 761              | 2          | 763              | 2          | 769              | 2          | 771              |
| <b>99</b> Structured debt of financial institutions and / or subsidiaries | 30         | 4,188            | 35         | 5,091            | 43         | 5,576            | 60         | 7,271            | 80         | 9,884            | 75         | 9,875            |
| <b>F</b> Certificates of deposit  | 1          | 1,000            | 1          | 1,000            | 1          | 1,000            | 1          | 1,000            | 1          | 1,000            | 1          | 1,000            |
| <b>2U</b> Detachable coupon inflation indexed certificates                | 1          | 1,783            | 1          | 1,791            | 1          | 1,797            | 1          | 1,706            | 1          | 1,724            | 1          | 1,741            |
| <b>2P</b> Detachable coupon certificates                                  | 0          | -                | 0          | -                | 0          | -                | 0          | -                | 0          | -                | 0          | -                |
| <b>92</b> Short term municipal and estate bonds                           | 0          | -                | 0          | -                | 0          | -                | 0          | -                | 0          | -                | 0          | -                |
| <b>93</b> Short term ICS  | 280        | 38,037           | 284        | 37,817           | 276        | 36,911           | 280        | 39,352           | 262        | 36,053           | 254        | 33,864           |
| <b>CD</b> Bank Certificates of Development Banking                        | 8          | 40,010           | 8          | 40,010           | 12         | 50,017           | 12         | 50,033           | 12         | 50,059           | 12         | 50,084           |
| <b>83</b> Structured debt of financial institutions (CP)                  | 2          | 163              | 3          | 316              | 3          | 316              | 3          | 316              | 3          | 316              | 2          | 253              |
| <b>TOTAL</b>  | <b>766</b> | <b>1,362,324</b> | <b>774</b> | <b>1,356,949</b> | <b>775</b> | <b>1,362,136</b> | <b>797</b> | <b>1,381,691</b> | <b>797</b> | <b>1,367,001</b> | <b>788</b> | <b>1,382,556</b> |

*Amounts in million pesos*

VI – Medium and long term issues

| INSTRUMENT  | Jan'22     |                  | Feb '22    |                  | Mar '22    |                  | Apr '22    |                  | May '22    |                  | Jun '22    |                  |
|---|------------|------------------|------------|------------------|------------|------------------|------------|------------------|------------|------------------|------------|------------------|
|   | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           |
| <b>2</b> Unsecured debentures / obligations                               | 0          | -                | 0          | -                | 0          | -                | 0          | -                | 0          | -                | 0          | -                |
| <b>Q</b> Subordinated debentures / obligations                            | 5          | 5,465            | 7          | 5,891            | 7          | 5,921            | 7          | 5,951            | 7          | 5,960            | 7          | 5,974            |
| <b>JE</b> Dual listing debt   | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           |
| <b>90</b> Secured government certificates                                 | 19         | 66,009           | 19         | 66,147           | 19         | 66,219           | 19         | 66,617           | 19         | 66,678           | 19         | 66,867           |
| <b>95</b> Secured federal government certificates                         | 72         | 415,558          | 70         | 414,074          | 70         | 418,557          | 70         | 419,111          | 71         | 421,523          | 69         | 419,242          |
| <b>91</b> Secured private bonds   | 257        | 566,238          | 255        | 564,997          | 251        | 564,233          | 250        | 585,791          | 251        | 603,257          | 249        | 603,249          |
| <b>94</b> Secured bank bonds  | 44         | 174,813          | 44         | 177,817          | 43         | 167,601          | 44         | 175,061          | 42         | 161,286          | 43         | 168,896          |
| <b>97</b> Mortgage backed securities                                      | 39         | 15,421           | 39         | 15,467           | 39         | 15,534           | 38         | 15,081           | 38         | 15,016           | 38         | 15,018           |
| <b>98</b> Total Mortgage backed certificates                              | 2          | 771              | 2          | 772              | 2          | 777              | 2          | 782              | 2          | 782              | 2          | 784              |
| <b>99</b> Structured debt of financial institutions and / or subsidiaries | 69         | 8,573            | 71         | 8,960            | 79         | 12,686           | 74         | 12,834           | 77         | 13,696           | 93         | 17,931           |
| <b>F</b> Certificates of deposit  | 1          | 1,000            | 1          | 1,000            | 1          | 1,000            | 1          | 1,000            | 0          | -                | 0          | -                |
| <b>2U</b> Detachable coupon inflation indexed certificates                | 1          | 1,745            | 1          | 1,758            | 1          | 1,774            | 1          | 1,681            | 1          | 1,686            | 1          | 1,693            |
| <b>2P</b> Detachable coupon certificates                                  | 0          | -                | 0          | -                | 0          | -                | 0          | -                | 0          | -                | 0          | -                |
| <b>92</b> Short term municipal and estate bonds                           | 0          | -                | 0          | -                | 0          | -                | 0          | -                | 0          | -                | 0          | -                |
| <b>93</b> Short term ICS  | 252        | 34,995           | 256        | 38,939           | 253        | 36,864           | 260        | 37,337           | 263        | 35,567           | 261        | 34,901           |
| <b>CD</b> Bank Certificates of Development Banking                        | 12         | 50,090           | 12         | 50,109           | 12         | 50,133           | 12         | 50,158           | 12         | 50,165           | 12         | 50,176           |
| <b>83</b> Structured debt of financial institutions (CP)                  | 2          | 253              | 3          | 253              | 2          | 253              | 1          | 153              | 1          | 153              | 1          | 153              |
| <b>TOTAL</b>  | <b>778</b> | <b>1,380,931</b> | <b>783</b> | <b>1,386,183</b> | <b>782</b> | <b>1,381,552</b> | <b>782</b> | <b>1,411,557</b> | <b>787</b> | <b>1,415,768</b> | <b>798</b> | <b>1,424,884</b> |

