

3Q13 revenues rose 12.9% while net income increased 18.0%, versus 3Q12

Highlights*

3Q 13 ⁽¹⁾	YTD 3Q 13 ⁽²⁾
Revenues amounted to \$574 million	Revenues amounted to \$1,690 million
Expenses decreased 1.9%	Expenses increased 4.8%
Operating margin was 45.8%	Operating margin was 45.5%
EBIDTA increased 37.8%	EBIDTA increased 19.1%
EBIDTA margin was 48.3%	EBIDTA margin was of 48.1%
Net income totaled \$176 million	Net income totaled \$568 million

⁽¹⁾ All figures compared versus third quarter of 2012 and consolidate Indeval's results.

⁽²⁾ All figures compared versus YTD Q3 2012 and consolidate Indeval's results.

* 2012 figures have been re-express to show Valmer Brazil as a "discontinued operation".

During the third quarter of 2013 we continued with good results. On one hand, we had 4 placements in the capital market, including 3 equity listings and 1 Fibra, which lead to a total of 15 listings in the first nine months of 2013 by more than 135 billion pesos. Additionally, last week we listed another FIBRA by Grupo Danhos, with these 16 listings we well above last year's record listing and we have already surpassed the full year amount raised, which included Santander. Further, cash equity trading continues with strong growth versus 2012 figures, with daily traded average above 13.8 billion pesos for the quarter.

Following the good trend of the second quarter, we are reporting strong revenue growth in almost all our business lines. Only derivatives trading and clearing are below 2012. Nevertheless, it is important to notice that the number of contracts compared to the third quarter of 2012 increased 27%, therefore, we continue to see stabilization in derivatives trading.

Luis Téllez
Presidente y Director General

Consolidated Results of the Third quarter of 2013

	3Q13	3Q12	Var.	Var. %
Revenues	573,657	508,186	65,471	12.9%
Trading	162,221	154,331	7,890	5.1%
Cash Equities	63,186	57,387	5,799	10.1%
Derivatives	19,522	21,190	-1,668	-7.9%
OTC (SIF Icap)	79,513	75,754	3,759	5.0%
Information Services	65,166	61,840	3,326	5.4%
Valmer	21,711	19,470	2,241	11.5%
Data Sales	43,455	42,370	1,085	2.6%
Listing Fees	24,984	23,319	1,665	7.1%
Maintenance	104,450	96,646	7,804	8.1%
Central counterpart – Cash Equities	48,403	41,400	7,003	16.9%
Central counterpart – Derivatives	23,355	23,795	-440	-1.8%
Indeval	114,258	103,715	10,543	10.2%
Colocation	1,510	1,099	411	37.4%
Other	29,310	2,041	27,269	1336.1%
Expenses	311,020	317,099	-6,079	-1.9%
Personnel	167,291	155,002	12,289	7.9%
Technology	49,845	53,016	-3,171	-6.0%
Depreciation	14,346	9,964	4,382	44.0%
Rent and Maintenance	18,257	12,719	5,538	43.5%
Consulting Fees	33,385	63,184	-29,799	-47.2%
CNBV Fees	5,604	5,650	-46	-0.8%
Other	22,291	17,564	4,727	26.9%
Operating Income	262,637	191,087	71,550	37.4%
Operating Margin	45.8%	37.6%		818
Comprehensive Financing Income	18,582	16,520	2,062	12.5%
Other Revenues (Expenses)	-10,076	7,344	-17,420	-237.2%
Income before Taxes and Minority Interests	271,144	214,951	56,193	26.1%
Taxes	86,717	64,457	22,260	34.5%
Tax Rate	32.0%	30.0%		200
Subsidiaries Results	1,120	1,016	104	10.2%
Discontinued Operation	0	0	0	NA
Minority Interests	-9,372	-2,257	-7,115	315.3%
Net Income	176,175	149,253	26,922	18.0%
Net Margin	30.7%	29.4%		134
Depreciation and Amortization	14,346	9,964	4,382	44.0%
EBITDA	276,983	201,051	75,932	37.8%
EBIDTA Margin	48.3%	39.6%		872
Number of Shares	592,989	592,989		
Earnings per Share	0.30	0.25		18.0%
Equity per Share	9.31	9.11		2.1%

Amounts in thousands of pesos

Consolidated Results as of September 30, 2013

	YTD 3Q13	YTD 3Q12	Var.	Var. %
Revenues	1,689,939	1,532,287	157,652	10.3%
Trading	530,418	486,638	43,780	9.0%
Cash Equities	208,198	166,280	41,918	25.2%
Derivatives	61,631	78,314	-16,683	-21.3%
OTC (SIF Icap)	260,589	242,044	18,545	7.7%
Information Services	189,652	179,525	10,127	5.6%
Valmer	64,587	57,869	6,718	11.6%
Data Sales	125,065	121,656	3,409	2.8%
Listing Fees	52,825	50,390	2,435	4.8%
Maintenance	313,580	289,943	23,637	8.2%
Central counterpart – Cash Equities	147,466	123,792	23,674	19.1%
Central counterpart – Derivatives	73,167	82,165	-8,998	-11.0%
Indeval	341,963	316,422	25,541	8.1%
Colocation	5,013	3,295	1,718	52.1%
Other	35,855	117	35,738	30545.2%
Expenses	920,402	878,365	42,037	4.8%
Personnel	531,221	483,509	47,712	9.9%
Technology	129,203	144,261	-15,058	-10.4%
Depreciation	42,762	28,257	14,505	51.3%
Rent and Maintenance	41,456	36,999	4,457	12.0%
Consulting Fees	99,649	112,894	-13,245	-11.7%
CNBV Fees	17,365	17,366	-1	0.0%
Other	58,746	55,079	3,667	6.7%
Operating Income	769,537	653,922	115,615	17.7%
Operating Margin	45.5%	42.7%		286
Comprehensive Financing Income	66,495	70,321	-3,826	-5.4%
Other Revenues (Expenses) and dividends	9,511	15,966	-6,455	-40.4%
Income before Taxes and Minority Interests	845,543	740,209	105,334	14.2%
Taxes	241,962	217,042	24,920	11.5%
Tax Rate	28.6%	29.3%		-71
Subsidiaries Results	3,374	2,503	871	34.8%
Discontinued Operation	0	15,132	-15,132	-100.0%
Minority Interests	-38,470	-32,618	-5,851	17.9%
Net Income	568,485	508,184	60,301	11.9%
Net Margin	33.6%	33.2%		47
Depreciation and Amortization	42,762	28,257	14,505	51.3%
EBITDA	812,299	682,179	130,120	19.1%
EBIDTA Margin	48.1%	44.5%		355
Number of Shares	592,989	592,989		
Earnings per Share	0.96	0.86		11.9%
Equity per Share	9.31	9.11		2.9%

Amounts in thousands of pesos

Balance Sheet as of September 30, 2013

	3Q13	Dec. 2012	Nom. Var.	Var. %
Total Assets	6,082	5,942	140	2.4%
Cash & Investments	1,894	2,023	- 129	-6.4%
Accounts Receivable	479	459	20	4.2%
Current Assets	2,372	2,482	- 110	-4.4%
Other Account Receivables	40	49	- 9	-19.0%
Investments in Subsidiaries	281	11	270	2361.6%
Indeval Flows	1,443	1,443	-	0.0%
Long Term Assets	1,765	1,504	260	17.3%
Fixed Assets	442	449	- 7	-1.6%
Goodwill & Intangibles	1,464	1,456	8	0.5%
Other Assets	38	50	- 11	-22.9%
Total Liabilities	561	329	233	70.8%
Suppliers	39	59	- 20	-33.7%
Bank loans	-	-	-	NA
Other interest bearing liabilities	21	21	- 1	-2.3%
Other non-interest bearing liabilities	482	209	273	130.5%
Current Liabilities	541	289	252	87.4%
Bank loans	-	-	-	NA
Other Interest bearing liabilities	20	40	- 20	-49.4%
Non Interest bearing liabilities	-	-	-	NA
Long Term liabilities	20	40	- 20	-49.4%
Deferred Liabilities	-	-	-	NA
Total Equity	5,520	5,613	- 93	-1.7%
Capital Stock	4,506	4,506	-	0.0%
Retained Earnings and Reserves	846	918	- 72	-7.8%
Minority Interest	168	189	- 21	-11.3%
Total Liabilities and Shareholders' Equity	6,082	5,942	140	2.4%

Amounts in million pesos

Cash Flow Statement as of September 30, 2013

OPERATING ACTIVITIES	3Q13
INCOME BEFORE TAXES	787,324
Non-cash items	
Flows from investment activities	41,297
Flows from financing activities	
CASH FLOW FROM INCOME BEFORE TAXES	828,621
Flows generated or used in operation	36,826
NET CASH FLOW FROM OPERATING ACTIVITY	865,447
INVESTMENT ACTIVITIES	
	-
Net cash flow from investment activities	276,996
CASH FLOW AVAILABLE FOR (NEEDED FOR) FINANCING ACTIVITIES	588,451
FINANCING ACTIVITIES	
	-
Net cash flows from financing activities	717,737
	-
NET INCREASE (DECREASE) IN CASH	129,286
CASH BALANCE AT BEGINING OF PERIOD	2,022,812
CASH BALANCE AT END OF PERIOD	1,893,526

