

## 3<sup>rd</sup> QUARTER 2021 RESULTS

Mexico City, October 20<sup>th</sup>, 2021. – 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 2021, highlighting:

### 3Q2021 VS. 3Q2020

- Revenues reached 926 million pesos, 35 million or 4% lower compared to 3Q20 due to: i) lower listings in 2020 that generated fewer maintenance fees in 2021, ii) the reduction of listing and maintenance fees in Capital Formation and iii) lower demand for global market services in Indeval because of lower volatility in the peso-dollar exchange rate.
- Expenses increased 1% because of BMV’s migration towards a hybrid infrastructure, acquisition of new software and extension hardware contracts.
- Operating income decreased 8% and net income increased 6%.
- EBITDA was registered at 541 million pesos with a margin of 58%.

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

	3Q21	3Q20	Var %	9M 2021	9M 2020	Var %
Revenue	926	962	-4%	2,875	2,959	-3%
Expenses	445	440	1%	1,340	1,315	2%
Operating Income	482	522	-8%	1,535	1,644	-7%
EBITDA	541	574	-6%	1,707	1,795	-5%
EBITDA Margin	58%	60%	-129bps	59%	61%	-129bps
Net Income	368	346	6%	1,099	1,168	-6%
CAPEX	13	11	22%	25	28	-10%

### OPERATIONAL HIGHLIGHTS

	3Q21	3Q20	Var %	9M 2021	9M 2020	Var %
ADTV -Equity <sup>(1)(2)</sup>	15,359	14,255	8%	17,349	16,200	7%
Futures - Volume <sup>(3)</sup>	32,709	25,680	27%	36,957	26,415	40%
Swaps Notional Value <sup>(1)</sup>	112,457	129,433	-13%	365,076	557,334	-34%
Margin Deposits <sup>(1)</sup>	30,217	42,494	-29%	34,399	40,238	-15%

(1) Million pesos

(2) Average Daily Traded Value

(3) Daily Average

During the third quarter of 2021, **BMV’s revenues** decreased by 35 million pesos compared to the same quarter of 2020 due to lower revenue in capital formation, central securities depository, and central counterparties. **Expenses** increased 5 million pesos or 1%, explained by technology costs in hardware and software, as well as the option to purchase the remaining shares of SIF ICAP Chile. **EBITDA margin** was 58% for the quarter and 59% for the year. **Net Income** was 368 million pesos, up 6% compared with the third quarter of 2020 due to higher financial income and lower tax rate.

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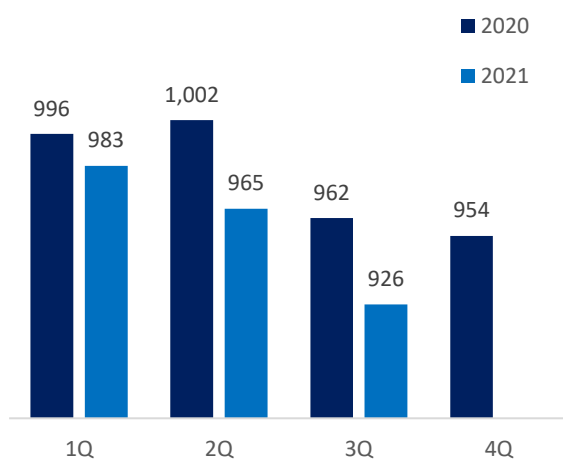
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## REVENUES