Amounts in million pesos

| INSTRUMENT  | Jul'22     |                  | Aug '22    |                  | Sep '22    |                  | Oct '22    |                  | Nov '22    |                  | Dec '22    |                  |
|---|------------|------------------|------------|------------------|------------|------------------|------------|------------------|------------|------------------|------------|------------------|
|   | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           | Issues     | Amount           |
| <b>2</b> Unsecured debentures / obligations                               | -          | -                | -          | -                | -          | -                | 0          | 0                | 0          | 0                | 0          | 0                |
| <b>Q</b> Subordinated debentures / obligations                            | 7          | 6,001            | 7          | 6,025            | 9          | 6,591            | 9          | 6,610            | 9          | 6,630            | 9          | 6,676            |
| <b>JE</b> Dual listing debt   | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           | 3          | 40,000           | 2          | 17,500           |
| <b>90</b> Secured government certificates                                 | 19         | 67,014           | 19         | 67,130           | 20         | 69,993           | 20         | 70,221           | 20         | 70,145           | 20         | 70,310           |
| <b>95</b> Secured federal government certificates                         | 69         | 418,905          | 68         | 420,456          | 68         | 419,973          | 67         | 416,694          | 70         | 424,324          | 68         | 418,492          |
| <b>91</b> Secured private bonds   | 253        | 570,516          | 247        | 575,654          | 240        | 566,446          | 244        | 581,828          | 246        | 615,031          | 248        | 624,098          |
| <b>94</b> Secured bank bonds  | 42         | 173,021          | 44         | 176,079          | 43         | 174,865          | 42         | 168,848          | 39         | 163,118          | 39         | 163,210          |
| <b>97</b> Mortgage backed securities                                      | 38         | 15,088           | 38         | 15,143           | 38         | 15,203           | 38         | 15,230           | 37         | 15,163           | 37         | 15,175           |
| <b>98</b> Total Mortgage backed certificates                              | 2          | 789              | 2          | 794              | 2          | 798              | 2          | 800              | 2          | 804              | 2          | 805              |
| <b>99</b> Structured debt of financial institutions and / or subsidiaries | 100        | 18,631           | 96         | 16,902           | 86         | 15,478           | 79         | 14,086           | 67         | 11,519           | 59         | 9,079            |
| <b>F</b> Certificates of deposit  | -          | -                | -          | -                | -          | -                | 0          | 0                | 0          | 0                | 0          | 0                |
| <b>2U</b> Detachable coupon inflation indexed certificates                | 1          | 1,707            | 1          | 1,719            | 1          | 1,732            | 1          | 1,741            | 1          | 1,635            | 1          | 1,641            |
| <b>2P</b> Detachable coupon certificates                                  | -          | -                | -          | -                | -          | -                | 0          | 0                | 0          | 0                | 0          | 0                |
| <b>92</b> Short term municipal and estate bonds                           | -          | -                | -          | -                | -          | -                | 0          | 0                | 0          | 0                | 0          | 0                |
| <b>93</b> Short term ICS  | 257        | 35,900           | 247        | 40,096           | 231        | 39,277           | 234        | 31,424           | 249        | 32,227           | 256        | 38,062           |
| <b>CD</b> Bank Certificates of Development Banking                        | 11         | 46,198           | 11         | 46,217           | 11         | 46,237           | 11         | 46,252           | 11         | 46,268           | 11         | 46,279           |
| <b>83</b> Structured debt of financial institutions (CP)                  | 3          | 494              | 3          | 381              | 4          | 599              | 5          | 757              | 5          | 757              | 5          | 757              |
| <b>TOTAL</b>  | <b>805</b> | <b>1,394,264</b> | <b>786</b> | <b>1,406,596</b> | <b>756</b> | <b>1,397,191</b> | <b>755</b> | <b>1,394,491</b> | <b>759</b> | <b>1,427,621</b> | <b>757</b> | <b>1,412,085</b> |

Amounts in million pesos