Amounts is thousands of pesos

Results of the Third Quarter 2013

3Q13	Emisnet	INDEVAL	Elim. Interco.	Total
Revenues	486,259	119,987	-32,589	573,657
Trading	162,221	0	0	162,221
Cash Equities	63,186	0	0	63,186
Derivatives	19,522	0	0	19,522
OTC (SIF Icap)	79,513	0	0	79,513
Information services	65,166	0	0	65,166
Valmer	21,711	0	0	21,711
Data Sales	43,455	0	0	43,455
Listing	24,985	0	0	24,985
Maintenance	104,449	0	0	104,449
Central Counterpart – Cash	48,403	0	0	48,403
Equities				
Central Counterpart – Derivatives	23,355	0	0	23,355
Indeval	0	114,258	0	114,258
Colocation	1,510	0	0	1,510
Other	56,170	5,729	-32,589	29,310
Expenses	304,731	57,004	-50,715	311,020
Personnel	167,291	18,571	-18,571	167,291
Technology	47,418	19,288	-16,861	49,845
Depreciation	13,875	471	0	14,346
Rent and Maintenance	18,178	1,859	-1,780	18,257
Consulting Fees	20,488	12,918	-21	33,385
CNBV Fees	4,391	1,213	0	5,604
Other	33,089	2,684	-13,482	22,291
Operating Income	181,529	62,983	18,126	262,638
Operating Margin	37.33%	52.49%	0	45.78%
Comprehensive Financing Income	15,386	3,196	0	18,582
Other Revenues (Expenses)	12,975	-3,861	-19,190	-10,076
Indeval	41,508	0	-41,508	0
Inc. bef. Taxes & Min. Int.	251,398	62,318	-42,572	271,144
Taxes	68,035	18,682	0	86,717
Tax Rate	27.1%	30.0%	0.0%	32.0%
Subsidiaries Results	1,120	0	0	1,120
Discontinued Operation	0	0	0	0
Minority Interests	-8,308	0	-1,064	-9,372
Net Income	176,175	43,636	-43,636	176,174
Net Margin	36.2%	36.4%		30.7%
Depreciation and Amortization	13,875	471		14,346
EBITDA	195,404	63,454		276,984
EBIDTA Margin	40.2%	52.9%		48.3%

n.a. - Non Applicable

Amounts in thousands of pesos

Results as of the September 30, 2013

YTD. 3Q13	Emisnet	INDEVAL	Elim. Interco.	Total
Revenues	1,473,354	347,692	-131,107	1,689,939
Trading	530,418	0	0	530,418
Cash Equities	208,198	0	0	208,198
Derivatives	61,631	0	0	61,631
OTC (SIF Icap)	260,589	0	0	260,589
Information services	189,652	0	0	189,652
Valmer	64,587	0	0	64,587
Data Sales	125,065	0	0	125,065
Listing	52,825	0	0	52,825
Maintenance	313,580	0	0	313,580
Counterparty Central –Cash Equities	147,466	0	0	147,466
Counterparty Central – Derivatives	73,167	0	0	73,167
Indeval	0	341,963	0	341,963
Colocation	5,013	0	0	5,013
Other	161,233	5,729	-131,107	35,855
Expenses	906,032	166,725	-152,355	920,402
Personnel	531,221	55,009	-55,009	531,221
Technology	123,035	54,721	-48,553	129,203
Depreciation	41,281	1,481	0	42,762
Rent and Maintenance	43,875	2,807	-5,226	41,456
Consulting Fees	62,262	37,408	-21	99,649
CNBV Fees	13,722	3,643	0	17,365
Other	90,636	11,656	-43,546	58,746
Operating Income	567,322	180,967	21,248	769,537
Operating Margin	38.5%	52.0%		45.5%
Comprehensive Financing Income	56,437	10,058	0	66,495
Other Revenues (Expenses)	34,079	0	-24,568	9,511
Indeval	129,487	0	-129,487	0
Inc. bef. Taxes & Min. Int.	787,325	191,025	-132,807	845,543
Taxes	187,064	54,898	0	241,962
Tax Rate	23.8%	28.7%		28.6%
Subsidiaries Results	3,374	0	0	3,374
Discontinued Operation	0	0	0	0
Minority Interests	-35,150	0	-3,320	-38,470
Net Income	568,485	136,127	-136,127	568,485
Net Margin	38.6%	39.2%	103.8%	33.6%
Depreciation and Amortization	41,281	1,481		42,762
EBITDA	608,603	182,448		812,299
EBIDTA Margin	41.3%	52.5%		48.1%

Mexico City, October 15th, 2013. – Bolsa Mexicana de Valores, S.A.B. de C.V., (“the Bolsa or the BMV”) (BMV: BOLSA A) today announced its results for the third quarter of 2013. All figures presented in this report are expressed in thousands of pesos, unless otherwise stated.

The income statements contained in this report consolidate Indeval’s operation, thus eliminating intercompany transaction and making the income statement more transparent and facilitating its analysis.

Due to the sale of Valmer’s subsidiary in Brazil, 2012 numbers have been re-expressed to show its results as a “discontinued operation”.

Revenues

3Q13 Results

Bolsa’s revenues were 573.7 million, an increase of 65.4 million or 12.9% versus 3Q12. The gain is mainly a result of the increase in cash equities trading and clearing, and growth in almost all our business line, except for derivatives trading and clearing. Other income growth comes from a reclassification according to IFRS to classify as revenues all income including other income.

Revenue growth breakdown 3Q13

	Var	%
BMV Trading	5,799	10.1%
CCV (cash equities clearing)	7,003	16.9%
Derivatives Trading	-1,668	-7.9%
ASIGNA (derivatives clearing)	-440	-1.8%
OTC (SIF ICAP)	3,759	5.0%
INDEVAL (custody)	10,543	10.2%
Information services	3,326	5.4%
(Price Vendor & Risk Management) Valmer	2,241	11.5%
Data Sales	1,085	2.6%
Maintenance	7,804	8.1%
Listing	1,665	7.1%
Co-location	411	37.4%
Other	27,269	1336.1%
TOTAL	65,471	12.9%

YTD 3Q13 Results

Bolsa's year to date revenues were 1,689.9 million, 10.3% more than the same 2012 period. This gain is broken down as follows:

Revenue growth breakdown YTD 3Q13

	Var	%
BMV Trading	41,918	25.2%
CCV (cash equities clearing)	23,674	19.1%
Derivatives Trading	-16,683	-21.3%
ASIGNA (derivatives clearing)	-8,998	-11.0%
OTC (SIF ICAP)	18,545	7.7%
INDEVAL (custody)	25,541	8.1%
Information services	10,127	5.6%
(Pricing Vendor & Risk Management) Valmer	6,718	11.6%
Data Sales	3,409	2.8%
Maintenance	23,637	8.2%
Listing	2,435	4.8%
Member fees	1,718	52.1%
Other	35,738	30545.2%
TOTAL	157,652	10.3%

Cash Equities Trading & Clearing

3Q13 Results

Revenues from cash equity trading were 63.2 million, increasing 5.8 million, or 10.1%, from 3Q12; driven by strong value traded. Daily average value traded was 13.8 billion during the quarter, 16.2% above the same period of 2012. Average daily volume for this quarter was 359 million shares while the daily number of transactions was 148 thousand, increases of 12.5% y 93.5% respectively compared to the third quarter of 2012.

Cash equities clearing revenues amounted to 48.4 million, that is 7.0 million, or 16.9%, more than 3Q12; also driven by strong value traded.

YTD 3Q13 Results

Revenues from cash equity trading were 208.2 million, increasing 41.9 million, or 25.2%, from last year. This reflects the higher year to date average value traded, which increased from a daily average of 12.2 billion last year to a daily average of 15.2 billion during 2012. Average daily volume increased 17.1%, from 346 million to 405 million shares and the number of transactions increased 96.1% from 73.2 to 143.6 thousand.

Cash equities clearing revenues amounted to 147.5 million; that is 23.7 million, or 19.1%, more than last year.

Derivatives Trading & Clearing

3Q13 Results

Revenues for derivatives trading were 19.5 million, decreasing 1.7 million, or 7.9%, versus 3Q12.

The daily average number of contracts traded was 27.0% higher than the same quarter of 2012 and 8.1% higher than 2Q13, therefore, we could begin to see stabilization in derivatives trading.

However, although the number of derivative contracts was higher in the third quarter compared with the same period last year, the contract mix was not favorable as trading was mainly of lower-margin contracts.

Clearing revenues for the quarter were 23.4 million; this is 0.4 million, or 1.8%, less than in 3Q12.

Average margin deposits for the quarter were 19.7 billion, 4% less than the third quarter of 2012.

YTD 3Q13 Results

Derivatives trading revenues were 61.6 million; this is 16.7 million or 21.3%, less than in the same period of 2012, due to the extraordinary trading from ING during the first quarter and by the limitations imposed to some Afores by their regulator the CONSAR.

Clearing revenues for the period were 73.2 million; they decreased 9.0 million or 11.0% versus the previous year.

OTC Trading (SIF ICAP)

3Q13 Results

SIF Icap's revenues were 79.5 million, increasing 3.8 million, or 5.0%, from the same year ago.

YTD 3Q13 Results

Year to date revenues amounted to 260.6 million pesos, a growth of 7.7% or 18.5 million.

Indeval

3Q13 Results

Indeval's revenues for this quarter were 114.3 million; this is 10.2% or 10.5 million, above those of 3Q12.

YTD 3Q13 Results

Revenues were 342.0 million, an increase of 8.1% or 25.5 million when compared to last year.

Year to date and quarterly growth were driven by increased market transactions and custody balances, especially in equities.

Listing and Maintenance

3Q13 Results

Listing fees for this quarter were 25.0 million. This is 1.7 million, or 7.1%, more than in 3Q12. This is driven by an increase in the number of listings of medium and long term debt during the quarter, and a good quarter in capital market listings with 3 equity listing and 1 FIBRA.

Amounts raised for medium and long term debt amounted to 62.0 billion pesos, 56.3% higher than last year.

Maintenance fees were 104.5 million, 7.8 million or 8.1%, more than in 3Q12. It is worth mentioning that maintenance fees are constant throughout the year, therefore we expect this growth for the full year in maintenance.

Equity listings 3Q13	
Company	Amount*
OMA	2.8
GFNORTE	32.0
VOLARIS	5.1

FIBRAs listing 3Q13	
Company	Amount*
Shop	5.5

**Amounts in billion pesos*

YTD 3Q13 Results

Cumulative listing fees were 52.8 million; this is 2.4 million, or 4.8% more than last year, driven mainly by the 10 equity listing and 5 FIBRAS during the first half of this year, including the 11 equity listing during the first semester, compared to 4 equity listing during the first nine months of 2012.

Maintenance revenues were 313.6 million, an increase of 8.2% or 23.6 million over the same period of last year.

Among the most significant debt issuers this year are financial institutions and government entities.

Information & Data Sales

3Q13 Results

Revenues from this business segment were 65.2 million; this is 3.3 million or 5.4% above those of 3Q12. This growth comes both from Valmer, which increased 2.2 million pesos and from our data sales business which grew 1.1 million, mostly due to increased index licensing revenues.

YTD 3Q13 Results

Data sales revenues were 189.7 million, an increase of 10.1 million or 5.6% when compared to the same period of 2012. This growth comes from data sales, 3.4 million, and Valmer, 6.7 million.