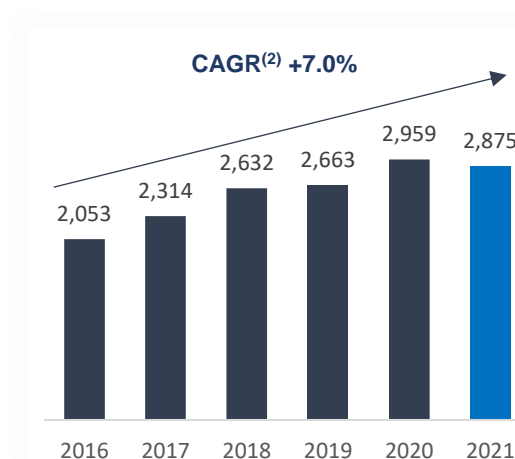
During the third quarter of 2021 the exchange rate, USDMXN, reached a minimum and maximum of 19.84 and 20.50 pesos per U.S. dollar, respectively, and for the quarter the exchange rate closed at 20.50. Moreover, INEGI published the inflation rate estimate for 2021 at 6% and the Central Bank (Banco de México) set the reference interest rate at 4.75%. The economy begins to show signs of recovery due to the advanced vaccination scheme in the adult population and the reopening of productive activities, however it is not being fully reflected in the capital formation division. In the U.S., the Federal Reserve maintained the interest rate between 0-0.25%. In these conditions, **BMV's revenues** for the third quarter of 2021 were 4% lower than on 3Q20.

**Quarterly Revenues <sup>(1)</sup>  
2021 vs. 2020**



(1) Million pesos

**Revenues up to 3Q21 <sup>(2)</sup>  
2016-2021**



(2) Compound Annual Growth Rate

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

	3Q21 vs 3Q20		9M - 2021 vs 2020	
	Revenue	Var %	Revenue	Var %
<b>Cash Equities</b>	<b>-4,828</b>	<b>-4%</b>	<b>-6,899</b>	<b>-2%</b>
Cash equities trading- BMV	5,628	8%	10,436	5%
Cash equities clearing- CCV	-10,456	-18%	-17,335	-10%
<b>Derivatives</b>	<b>-4,324</b>	<b>-8%</b>	<b>-6,486</b>	<b>-4%</b>
MexDer	3,042	15%	1,782	3%
Asigna	-7,366	-23%	-8,268	-9%
<b>OTC (SIF ICAP)</b>	<b>13,032</b>	<b>9%</b>	<b>-21,825</b>	<b>-4%</b>
<b>Capital Formation</b>	<b>-20,849</b>	<b>-14%</b>	<b>-57,044</b>	<b>-13%</b>
Listing fees- BMV	-1,102	-7%	-2,106	-6%
Maintenance Fee- BMV	-19,747	-15%	-54,938	-14%
<b>Central Securities Depository</b>	<b>-17,925</b>	<b>-6%</b>	<b>148</b>	<b>0%</b>
<b>Information Services</b>	<b>-2,142</b>	<b>-1%</b>	<b>7,180</b>	<b>2%</b>
Price Vendor- Valmer	3,913	9%	8,102	6%
Data Sales	-6,055	-5%	-922	0%
<b>Others</b>	<b>1,820</b>	<b>5%</b>	<b>366</b>	<b>0%</b>
<b>Total</b>	<b>-35,217</b>	<b>-4%</b>	<b>-84,561</b>	<b>-3%</b>

(1) Million pesos

## Cash Equities

**Cash Equities** revenue, which mainly comprises Domestic and Global Market activities, was 122 million pesos, 5 million or 4% lower than the third quarter 2020.

**Trading** revenues increased by 6 million pesos or 8% to 75 million. The average daily trading value (ADTV) for the third quarter of 2021 was 15,359 million pesos, which represents an increment of 8% compared to the third quarter of the previous year. Furthermore, the ADTV in the domestic market increased 11%, while the global market (SIC) increased 5%. The global market (SIC) participated with 48% of the total ADTV in the third quarter of 2021 compared to 54% in 3Q20.

In the **year-to-date results**, trading revenues were up 10 million or 5% to 237 million pesos. During the first nine months of 2021, the ADTV was 17,349 million pesos, up 7% compared to the same months of 2020. It is important to remember that the trading fees were modified on November 1<sup>st</sup>, 2019, hence the difference between revenue and ADTV growth.