3Q13 Revenue Highlights

	BMV	SIF- ICAP	MEXDER	ASIGNA	CCV	INDEVAL	OTHER	TOTAL
Trading fees	63,186	79,513	19,522	0	0	0	-1,320	160,901
Listing & maintenance fees	129,434	0	0	0	0	0	0	129,434
Market data sales	40,387	908	1,964	196	0	0	18,577	62,032
Information technology	0	0	0	0	0	0	761	761
Personnel services	0	0	0	0	0	0	598	598
Member fees	14,937	0	0	0	0	0	0	14,937
Clearing & settlement	0	0	0	23,355	48,403	0	-109	71,649
Co-location	1,510	0	0	0	0	0	0	1,510
Indeval	0	0	0	0	0	114,258	-10,195	104,063
Rents	0	0	0	0	0	0	-1,060	-1,060
Maintenance	0	0	0	0	0	0	12,547	12,547
Other revenues	23,002	10,139	3,568	189	11	5,729	-26,353	16,285
Total Revenues	272,456	90,560	25,054	23,740	48,414	119,987	-6,554	573,657

3Q12 Revenue Highlights

	BMV	SIF- ICAP	MEXDER	ASIGNA	CCV	INDEVAL	OTHER	TOTAL
Trading fees	57,387	75,754	21,190	0	0	0	-1,003	153,328
Listing & maintenance fees	119,965	0	0	0	0	0	0	119,965
Market data sales	37,986	1,095	2,694	595	0	0	15,227	57,597
Information technology	0	0	0	0	0	0	1,091	1,091
Personnel services	0	0	0	0	0	0	246	246
Member fees	14,474	0	0	0	0	0	0	14,474
Clearing & settlement	0	0	0	23,795	41,400	0	0	65,195
Co-location	1,099	0	0	0	0	0	0	1,099
Indeval	0	0	0	0	0	103,715	-12,388	91,327
Rents	0	0	0	0	0	0	3,248	3,248
Maintenance	0	0	0	0	0	0	616	616
Other revenues	0	0	0	0	0	0	0	0
Total Revenues	230,911	76,849	23,884	24,390	41,400	103,715	7,037	508,186

YTD 3Q13 Revenue Highlights

	BMV	SIF- ICAP	MEXDER	ASIGNA	CCV	INDEVAL	OTHER	TOTAL
Trading fees	208,198	260,589	61,631	0	0	0	-4,168	526,250
Listing & maintenance fees	366,405	0	0	0	0	0	0	366,405
Market data sales	115,084	2,792	6,614	575	0	0	56,267	181,332
Information technology	0	0	0	0	0	0	3,051	3,051
Personnel services	0	0	0	0	0	0	2,161	2,161
Member fees	44,336	0	0	0	0	0	0	44,336
Clearing & settlement	0	0	0	73,167	147,466	0	-77	220,556
Indeval	5,013	0	0	0	0	0	0	5,013
Co-location	0	0	0	0	0	341,963	-34,901	307,062
Rents	0	0	0	0	0	0	0	0
Maintenance	0	0	0	0	0	0	12,547	12,547
Other revenues	23,002	10,139	3,568	189	11	5,729	-21,412	21,226
Total Revenues	762,038	273,520	71,813	73,931	147,477	347,692	13,468	1,689,939

YTD 3Q12 Revenue Highlights

	BMV	SIF- ICAP	MEXDER	ASIGNA	CCV	INDEVAL	OTHER	TOTAL
Trading fees	166,280	242,044	78,314	0	0	0	-5,116	481,522
Listing & maintenance fees	340,333	0	0	0	0	0	0	340,333
Market data sales	110,223	2,808	8,030	595	0	0	49,822	171,478
Information technology	0	0	0	0	0	0	3,388	3,388
Personnel services	0	0	0	0	0	0	2,027	2,027
Member fees	43,759	0	0	0	0	0	0	43,759
Clearing & settlement	0	0	0	82,165	123,792	0	0	205,957
Co-location	3,295	0	0	0	0	0	0	3,295
Indeval	0	0	0	0	0	316,422	-48,658	267,764
Rents	0	0	0	0	0	0	10,704	10,704
Maintenance	0	0	0	0	0	0	2,060	2,060
Other revenues	0	0	0	0	0	0	0	0
Total Revenues	663,890	244,852	86,344	82,760	123,792	316,422	14,227	1,532,287

Expenses

3Q13 Results

During the quarter operating expenses were 311 million, 1.9% below last year, this is the net effect of higher depreciation and personnel expenses, which were offset by lower technology costs and lower legal expenses due to the extraordinary legal expenses during the third quarter of 2012. The impact of these will be offset next quarter since it was then that we were reimbursed by the insurance company.

YTD 3Q13 Results

Year to date expenses have increased 4.8% and amount to 920.4 million. Explained by a growth in personnel expenses during the first semester, as well as higher depreciation due to the new trading engine in both equities and derivatives, offset by a decrease in technology expenses and consulting fees as a result of the provision of legal expenses booked during the 3Q12.

Personnel expenses during the first nine months of the year increased 9.9% or 47.7 million pesos compared to the same period of 2012. This increase explained by wage increase according to inflation, combined with two non-recurring extraordinary events, a special bonus for the development of the new trading engine Monet and some severance payments, as well as an increase in variable compensation of SIFICap personnel, given the good performance in this line of business so far this year

Expense growth

	3Q13	3Q12	Var %	YTD 3Q13	YTD 3Q12	Var %
Personnel	167,291	155,002	7.9%	531,221	483,509	9.9%
Technology	49,845	53,016	-6.0%	129,203	144,261	-10.4%
Depreciation	14,346	9,964	44.0%	42,762	28,257	51.3%
Rent & maintenance	18,257	12,719	43.5%	41,456	36,999	12.0%
Consulting fees	33,385	63,184	-47.2%	99,649	112,894	-11.7%
CNBV	5,604	5,650	-0.8%	17,365	17,366	0.0%
Other	22,291	17,564	26.9%	58,746	55,079	6.7%
TOTAL EXPENSES	311,020	317,099	-1.9%	920,402	878,365	4.8%

Operating Income

3Q13 Results

During the third quarter of 2013, operating income amounted to 262.6 million, increasing 37.4% from 3Q12.

Operating margin for the quarter was 45.8%, and was 818 b.p. above the 37.6% margin registered in the same year-ago period.

YTD 3Q13 Results

Operating income amounted to 769.5 million, increasing 17.7% from last year.

Operating margin was 45.5%, 286 b.p. above the 42.7% margin registered last year.

EBIDTA

3Q13 Results

EBITDA for the quarter increased 37.8% from 3Q12, amounting to 277 million. The EBIDTA margin of 48.3% was 872 b.p. higher that registered in the same 2012 period.

YTD 3Q13 Results

EBITDA grew 19.1%, amounting to 812.3 million. EBITDA margin was 48.1%.

Comprehensive Financing Income

3Q13 Results

Comprehensive financing income amounted to 18.6 million, and was 12.5% or 2.1 million, above the amount registered during the same 2012 quarter.

YTD 3Q13 Results

Accumulated comprehensive financing income amounted to 66.5 million, and was 5.4%, or 3.8 million below the amount registered during the same period of 2012.

Other Income (expense) and dividends

3Q13 Results

Other income were -10.1 million. This is 17.4 million less compared to the third quarter of 2012, due to the reclassification mentioned above.

YTD 3Q13 Results

Year to date other income were 9.5 million, a decrease of 6.5 million when compared to the same period of 2012, this represents dividends from our investment in the BVL.

Taxes

3Q13 Results

The tax rate for the quarter was 32.0%. Taxes amounted to 86.7 million, and were 34.5% above those of 3Q12.

YTD 3Q13 Results

Taxes amounted to 242 million, and were 11.5% above those in 2012. The year to date tax rate was 28.6%

Net Income

3Q13 Results

Net income was 176.2 million, 26.9 million above the one registered in 3Q12. The net margin for the quarter was 30.7%.

YTD 3Q13 Results

Accumulated net income was 568.5 million, 60.3 million or 11.9% above the one registered in the same period of 2012. Net margin was 33.6%.

Balance Sheet

Cash and Investments

As of September 30, 2013, cash and investments amounted to 1,894 million, decreasing 129 million from the end of 2012. This is mainly due to the dividend paid and the investment in the Peruvian Stock Exchange.

Accounts Receivable

Accounts receivables amounted to 479 million, and is 19 million below those in 4Q12.

Investment in subsidiaries

This balance of 281 million represents investments in non-consolidated subsidiaries, the increase versus last year is due to the total acquisition of 8.48% shares of the Peruvian Stock Exchange.

Indeval Flows

As of the end of 3Q13 Indeval's flows totaled 1,443 million. This balance represents the purchase of its future flows.

Fixed Assets

Fixed assets amounted to 442 million, and were 7 million below the previous year end balance.

Goodwill & Intangibles

Goodwill amounting to 1,464 million is mainly explained by the acquisitions made after the IPO.

Suppliers

The 39 million balance as of September 30, 2013 is 20 million less than the previous year end balance.

Bank Loans and other interest bearing liabilities

The account is broken down as follows:

Bank Loans

- Loan in US dollars payable in 4 annual installments with a 3% interest rate. Current balance, including accrued interest is 41 million pesos.

Other non-interest

bearing liabilities

Other non-interest bearing liabilities amounted to 482 million, and were 273 million less than in 4Q12. This reflects taxes and maintenance fees collected in advance.

Equity

Total shareholders' equity amounted to 5,520 million, 93 million less than the previous year end balance. This amount reflects the net effect of the dividend pay and retained earnings.

OPERATING RESULTS

Equities Trading

3Q13 Results

Total daily average value traded was 13,848 million, this represents an increase of 16.2% from same year-ago quarter. Average daily volume was 359 million shares, 12.5% more than last year. Further the number of transactions increased 93.5%. The global market “SIC” represented 20% of the value traded, this reflects value traded growth in this segment of 42.8% compared to the same quarter of 2012.

Stock market operating highlights

	3Q13	3Q12	Var.%
Total Market			
Daily average value traded ⁽¹⁾	13,848	11,919	16.2%
Number of transactions	147,722	76,350	93.5%
Daily average volume ⁽²⁾	358,740	318,935	12.5%
Main Market			
Daily average value traded ⁽¹⁾	11,018	9,938	10.9%
Number of transactions	146,662	75,183	95.1%
Daily average volume ⁽²⁾	352,840	315,433	11.9%
SIC (International Quotation System)			
Daily average value traded ⁽¹⁾	2,830	1,981	42.8%
Number of transactions	1,060	1,166	-9.1%
Daily average volume ⁽²⁾	5,900	3,502	68.5%

⁽¹⁾ Million pesos

⁽²⁾ Thousand shares

YTD 3Q13 Results

Daily average value traded was 15,188 million while daily average volume was 405 million shares. This represents increases of 24.3% and 17.1% respectively when compared to the same period of 2012. Further, the number of transactions increased 96.1%. Additionally, on a year to date basis, the “SIC” has represented 21% of the value traded.

Stock market operating highlights

	YTD 3Q13	YTD 3Q12	Var.%
Total Market			
Daily average value traded ⁽¹⁾	15,188	12,217	24.3%
Number of transactions	143,619	73,225	96.1%
Daily average volume ⁽²⁾	404,546	345,598	17.1%
Main Market			
Daily average value traded ⁽¹⁾	12,063	10,178	18.5%
Number of transactions	142,456	72,002	97.9%
Daily average volume ⁽²⁾	397,192	341,779	16.2%
SIC (International Quotation System)			
Daily average value traded ⁽¹⁾	3,125	2,040	53.2%
Number of transactions	1,164	1,224	-4.9%
Daily average volume ⁽²⁾	7,355	3,819	92.6%

⁽¹⁾ Million pesos

⁽²⁾ Thousand shares

Derivatives Trading

Futures

3Q13 Results

MexDer's total volume increased 27.0% versus the third quarter of 2012, and 8% when compared to the immediately previous quarter.

Futures operating highlights ⁽¹⁾

	3Q13	3Q12	Var.%
IPC	3,718	4,018	-7%
Dollar	51,336	40,669	26%
28-day TIIE (TE28)	45,083	22,936	97%
91-day Cete (CE91)	769	4,822	-84%
3-year Bond (M3)	1,880	877	114%
5-year Bond (M5)	0	69	-100%
10-year Bond (M10)	1,605	7,617	-79%
20-year Bond (M20)	3,338	3,410	-2%
30-year Bond (M30)	1,175	854	38%
2-year Deliverable Swap (SW2)	2	76	-98%
10-year Deliverable Swap (SW10)	12	16	-21%
2-year Swap	0	0	NA
10-year Swap	0	0	NA
Euro	49	27	80%
Others	457	462	-1%
TOTAL VOLUME	109,424	85,852	27%

(1) Daily average traded contracts

YTD 3Q13 Results

MexDer's total volume during the first nine months of 2013 decreased 45%. The increase is mainly due to ING's extraordinary trading, and by the limitations imposed to some Afores by their regulator the CONSAR during the first quarter.

Futures operating highlights ⁽¹⁾

	YTD 3Q13	YTD 3Q12	Var.%
IPC	3,860	4,306	-10%
Dollar	54,441	39,497	38%
28-day TIIIE (TE28)	34,459	123,864	-72%
91-day Cete (CE91)	2,479	6,469	-62%
3-year Bond (M3)	1,284	1,257	2%
5-year Bond (M5)	14	131	-89%
10-year Bond (M10)	1,687	7,478	-77%
20-year Bond (M20)	4,650	5,335	-13%
30-year Bond (M30)	1,128	1,504	-25%
2-year Swap (SW2)	4	75	-95%
10-year Swap (SW10)	13	16	-21%
2-year Deliverable Swap	0	0	NA
10-year Deliverable Swap	0	0	NA
Euro	44	70	-38%
Others	202	189	7%
TOTAL VOLUME	104,263	190,191	-45%

(1) Daily average traded contracts

Listing Activity

Equity Listings

3Q13 Results

During this quarter we had 3 equity deals for 39.9 billion pesos; OMA, GFNorte and Volaris.

Equity IPOs

	3Q13	3Q12	Var. %
New Issues	3	2	50.0%
Amount placed ⁽¹⁾	39,892	56,679	-29.6%

(1) In million pesos

YTD 3Q13 Results

As of September we had 10 equity deals for 88.7 billion pesos, this is a record number of equity listings in Bolsa, and outstanding compared with 3 equity listing we had during the same period of 2012.

Equity IPOs

	YTD 3Q13	YTD 3Q12	Var. %
New Issues	10	3	233%
Amount placed ⁽¹⁾	88,665	67,123	32%

(1) In million pesos

The average amount of these placements was nearly 8.5 billion pesos. Having large placements is a very positive sign since these are the placements that will cause future increases in the trading.

FIBRAs (REITs)

3Q13 Results

During the third quarter we had 1 Fibra, Fibra Shop for 5.5 billion pesos.

FIBRAs

	3Q13	3Q12	Var. %
New Issues	1	-	NA
Amount placed ⁽¹⁾	5,466	-	NA

(1) In million pesos

YTD 3Q13 Results

During the first half of the year we have listed 5 Fibras for 46.4 billion pesos. The average amount of these listings is above 9 billion pesos.

FIBRAs

	YTD 3Q13	YTD 3Q12	Var. %
New Issues	5	1	400%
Amount placed ⁽¹⁾	46,376	8,877	422%

(1) In million pesos

CKDs (Development Capital Certificates)

3Q13 Results

During the third quarter one CKD listings of GBM for 1,300 million pesos took place.

CKDs

	3Q13	3Q12	Var. %
New Issues	1	6	-83.3%
Amount placed ⁽¹⁾	1,300	5,205	-75.0%

(1) In million pesos

YTD 3Q13 Results

As of september we have listed 2 CKD by Nexxus for 2,116 million pesos.

CKDs

	YTD 3Q13	YTD 3Q12	Var. %
New Issues	2	8	-75%
Amount placed ⁽¹⁾	2,116	12,680	-83%

(1) In million pesos

Medium and Long Term Debt Listings

3Q13 Results

During the 3Q13 there were 36 new medium and long-term debt listings, raising almost than 62 billion. When compared to the same year-ago period, these figures represent an increase of 80% in listings and an increase of 56% in amounts raised, when compared to the same period of last year.

Medium & long term debt			
	3Q13	3Q12	Var.%
New listings	36	20	80%
Amount placed ⁽¹⁾	61,970	39,652	56%

(1) In million pesos

YTD 3Q13 Results

During the first 9 months of the year there were 90 medium and long-term debt issues, raising over 189 billion. These figures represent a decrease of 2% in listings and an increase of 35% in amounts raised when compared to last year.

Medium & long term debt			
	YTD 3Q13	YTD 3Q12	Var.%
New listings	90	92	-2%
Amount placed ⁽¹⁾	189,334	139,800	35%

(1) In million pesos

Among the largest debt issuers of this first 9 months of the year are CFE for 12,000 million, Grupo Cementos de Chihuahua for \$11,999 million, PEMEX for 10,400 million, KOF for 7,500 million, AMX for 7,500 million and Televisa for 6,500 million.

Short Term Debt Issuance

3Q13 Results

There were 234 new short-term debt issues, raising 95.5 billion pesos. This is an increase of 15% in listings and 11% below in the amounts raised when compared to the same year-ago period.

Short term debt			
	3Q13	3Q12	Var.%
New listings	234	204	15%
Amount placed ⁽¹⁾	95,540	107,530	-11%

(1) In million pesos

YTD 3Q13 Results

There were 628 short-term listing for over 276.7 billion pesos. An increase of 3% in the number of listings and a decrease of 10% in amounts raised when compared to 2012.

Short term debt

	YTD 3Q13	YTD 3Q12	Var.%
New listings	628	612	3%
Amount placed ⁽¹⁾	276,686	308,591	-10%

(1) In million pesos

Mexico City, Mexico. October 2nd, 2013. Bolsa Mexicana de Valores, S.A.B. de C.V. (BMV: BOLSA A), invites you to participate in our

**THIRD QUARTER 2013 EARNINGS
RESULTS CONFERENCE CALL**

To be held on:

**Wednesday October 16th, 2013
at 8:00 AM Mexico City Time (9:00 AM EST)**

Hosted by:

**Mr. Luis Téllez Kuenzler
Chairman & CEO**

To participate in the conference call, please dial (866) 515 29 15
or toll free at (617) 399 51 29, ten minutes prior to the scheduled time using
Confirmation Code: 93551547

A replay of the call will be available on our website
www.bmv.com.mx
in our Investor Relations section as of Thursday, October 17th, 2013

**The Bolsa Mexicana de Valores will report its earnings for the third
quarter of 2013 on Tuesday October 15th, after the close of the market.**

If you have not received the 3Q13 earnings release prior to the conference or if you have questions regarding this call, please contact Miriam Kai, Tel +52 (55) 5342 95 91 email mkai@bmv.com.mx

I – Operating Figures of the Stock Market

Domestic Market	2012											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Number of Trades	1,269,463	1,531,001	1,346,389	1,138,027	1,724,504	1,784,013	1,419,522	1,771,281	1,696,114	1,963,731	2,028,609	2,006,641
Daily Average	57,703	76,550	64,114	59,896	78,387	84,953	64,524	77,012	84,806	85,380	101,430	105,613
Value Traded ⁽¹⁾	201,999	236,584	235,786	159,561	223,075	230,786	193,778	214,702	237,470	305,026	223,689	197,841
Daily Average ⁽¹⁾	9,182	11,829	11,228	8,398	10,140	10,990	8,808	9,335	11,874	13,262	11,184	10,413
Traded Volume ⁽²⁾	7,175,580	8,680,909	8,015,389	5,312,936	7,748,317	7,501,824	6,169,533	6,873,655	7,459,946	9,143,692	7,282,585	6,158,716
Daily Average ⁽²⁾	326,163	434,045	381,685	279,628	352,196	357,230	280,433	298,855	372,997	397,552	364,129	324,143

Domestic Market	2013											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Number of Trades	2,456,645	2,427,572	2,722,192	2,751,242	3,336,463	3,554,507	3,031,369	3,723,483	2,778,180			
Daily Average	111,666	127,767	151,233	125,056	151,657	177,725	131,799	169,249	138,909			
Value Traded ⁽¹⁾	290,891	229,999	244,567	256,814	274,409	254,970	224,630	280,287	211,241			
Daily Average ⁽¹⁾	13,222	12,105	13,587	11,673	12,473	12,748	9,767	12,740	10,562			
Traded Volume ⁽²⁾	8,452,917	7,641,206	9,146,166	8,522,493	8,990,088	8,984,588	7,273,247	9,011,065	6,650,287			
Daily Average ⁽²⁾	384,224	402,169	508,120	387,386	408,640	449,229	316,228	409,594	332,514			

Global Market	2012											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Number of Trades	25,538	21,345	27,562	24,684	29,784	27,773	27,699	24,504	23,599	27,738	25,095	23,394
Daily Average	1,161	1,067	1,312	1,299	1,354	1,323	1,259	1,065	1,180	1,206	1,255	1,231
Value Traded ⁽¹⁾	46,733	33,448	40,393	47,857	39,313	50,968	45,481	43,372	39,940	47,708	37,046	41,100
Daily Average ⁽¹⁾	2,124	1,672	1,923	2,519	1,787	2,427	2,067	1,886	1,997	2,074	1,852	2,163
Traded Volume ⁽²⁾	106,999	75,714	87,434	73,006	63,059	91,728	87,115	74,023	66,485	84,188	89,960	56,615
Daily Average ⁽²⁾	4,864	3,786	4,164	3,842	2,866	4,368	3,960	3,218	3,324	3,660	4,498	2,980

Global Market	2013											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Number of Trades	32,253	21,177	18,862	25,573	26,200	25,832	23,745	23,024	22,142			
Daily Average	1,466	1,115	1,048	1,162	1,191	1,292	1,032	1,047	1,107			
Value Traded ⁽¹⁾	60,759	43,842	48,884	88,750	93,112	68,131	67,079	58,134	58,765			
Daily Average ⁽¹⁾	2,762	2,307	2,716	4,034	4,232	3,407	2,916	2,642	2,938			
Traded Volume ⁽²⁾	110,223	83,621	86,923	243,270	297,520	177,618	143,713	124,417	115,372			
Daily Average ⁽²⁾	5,010	4,401	4,829	11,058	13,524	8,881	6,248	5,655	5,769			

(1) Million pesos

(2) Thousand shares

II – Operating Figures of the Futures Market

Futures	2012											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Number of Trades	16,761	15,526	16,584	12,702	15,918	16,622	13,164	12,866	14,137	13,171	12,550	14,470
Volume ⁽¹⁾	3,895,003	4,371,247	15,199,526	2,458,407	2,948,710	1,682,898	1,692,947	2,132,860	1,754,597	2,340,505	1,218,584	2,021,903
Notional Value ⁽²⁾	430,924	515,150	1,568,658	271,522	379,419	242,249	197,447	275,845	260,247	268,457	149,503	295,264
Open Interest ⁽¹⁾	22,259,753	21,364,487	8,589,442	8,670,148	9,172,003	8,383,701	8,790,732	8,782,623	8,356,672	8,027,994	7,978,661	7,360,425

Futuros	2013											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Number of Trades	9,692	10,114	13,028	13,123	14,826	26,458	12,785	17,400	22,452			
Volume ⁽¹⁾	1,222,422	1,816,315	2,971,515	1,908,819	1,656,135	2,913,684	2,249,587	2,551,323	2,311,648			
Notional Value ⁽²⁾	152,652	221,353	396,719	220,992	210,844	402,055	258,266	316,084	304,933			
Open Interest ⁽¹⁾	7,014,636	6,840,148	6,558,341	6,309,469	6,303,106	5,806,380	5,293,831	5,281,383	5,209,094			

Margin Deposits

	2012											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Margin deposits ⁽²⁾	18,684	20,637	19,981	18,292	20,813	22,136	21,299	20,059	20,133	20,567	21,201	20,762

	2013											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Margin deposits ⁽²⁾	17,863	17,723	20,247	21,740	24,130	22,976	18,528	20,301	20,406			

(1) Contracts

(2) Million pesos

II.a – Detailed Futures Market Activity

	DOLLAR				EURO				IPC INDEX			
	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾
Jan-12	507	635,945	86,243	496,056	0	0	0	2,000	13,449	47,274	17,711	88,222
Feb-12	331	1,094,913	141,035	584,812	5	2,365	409	2,594	12,423	138,614	52,902	98,839
Mar-12	360	729,128	93,686	530,354	11	3,716	636	2,564	14,669	98,493	37,628	75,569
Apr-12	427	357,351	47,023	529,664	7	822	139	2,070	10,784	36,216	14,211	84,100
May-12	649	1,423,369	195,835	807,069	2	250	43	2,070	14,036	86,823	33,138	85,407
Jun-12	548	620,265	86,855	537,068	5	243	43	2,063	14,863	149,585	56,431	75,220
Jul-12	623	426,619	57,518	581,475	6	4,139	729	2,050	10,953	42,325	17,274	75,794
Aug-12	548	1,405,496	186,522	578,590	5	1,295	218	955	11,452	46,054	18,697	72,591
Sep-12	437	811,352	105,847	589,502	2	223	36	978	12,924	172,808	69,764	68,766
Oct-12	343	715,872	92,880	633,651	2	251	42	128	11,356	36,681	15,399	65,910
Nov-12	445	465,544	60,993	616,045	3	238	40	110	11,391	36,026	14,924	68,193
Dec-12	520	1,141,232	147,690	573,963	4	439	74	215	13,404	169,861	74,065	62,511
Jan-13	931	687,280	87,583	484,488	6	889	152	610	8,065	29,094	13,178	63,716
Feb-13	420	942,261	121,092	553,356	5	695	119	381	9,135	29,029	12,905	66,844
Mar-13	616	1,489,078	188,499	666,256	6	1,454	238	381	11,713	168,557	73,937	51,797
Apr-13	479	653,060	80,226	750,345	5	726	116	381	11,966	40,198	17,399	53,055
May-13	777	1,109,565	138,974	896,140	3	314	49	127	13,431	49,983	20,509	52,869
Jun-13	868	2,016,868	263,721	642,686	6	969	165	706	25,028	167,243	66,139	51,268
Jul-13	569	891,565	114,705	578,311	9	1,215	204	977	11,390	34,498	14,045	58,189
Aug-13	861	1,596,216	209,319	651,206	6	638	109	837	15,946	47,655	19,585	57,986
Sep-13	681	849,087	111,876	627,303	8	1,325	231	250	21,130	159,515	65,658	52,144
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

(2) Million pesos

	3 YEAR BOND (M3)				10 YEAR BOND (M10)				20 YEAR BOND (M20)			
	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾
Jan-12	7	2,843	310	12,700	587	139,661	16,677	105,026	547	160,374	18,823	31,689
Feb-12	25	31,016	3,378	14,716	399	178,188	21,243	134,827	316	165,619	19,551	85,704
Mar-12	46	70,532	7,683	15,348	483	150,719	17,889	64,383	274	61,173	7,233	44,211
Apr-12	21	37,269	4,105	16,148	342	56,043	6,742	76,545	145	43,039	5,157	53,308
May-12	40	24,016	2,635	18,263	359	182,114	21,085	96,700	220	216,673	24,281	90,628
Jun-12	6	16,148	1,776	500	601	218,977	24,024	160,341	203	145,084	15,005	85,327
Jul-12	2	20,000	2,097	500	513	181,932	20,484	124,463	394	97,656	10,689	61,572
Aug-12	2	20,000	2,093	500	439	111,605	12,443	102,125	212	94,648	10,217	61,780
Sep-12	2	17,000	1,780	0	327	201,551	22,352	61,279	130	29,374	3,104	39,143
Oct-12	4	22,000	2,308	0	324	81,598	9,128	60,346	383	110,630	11,912	79,687
Nov-12	5	12,000	1,259	0	140	86,583	9,638	51,003	197	128,189	13,676	75,901
Dec-12	0	0	0	0	149	97,364	10,851	31,761	149	83,328	8,970	60,442
Jan-13	10	20,300	2,124	0	80	30,195	3,383	33,144	267	51,550	5,665	64,160
Feb-13	4	5,000	528	200	80	33,763	3,844	29,741	165	136,634	15,411	122,247
Mar-13	7	28,000	2,966	0	77	55,805	6,398	23,066	185	100,107	11,501	74,089
Apr-13	4	14,000	1,489	0	38	10,131	1,170	25,765	232	96,778	11,444	89,530
May-13	4	5,600	601	2,900	58	9,108	1,047	30,465	304	182,805	19,852	71,944
Jun-13	8	46,300	4,676	0	77	73,814	7,344	22,238	198	89,269	8,067	57,701
Jul-13	6	37,000	3,737	0	109	27,213	2,528	32,017	205	99,543	8,375	36,115
Aug-13	6	20,600	2,082	0	125	31,802	2,903	42,460	210	87,199	7,020	66,022
Sep-13	11	64,600	6,579	0	125	45,287	4,114	21,055	172	30,255	2,432	31,871
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

(2) Million pesos

	28 DAY TIE				91 DAY CETE				AMERICA MOVIL (AXL)			
	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾
Jan-12	1,503	2,611,458	260,134	21,345,056	60	241,100	23,841	139,100	0	0	0	0
Feb-12	1,874	2,501,130	249,129	20,273,555	66	177,000	17,504	115,100	10	130	0	0
Mar-12	657	13,948,976	1,388,435	7,722,016	58	129,000	12,756	108,000	0	0	0	0
Apr-12	899	1,802,191	179,561	7,768,563	47	115,000	11,374	109,000	0	0	0	0
May-12	475	734,000	73,125	7,837,018	116	193,300	19,116	183,850	0	0	0	0
Jun-12	312	445,490	44,381	7,334,081	55	60,300	5,963	157,200	0	0	0	0
Jul-12	581	803,600	80,063	7,805,929	61	71,450	7,066	88,000	0	0	0	0
Aug-12	121	319,393	31,816	7,874,427	67	102,000	10,088	42,000	0	0	0	0
Sep-12	251	367,840	36,643	7,502,402	46	140,000	13,847	72,000	0	0	0	0
Oct-12	649	1,139,822	113,539	7,050,496	65	226,500	22,394	111,500	0	0	0	0
Nov-12	234	281,206	28,010	6,976,347	61	174,000	17,205	137,000	0	0	0	0
Dec-12	185	453,860	45,211	6,571,946	30	68,000	6,727	32,000	0	0	0	0
Jan-13	165	305,811	30,466	6,337,229	18	50,000	4,945	22,000	0	0	0	0
Feb-13	256	585,200	58,315	6,043,266	6	50,000	4,947	12,000	0	0	0	0
Mar-13	396	1,070,630	106,695	5,699,539	11	50,000	4,950	27,000	2	2,000	2	2,000
Apr-13	273	938,184	93,503	5,331,680	65	148,000	14,657	40,000	0	0	0	2,000
May-13	122	197,000	19,637	5,203,591	35	64,000	6,339	25,000	0	0	0	2,000
Jun-13	171	451,000	44,944	4,978,011	40	54,000	5,349	34,000	0	0	0	2,000
Jul-13	318	1,122,292	111,847	4,512,991	7	10,000	990	40,000	2	2,000	3	4,000
Aug-13	167	717,001	71,459	4,376,527	0	0	0	40,000	1	1,000	1	5,000
Sep-13	271	1,091,091	108,774	4,442,979	4	40,000	3,963	0	9	15,000	20	15,000
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

(2) Million pesos

	10 YEAR SWAP				2 YEAR SWAP				CEMEX			
	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾
Jan-12	0	0	0	0	0	0	0	0	0	0	0	1,680
Feb-12	0	0	0	0	0	0	0	0	0	0	0	1,680
Mar-12	0	0	0	0	0	0	0	0	1	1,680	2	0
Apr-12	0	0	0	0	0	0	0	0	0	0	0	0
May-12	0	0	0	0	0	0	0	0	0	0	0	0
Jun-12	0	0	0	0	0	0	0	0	0	0	0	0
Jul-12	0	0	0	0	0	0	0	0	0	0	0	0
Aug-12	0	0	0	0	0	0	0	0	0	0	0	0
Sep-12	0	0	0	0	0	0	0	0	0	0	0	0
Oct-12	0	0	0	0	0	0	0	0	0	0	0	0
Nov-12	0	0	0	0	0	0	0	0	0	0	0	0
Dec-12	0	0	0	0	0	0	0	0	0	0	0	0
Jan-13	0	0	0	0	0	0	0	0	0	0	0	0
Feb-13	0	0	0	0	0	0	0	0	0	0	0	0
Mar-13	0	0	0	0	0	0	0	0	0	0	0	0
Apr-13	0	0	0	0	0	0	0	0	0	0	0	0
May-13	0	0	0	0	0	0	0	0	0	0	0	0
Jun-13	0	0	0	0	0	0	0	0	0	0	0	0
Jul-13	0	0	0	0	0	0	0	0	0	0	0	0
Aug-13	0	0	0	0	0	0	0	0	0	0	0	0
Sep-13	0	0	0	0	0	0	0	0	0	0	0	0
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

(2) Million pesos

	10 YEAR CENTRALLY CLEARED SWAP				2 YEAR CENTRALLY CLEARED SWAP				ILC TRACK			
	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾
Jan-12	0	0	0	212	8	610	644	1,224	0	0	0	0
Feb-12	0	0	0	212	5	450	475	1,474	0	0	0	0
Mar-12	9	424	471	212	7	2,324	2,454	1,614	0	0	0	0
Apr-12	0	0	0	212	11	2,110	2,241	2,029	0	0	0	0
May-12	2	400	447	400	3	180	191	1,779	0	0	0	0
Jun-12	4	1,224	1,376	612	6	3,631	3,854	2,569	0	0	0	0
Jul-12	0	0	0	612	0	0	0	2,569	0	0	0	0
Aug-12	0	0	0	612	2	430	456	2,254	0	0	0	0
Sep-12	3	1,012	1,156	400	5	4,509	4,772	2,454	0	0	0	0
Oct-12	0	0	0	400	1	100	106	2,354	0	0	0	0
Nov-12	0	0	0	400	3	152	161	2,302	0	0	0	0
Dec-12	3	800	929	400	0	0	0	200	0	0	0	0
Jan-13	0	0	0	400	0	0	0	200	0	0	0	0
Feb-13	0	0	0	400	5	500	456	200	0	0	0	0
Mar-13	2	800	951	400	0	0	0	200	0	0	0	0
Apr-13	0	0	0	400	1	100	91	100	0	0	0	0
May-13	0	0	0	400	0	0	0	100	0	0	0	0
Jun-13	2	800	903	400	0	0	0	100	0	0	0	0
Jul-13	0	0	0	400	0	0	0	100	0	0	0	0
Aug-13	0	0	0	400	1	100	106	0	0	0	0	0
Sep-13	2	800	873	400	0	0	0	0	0	0	0	0
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

(2) Million pesos

	WALMEX				BRAZIL TRACK				GMEXICO			
	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾
Jan-12	0	0	0	3,482	0	0	0	0	0	0	0	467
Feb-12	0	0	0	3,482	0	0	0	0	8	80	0	467
Mar-12	1	3,482	14	0	0	0	0	0	1	467	2	0
Apr-12	0	0	0	0	0	0	0	0	0	0	0	0
May-12	0	0	0	0	0	0	0	0	0	0	0	0
Jun-12	0	0	0	0	0	0	0	0	0	0	0	0
Jul-12	4	30,000	111	30,000	0	0	0	0	0	0	0	0
Aug-12	0	0	0	30,000	0	0	0	0	0	0	0	0
Sep-12	0	0	0	0	0	0	0	0	0	0	0	0
Oct-12	0	0	0	0	0	0	0	0	0	0	0	0
Nov-12	0	0	0	0	0	0	0	0	0	0	0	0
Dec-12	0	0	0	0	0	0	0	0	0	0	0	0
Jan-13	0	0	0	0	0	0	0	0	0	0	0	0
Feb-13	0	0	0	0	0	0	0	0	0	0	0	0
Mar-13	0	0	0	0	0	0	0	0	0	0	0	0
Apr-13	0	0	0	0	0	0	0	0	0	0	0	0
May-13	0	0	0	0	0	0	0	0	2	700	3	700
Jun-13	0	0	0	0	0	0	0	0	9	5,500	21	6,200
Jul-13	0	0	0	0	0	0	0	0	3	300	1	5,900
Aug-13	0	0	0	0	0	0	0	0	14	1,800	8	5,300
Sep-13	2	1,000	3	0	0	0	0	0	12	8,600	37	4,500
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

(2) Million pesos

	5 YEAR BOND (M5)				30 YEAR BOND (M30)			
	Trades	Volume ⁽¹⁾				Notional Value ⁽²⁾	Open Interest ⁽¹⁾	
Jan-12	19	9,300	1,051	2,600	69	44,073	5,082	29,645
Feb-12	9	7,200	816	2,600	49	73,191	8,481	44,455
Mar-12	0	0	0	2,100	11	2,306	267	23,565
Apr-12	0	0	0	2,100	24	8,938	1,066	26,409
May-12	0	0	0	2,100	13	87,592	9,523	46,726
Jun-12	4	3,897	436	1,797	14	14,158	1,418	26,936
Jul-12	1	1,000	108	2,797	27	17,070	1,819	16,066
Aug-12	4	1,397	150	1,600	17	31,614	3,325	15,166
Sep-12	5	2,100	225	500	5	6,800	715	20,098
Oct-12	7	2,560	275	1,842	32	4,500	476	21,698
Nov-12	2	2,001	214	2,101	68	32,444	3,352	49,154
Dec-12	3	2,462	263	2,621	25	4,566	486	24,366
Jan-13	2	2,621	283	0	148	44,682	4,872	8,689
Feb-13	0	0	0	0	38	33,233	3,736	11,513
Mar-13	0	0	0	0	13	5,084	583	13,613
Apr-13	0	0	0	0	60	7,642	897	16,213
May-13	0	0	0	0	90	37,060	3,832	16,870
Jun-13	0	0	0	0	51	7,921	725	11,070
Jul-13	0	0	0	0	167	23,961	1,832	24,831
Aug-13	0	0	0	0	63	47,312	3,492	35,645
Sep-13	0	0	0	0	25	5,088	373	13,592
Oct-13								
Nov-13								
Dec-13								

(1) Contracts

(2) Million pesos

III – Operating Figures of the Options Market

Options	2012											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Number of Trades	172	81	89	90	76	130	156	203	121	190	197	175
Volume ⁽¹⁾	168,471	19,700	134,201	291,979	6,289	5,012	140,526	11,013	2,258	5,275	30,068	98,679
Notional Value ⁽²⁾	3,084	848	2,136	1,642	2,056	1,094	1,895	1,387	792	2,012	1,699	587
Open Interest ⁽¹⁾	240,527	251,121	305,322	595,343	599,800	314,014	452,680	461,601	164,807	169,170	196,039	46,854

Options	2013											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Number of Trades	172	220	297	256	300	417	180	255	249			
Volume ⁽¹⁾	2,652	6,997	164,603	32,539	228,027	59,806	41,160	19,602	58,137			
Notional Value ⁽²⁾	772	1,739	2,817	2,622	4,041	4,918	1,255	1,655	2,896			
Open Interest ⁽¹⁾	48,739	53,185	179,619	188,750	365,358	271,707	288,122	298,189	284,141			

(1) *Contracts*

(2) *Million pesos*

II.a – Detailed Option Market Activity

	IPC INDEX				DOLLAR				AMERICA MOVIL			
	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value	Open Interest ⁽¹⁾
Jan-12	94	7,464	2,799	12,394	2	7	979,000	118	4	89,000	13,430,000	92,100
Feb-12	49	2,160	815	13,648	2	12	1,644,000	130	19	13,000	20,425,000	97,100
Mar-12	69	4,299	1,625	6,086	2	2	286,000	112	2	800	1,200,000	94,800
Apr-12	50	2,589	1,032	8,565	7	18	2,006,460	126	5	85,922	13,529,100	178,878
May-12	65	5,357	2,052	13,394	6	32	1,502,360	157	1	500	775,000	178,378
Jun-12	84	2,813	1,068	9,599	39	199	22,431,090	307	1	100	170,000	173,000
Jul-12	95	3,091	1,277	11,860	39	335	43,720,100	512	0	0	0	173,000
Aug-12	142	3,133	1,265	13,935	46	680	92,406,000	158	0	0	0	173,000
Sep-12	114	1,978	791	4,667	5	80	255,850	40	0	0	0	84,000
Oct-12	153	4,805	2,011	8,560	0	0	0	40	17	450	760,000	84,450
Nov-12	132	3,933	1,589	9,606	8	108	13,429,580	140	31	1,978	3,123,450	86,128
Dec-12	89	1,031	443	2,276	5	200	26,180,000	100	37	16,606	25,409,000	12,396
Jan-13	148	1,620	715	3,329	12	430	55,020,000	330	4	202	317,900	12,598
Feb-13	188	3,905	1,709	6,226	11	142	18,194,000	428	8	820	1,148,000	11,919
Mar-13	244	6,117	2,613	4,652	14	635	79,698,400	315	28	141,090	58,460,500	142,022
Apr-13	241	6,089	2,564	7,348	3	40	4,845,000	340	2	20,000	25,500,000	142,022
May-13	251	8,597	3,498	9,086	10	880	110,770,000	860	23	159,000	201,450,000	261,022
Jun-13	338	10,785	4,269	3,955	45	4,261	560,950,000	3,501	16	33,540	42,082,000	208,981
Jul-13	82	1,459	567	4,771	43	4,841	633,700,000	4,440	8	30,560	39,284,000	219,541
Aug-13	195	3,013	1,242	6,014	30	2,920	386,080,000	3,940	2	10,500	13,725,000	230,041
Sep-13	191	6,381	2,630	6,542	13	1,520	200,280,000	3,650	6	50,051	65,073,950	218,340
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

(2) Million pesos

	CEMEX				WALMEX				TELMEX			
	Trades	Volume ⁽¹⁾	Notional Value	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value	Open Interest ⁽¹⁾
Jan-12	0	0	0	10,000	72	72,000	270,400,000	119,300	0	0	0	0
Feb-12	3	3,000	3,000,000	13,000	0	0	0	119,300	0	0	0	0
Mar-12	2	2,000	1,600,000	2,000	1	100	450,000	70,100	0	0	0	0
Apr-12	11	73,200	73,200,240	75,200	3	250	1,000,000	70,350	0	0	0	0
May-12	0	0	0	75,200	4	400	1,520,000	70,750	0	0	0	0
Jun-12	4	1,500	1,500,720	72,700	0	0	0	56,400	0	0	0	0
Jul-12	0	0	0	72,700	6	2,600	9,950,000	58,100	0	0	0	0
Aug-12	0	0	0	72,700	15	7,200	29,170,000	65,300	0	0	0	0
Sep-12	0	0	0	72,700	2	200	720,000	3,400	0	0	0	0
Oct-12	0	0	0	72,700	0	0	0	3,400	0	0	0	0
Nov-12	0	0	0	72,700	21	24,004	92,617,200	27,400	0	0	0	0
Dec-12	9	77,787	78,804,400	5,087	2	1,621	6,838,200	25,621	0	0	0	0
Jan-13	0	0	0	5,087	0	0	0	25,621	0	0	0	0
Feb-13	0	0	0	5,087	0	0	0	25,621	0	0	0	0
Mar-13	1	5,087	6,104,400	0	3	300	1,200,000	24,100	0	0	0	0
Apr-13	0	0	0	0	5	200	780,000	24,300	0	0	0	0
May-13	0	0	0	0	14	55,550	214,780,000	79,650	0	0	0	0
Jun-13	0	0	0	0	1	3,000	11,100,000	52,450	0	0	0	0
Jul-13	0	0	0	0	6	3,540	12,499,000	55,790	0	0	0	0
Aug-13	0	0	0	0	8	660	2,276,500	56,150	0	0	0	0
Sep-13	0	0	0	0	1	5	17,000	53,655	0	0	0	0
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

	TELEVISIA				GRUPO MEXICO				NAFRAC			
	Trades	Volume ⁽¹⁾	Notional Value	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value	Open Interest ⁽¹⁾
Jan-12	0	0	0	3,815	0	0	0	2,800	0	0	0	0
Feb-12	2	1,498	7,789,600	5,113	6	30	125,000	2,830	0	0	0	0
Mar-12	0	0	0	2,414	0	0	0	2,810	13	127,000	508,000,000	127,000
Apr-12	0	0	0	2,414	0	0	0	2,810	14	130,000	520,000,000	257,000
May-12	0	0	0	2,111	0	0	0	2,810	0	0	0	257,000
Jun-12	0	0	0	908	2	400	1,520,000	1,100	0	0	0	0
Jul-12	0	0	0	908	0	0	0	1,100	16	134,500	564,900,000	134,500
Aug-12	0	0	0	908	0	0	0	1,100	0	0	0	134,500
Sep-12	0	0	0	0	0	0	0	0	0	0	0	0
Oct-12	0	0	0	0	0	0	0	0	20	20	80,000	20
Nov-12	0	0	0	0	1	5	20,000	5	4	40	160,000	60
Dec-12	0	0	0	0	1	1,374	6,320,400	1,374	32	60	240,000	0
Jan-13	0	0	0	0	8	400	1,810,000	1,774	0	0	0	0
Feb-13	0	0	0	0	1	2,000	10,000,000	3,774	12	130	572,000	130
Mar-13	0	0	0	0	7	11,374	57,920,400	8,400	0	0	0	130
Apr-13	0	0	0	0	4	6,200	26,560,000	14,600	1	10	44,000	140
May-13	0	0	0	0	2	4,000	16,000,000	14,600	0	0	0	140
Jun-13	0	0	0	0	4	8,000	33,600,000	2,600	13	220	813,000	220
Jul-13	0	0	0	0	0	0	0	2,600	41	760	2,982,000	980
Aug-13	0	0	0	0	18	2,506	10,164,600	1,061	2	3	12,400	983
Sep-13	0	0	0	0	3	7	30,200	818	35	173	704,700	1,136
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

	BRAZIL TRAC				FEMSA				Shares S&P			
	Trades	Volume ⁽¹⁾	Notional Value	Open Interest	Trades	Volume ⁽¹⁾	Notional Value	Open Interest	Trades	Volume ⁽¹⁾	Notional Value	Open Interest
Jan-12	0	0	0	10	0	0	0	0	0	0	0	0
Feb-12	0	0	0	10	0	0	0	0	0	0	0	0
Mar-12	0	0	0	0	0	0	0	0	0	0	0	0
Apr-12	0	0	0	0	0	0	0	0	0	0	0	0
May-12	0	0	0	0	0	0	0	0	0	0	0	0
Jun-12	0	0	0	0	0	0	0	0	0	0	0	0
Jul-12	0	0	0	0	0	0	0	0	0	0	0	0
Aug-12	0	0	0	0	0	0	0	0	0	0	0	0
Sep-12	0	0	0	0	0	0	0	0	0	0	0	0
Oct-12	0	0	0	0	0	0	0	0	0	0	0	0
Nov-12	0	0	0	0	0	0	0	0	0	0	0	0
Dec-12	0	0	0	0	0	0	0	0	0	0	0	0
Jan-13	0	0	0	0	0	0	0	0	0	0	0	0
Feb-13	0	0	0	0	0	0	0	0	0	0	0	0
Mar-13	0	0	0	0	0	0	0	0	0	0	0	0
Apr-13	0	0	0	0	0	0	0	0	0	0	0	0
May-13	0	0	0	0	0	0	0	0	0	0	0	0
Jun-13	0	0	0	0	0	0	0	0	0	0	0	0
Jul-13	0	0	0	0	0	0	0	0	0	0	0	0
Aug-13	0	0	0	0	2	20	290,000	0	0	0	0	0
Sep-13	0	0	0	0	2	10	145,000	10	0	0	0	0
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

IV – Operating Figures SIF ICAP

SIF ICAP	Jan.	Feb.	Mar.	Apr.	May	June	2012 July	Aug.	Sept.	Oct.	Nov.	Dec.
Assigned Operations												
Daily Average Number of Trades	90	80	80	73	89	86	76	81	73	84	76	74
Average Transaction Size (28 day terms) ⁽¹⁾	176	159	148	292	184	253	194	123	188	260	205	230
Daily Average Amount (28 day terms) ⁽¹⁾	15,876	12,659	11,812	21,378	16,297	21,746	14,831	9,896	13,755	21,768	15,446	16,920
Corporate Bonds												
Daily Average Number of Trades	0	1	0	0	1	1	-	-	-	0	1	1
Average Transaction Size (28 day terms) ⁽¹⁾	13,195	1,504	1,974	934	499	3,046	4,077	5,386	3,565	4,363	2,275	2,549
Daily Average Amount (28 day terms) ⁽¹⁾	5,655	1,003	752	311	641	2,031	582	1,282	1,528	623	1,409	1,578
Government Bonds (Broker)												
Daily Average Number of Trades	107	109	99	90	116	118	126	115	100	140	116	88
Average Transaction Size (28 day terms) ⁽¹⁾	4,468	3,820	3,763	4,167	5,199	4,596	5,259	4,276	4,348	4,427	4,570	4,682
Daily Average Amount (28 day terms) ⁽¹⁾	480,013	415,636	371,249	375,788	602,824	540,618	663,945	492,556	436,409	618,133	529,730	413,811
Forwards												
Daily Average Number of Trades	6	4	7	3	5	4	4	5	6	4	3	4
Average Transaction Size (28 day terms) ⁽¹⁾	933	948	2,104	936	1,049	1,436	1,193	1,201	1,336	1,237	912	1,248
Daily Average Amount (28 day terms) ⁽¹⁾	5,511	4,200	15,330	2,584	5,294	5,949	4,827	6,117	7,634	4,832	2,302	5,350
IRS / Basis												
Daily Average Number of Trades	27	24	25	21	24	36	31	19	19	17	12	13
Average Transaction Size (28 day terms) ⁽¹⁾	6,065	6,908	5,456	5,369	6,488	5,717	7,616	5,502	7,400	6,620	6,751	6,667
Daily Average Amount (28 day terms) ⁽¹⁾	162,024	168,748	136,653	111,979	158,494	208,273	233,922	105,322	139,191	115,056	82,613	85,087
Short Term (SET-TD)												
Daily Average Number of Trades	76	67	66	62	74	70	67	70	60	67	56	53
Average Transaction Size (28 day terms) ⁽¹⁾	146	165	144	133	135	135	116	129	136	158	161	167
Daily Average Amount (28 day terms) ⁽¹⁾	11,132	11,020	9,577	8,161	9,960	9,441	7,714	9,059	8,148	10,580	9,033	8,829
SIPO												
Daily Average Number of Trades	138	121	132	124	144	141	146	154	146	157	139	122
Average Transaction Size (28 day terms) ⁽¹⁾	665	527	473	1,311	712	1,145	1,266	747	730	772	255	713
Daily Average Amount (28 day terms) ⁽¹⁾	91,568	63,761	62,265	162,420	102,790	161,570	185,161	115,316	106,329	121,361	35,587	87,037
Institutional												
Daily Average Number of Trades	8	8	4	5	6	7	7	4	5	4	3	4
Average Transaction Size (28 day terms) ⁽¹⁾	2,637	2,077	2,575	3,276	4,058	4,395	5,860	2,141	3,296	3,383	3,108	3,388
Daily Average Amount (28 day terms) ⁽¹⁾	20,088	15,628	9,563	16,538	25,314	32,233	38,507	9,073	16,164	14,176	10,508	14,683
Swaps												
Daily Average Number of Trades	7	9	8	6	6	6	9	8	6	5	5	5
Average Transaction Size (28 day terms) ⁽¹⁾	26	34	31	38	27	31	44	33	55	33	39	31
Daily Average Amount (28 day terms) ⁽¹⁾	189	304	262	230	176	196	411	271	315	174	184	144

(1) Million peso

SIF ICAP	2013											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Assigned Operations												
Daily Average Number of Trades	84	71	67	89	92	89	60	77	78			
Average Transaction Size (28 day terms) ⁽¹⁾	154	203	376	275	340	410	387	199	205			
Daily Average Amount (28 day terms) ⁽¹⁾	12,949	14,470	25,238	24,513	31,381	36,597	23,255	15,386	15,905			
Corporate Bonds												
Daily Average Number of Trades	1	1	1	1	1	1	1	0	0			
Average Transaction Size (28 day terms) ⁽¹⁾	1,983	2,688	1,163	2,642	3,168	2,475	1,540	2,667	917			
Daily Average Amount (28 day terms) ⁽¹⁾	2,172	2,432	1,053	1,384	3,017	2,947	1,246	889	87			
Government Bonds (Broker)												
Daily Average Number of Trades	165	129	120	151	186	167	154	156	171			
Average Transaction Size (28 day terms) ⁽¹⁾	4,528	4,728	5,038	4,908	4,823	4,586	4,848	4,530	4,666			
Daily Average Amount (28 day terms) ⁽¹⁾	748,574	607,875	606,461	742,289	897,966	763,976	746,606	706,414	799,417			
Forwards												
Daily Average Number of Trades	5	4	5	4	7	7	5	5	4			
Average Transaction Size (28 day terms) ⁽¹⁾	1,120	1,345	1,508	950	1,274	1,296	1,334	1,554	1,582			
Daily Average Amount (28 day terms) ⁽¹⁾	5,758	5,892	7,326	3,438	8,735	9,564	6,225	8,141	7,081			
IRS / Basis												
Daily Average Number of Trades	29	24	24	24	34	44	28	39	32			
Average Transaction Size (28 day terms) ⁽¹⁾	5,397	4,736	4,645	6,086	4,921	4,476	3,775	3,755	4,400			
Daily Average Amount (28 day terms) ⁽¹⁾	158,305	111,867	113,471	143,465	167,545	198,220	107,150	148,035	141,005			
Short Term (SET-TD)												
Daily Average Number of Trades	60	49	47	62	61	52	42	56	50			
Average Transaction Size (28 day terms) ⁽¹⁾	152	161	165	139	139	147	186	167	184			
Daily Average Amount (28 day terms) ⁽¹⁾	9,179	7,912	7,746	8,604	8,470	7,651	7,731	9,321	9,302			
SIPO												
Daily Average Number of Trades	141	122	114	139	144	131	144	139	132			
Average Transaction Size (28 day terms) ⁽¹⁾	749	593	772	431	662	432	715	1,137	1,460			
Daily Average Amount (28 day terms) ⁽¹⁾	105,195	72,420	88,074	59,823	95,043	56,784	102,762	157,896	192,354			
Institutional												
Daily Average Number of Trades	11	8	7	9	10	9	9	12	10			
Average Transaction Size (28 day terms) ⁽¹⁾	2,920	2,990	3,656	2,201	4,910	4,458	3,008	3,144	2,825			
Daily Average Amount (28 day terms) ⁽¹⁾	33,092	22,638	23,853	20,436	48,631	39,693	26,646	36,827	28,380			
Swaps												
Daily Average Number of Trades	8	9	5	11	9	7	5	7	5			
Average Transaction Size (28 day terms) ⁽¹⁾	26	48	39	39	69	45	42	49	33			
Daily Average Amount (28 day terms) ⁽¹⁾	202	407	192	445	644	322	226	323	159			

⁽¹⁾ Million pesos

V – Medium & Long Term Issues

INSTRUMENT	January '12		February '12		March '12		April '12		May '12		June '12	
	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount
2 Unsecured debentures / obligations	4	5,043.6	4	5,048.5	5	5,548.7	5	5,548.3	5	5,545.4	5	5,544.9
Q Subordinated debentures / obligations	19	34,889.6	19	34,839.1	19	34,857.4	19	34,905.8	19	35,215.4	21	38,305.5
71 Medium term unsecured notes												
73 Medium term secured structured notes												
75 Bank notes												
J Bank bonds	27	8,504.0	30	9,360.1	35	11,988.0	37	12,086.4	37	12,071.0	38	12,212.9
R1 Trust certificates	4	7,491.7	4	7,450.3	4	7,450.6	4	7,568.8	4	7,554.9	4	7,553.7
90 Secured government certificates	31	63,086.6	31	63,122.4	31	62,943.0	31	62,817.9	31	62,288.8	31	62,093.7
95 Secured federal government certificates	92	296,352.6	93	300,494.1	94	293,702.5	94	291,445.6	95	292,450.9	97	297,882.3
91 Secured private bonds	274	351,246.3	280	356,592.2	289	374,566.8	286	366,631.4	284	370,801.0	290	376,831.2
94 Secured bank bonds	35	117,674.3	36	121,259.3	36	121,261.3	35	113,904.9	37	120,452.1	37	119,944.2
96 Financial instruments backed by the federal government	1	796.5	1	796.5	1	531.0	1	531.0	1	531.0	1	265.5
97 Mortgage backed securities	70	39,214.8	69	38,891.0	69	38,447.6	69	38,033.2	69	37,523.0	68	37,041.4
98 Total Mortgage backed certificates	5	3,155.0	4	3,126.7	3	3,081.9	3	3,079.1	3	3,028.9	3	3,025.8
F Certificates of deposit	4	3,900.0	4	3,900.0	4	3,900.0	4	3,900.0	4	3,900.0	5	4,900.0
2U Detachable coupon inflation indexed certificates	2	10,823.9	2	10,882.3	2	10,883.6	2	10,834.7	2	10,800.4	2	10,222.4
2P Detachable coupon certificates	6	15,179.6	6	15,179.6	6	15,179.6	5	13,700.0	5	13,700.0	5	13,700.0
TOTAL	574	957,358.5	583	970,942.0	598	984,342.0	595	964,987.2	596	975,862.9	607	989,523.6

INSTRUMENT	July '12		August '12		September '12		October '12		November '12		December '12	
	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount
2 Unsecured debentures / obligations	5	5,550.2	5	5,553.8	5	5,557.7	5	5,562.0	5	5,566.8	5	5,570.9
Q Subordinated debentures / obligations	21	38,285.3	21	38,350.0	22	39,223.7	22	39,429.4	23	40,164.2	23	40,224.8
71 Medium term unsecured notes												
73 Medium term secured structured notes												
75 Bank notes												
J Bank bonds	40	12,278.0	40	12,149.1	43	12,155.3	43	12,048.0	43	12,034.9	43	11,974.7
JE Dual listing debt											1	15,000.0
R1 Trust certificates	4	7,632.9	4	7,581.8	4	7,591.2	2	6,161.2	2	6,157.6	2	6,160.5
90 Secured government certificates	31	62,031.8	31	61,828.2	31	61,821.7	31	61,766.5	32	68,402.2	32	68,378.9
95 Secured federal government certificates	97	296,455.3	97	299,928.3	98	311,063.1	101	319,160.5	104	327,894.0	102	346,190.1
91 Secured private bonds	291	376,417.5	288	377,643.7	289	382,732.6	290	385,369.4	288	383,718.5	285	379,746.5
94 Secured bank bonds	37	120,035.4	38	122,093.0	38	122,160.5	38	126,584.6	39	129,716.7	40	132,488.4
96 Financial instruments backed by the federal government	1	265.5	1	265.5								
97 Mortgage backed securities	68	36,725.1	68	36,391.6	68	36,054.2	66	35,394.1	66	35,069.4	66	34,811.7
98 Total Mortgage backed certificates	3	2,999.1	3	3,006.7	3	2,967.8	3	2,977.2	3	2,943.9	3	2,949.9
F Certificates of deposit	5	4,900.0	5	4,900.0	5	4,900.0	5	4,900.0	5	4,900.0	5	4,900.0
2U Detachable coupon inflation indexed certificates	2	10,281.4	2	10,320.9	2	10,364.6	2	10,366.4	2	10,419.3	2	9,863.1
2P Detachable coupon certificates	5	13,700.0	5	13,700.0	5	13,700.0	5	13,700.0	5	13,700.0	5	13,700.0
TOTAL	610	987,557.8	608	993,712.6	613.0	1,010,292.4	613	1,023,419.1	617	1,040,687.5	614	1,071,959.6

Amount in million pesos

V – Medium & Long Term Issues

INSTRUMENT	January '13		February '13		March '13		April '13		May '13		June '13	
	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount
2 Unsecured debentures / obligations	3	4,957	3	4,958	2	4,627	2	4,627	2	4,627	2	4,627
Q Subordinated debentures / obligations	23	40,158	23	40,197	22	39,312	22	39,262	22	39,451	22	39,520
71 Medium term unsecured notes	-	-	-	-	-	-	-	-	-	-	-	-
73 Medium term secured structured notes	-	-	-	-	-	-	-	-	-	-	-	-
75 Bank notes	-	-	-	-	-	-	-	-	-	-	-	-
J Bank bonds	43	12,843	3	925	3	925	3	925	2	849	1	749
JE Dual listing debt	1	15,000	1	22,500	1	22,500	1	22,500	2	29,000	2	29,000
R1 Trust certificates	2	6,320	2	6,317	2	6,321	2	6,423	2	6,414	2	6,413
90 Secured government certificates	32	68,269	32	68,139	32	68,132	33	68,714	33	68,472	32	69,824
95 Secured federal government certificates	101	331,806	103	340,206	103	339,925	103	340,974	104	345,476	105	357,254
91 Secured private bonds	285	378,857	236	365,196	245	376,295	244	381,234	249	393,899	251	403,368
94 Secured bank bonds	39	132,538	39	132,628	40	136,136	37	127,544	39	131,893	39	132,509
96 Financial instruments backed by the federal government	-	-	-	-	-	-	-	-	-	-	-	-
97 Mortgage backed securities	66	34,436	66	34,169	66	33,808	66	33,588	66	33,152	66	32,709
98 Total Mortgage backed certificates	3	2,905	3	2,913	3	2,876	2	835	2	833	2	825
99 Structured debt of financial institutions and / or subsidiaries	-	-	92	31,798	90	30,790	90	30,648	90	30,615	88	30,220
F Certificates of deposit	5	4,900	4	3,700	3	2,700	3	2,700	2	2,000	2	2,000
2U Detachable coupon inflation indexed certificates	2	9,895	2	9,950	2	9,985	2	10,010	2	9,992	2	9,345
2P Detachable coupon certificates	5	13,700	5	13,700	5	13,700	5	13,700	5	13,700	5	13,700
TOTAL	610	1,056,583	614	1,077,296	619	1,088,031	615	1,083,684	622	1,110,374	621	1,132,062

Amount in million pesos

INSTRUMENT	July '13		August '13		September '13		October '13	November '13		December '13
	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount
2 Unsecured debentures / obligations	2	4,627	2	4,627	2	4,627				
Q Subordinated debentures / obligations	22	39,440	21	38,406	21	38,364				
71 Medium term unsecured notes	-	-	-	-	-	-				
73 Medium term secured structured notes	-	-	-	-	-	-				
75 Bank notes	-	-	-	-	-	-				
JE Dual listing debt	2	29,000	2	29,000	2	29,000				
R1 Trust certificates	2	6,520	2	6,513	2	6,515				
90 Secured government certificates	32	69,375	31	76,102	33	78,909				
95 Secured federal government certificates	104	350,824	103	348,374	104	360,723				
91 Secured private bonds	253	401,303	257	405,508	260	409,732				
94 Secured bank bonds	40	133,245	42	140,655	44	144,214				
96 Financial instruments backed by the federal government	-	-	-	-	-	-				
97 Mortgage backed securities	66	32,305	66	31,946	64	31,616				
98 Total Mortgage backed certificates	2	819	2	818	2	816				
99* Structured debt of financial institutions and / or subsidiaries	91	30,325	87	28,612	89	28,614				
F Certificates of deposit	2	2,000	2	2,000	2	2,000				
2U Detachable coupon inflation indexed certificates	2	9,337	2	9,343	2	9,377				
2P Detachable coupon certificates	5	13,700	5	13,700	5	13,700				
TOTAL	625	1,122,822	624	1,135,604	632	1,158,207				

Amount in million pesos

* As of July 2013 the value Y (Bank Bonds) merged with the value 99 (Structured debt of Financial Institutions and / or subsidiaries).