### Stock market operating highlights – Equities

	3Q21	3Q20	Var %	9M 2021	9M 2020	Var %
<b>Total Market</b>						
Daily average value traded <sup>(1)</sup>	15,359	14,255	8%	17,349	16,200	7%
Daily average volume <sup>(2)</sup>	208,351	228,230	-9%	253,005	269,878	-6%
<b>Domestic Market</b>						
Daily average value traded <sup>(1)</sup>	7,371	6,627	11%	8,191	7,779	5%
Daily average volume <sup>(2)</sup>	198,847	215,267	-8%	239,979	254,192	-6%
<b>International Quotation System (SIC)</b>						
Daily average value traded <sup>(1)</sup>	7,988	7,629	5%	9,158	8,421	9%
Daily average volume <sup>(2)</sup>	9,504	12,963	-27%	13,025	15,685	-17%

(1) Million pesos

(2) Thousand shares

During the third quarter, **cash equity clearing (CCV)** decreased by 10 million pesos or 18% to 47 million against 3Q20 because of extraordinary revenues last year and a change in the criteria for cross trades. **Up-to September**, CCV presented lower revenues by 17 million pesos or 10% to 155 million compared with the same period in 2020. The ADTV of the total Mexican cash equities market was 18,461 million pesos, 2% higher than 9M20. However, there was a greater number of cross trades carried out compared to the same period last year.

## Derivatives

**Derivatives trading (MexDer)** in the third quarter presented revenues for 23 million pesos, 3 million or 16% higher versus 3Q20 because of a higher volume in dollar futures +5% and the increase in the block trade fees for dollar and IPC futures in August 2021. Additionally, the overnight TIIE funding rate futures started trading.

In the **period up to September 2021**, **MexDer** registered 63 million pesos in revenue, 2 million or 3% higher compared to 9M20. This is explained by higher volumes in dollar futures (+21%) and new trades of the overnight TIIE funding rate futures.

### Futures operating highlights – Futures

	3Q21	3Q20	Var %	9M 2021	9M 2020	Var %
IPC Index	1,404	2,096	-33%	1,485	2,502	-41%
Mini IPC	21	9	130%	18	20	-10%
Overnight TIIE Funding Rate	6,566	0		6,566	0	
Currencies	24,466	23,324	5%	28,617	23,584	21%
Bonds	132	242	-45%	149	248	-40%
Equities	120	8	1320%	122	61	99%
<b>Subtotal</b>	<b>32,709</b>	<b>25,680</b>	<b>27%</b>	<b>36,957</b>	<b>26,415</b>	<b>40%</b>
Swaps TIIE 28	17,301	19,913	-13%	19,316	29,489	-34%
<b>TOTAL</b>	<b>50,010</b>	<b>45,592</b>	<b>10%</b>	<b>56,273</b>	<b>55,903</b>	<b>1%</b>

*Contracts (daily average)*

### TIIE 28 Swaps

	3Q21	3Q20	Var %	9M 2021	9M 2020	Var %
Notional Value <sup>(1)</sup>	112,457	129,433	-13%	365,076	557,334	-34%

*(1) Million pesos*

During the third quarter of 2021, **derivatives clearing (Asigna)** reported revenues for 24 million pesos, down 7 million or 23% compared to 3Q20. The average margin deposits were 30.2 billion pesos or 29% less than on the third quarter of 2020 because of lower market volatility and hence lower margin deposits.

When compared with the same **accumulated months of 2020**, Asigna's revenues decreased by 8 million to 81 million pesos mainly due to lower margin deposits (-15% vs 9M20).

Asigna charges 2 basis points on the average margin deposits and different settlement fees based on the type of contract traded.

## Margin Deposits

	3Q21	3Q20	Var %	9M 2021	9M 2020	Var %
Margin Deposits <sup>(1)</sup>	30,217	42,494	-29%	34,399	40,238	-15%

*(1) Million pesos*

## OTC Trading (SIF ICAP)

**Revenue for SIF ICAP** in 3Q21 was 157 million, 13 million or 9% higher when compared with the same period in 2020. SIF ICAP Mexico's revenue was similar to the previous year while SIF ICAP Chile's revenue increased 14 million or 16% due to higher traded volumes of interest rate swaps.

In the **period up to September** 2021, **SIF ICAP's** revenues decreased by 22 million or 4% to 486 million pesos. Revenue in SIF ICAP Chile and Mexico decreased by 12 and 10 million pesos respectively because of lower trading in government securities and OTC derivatives.

As a result of the variable compensation plan, a worse performance in this business has an impact in personnel expenses and viceversa.

## Capital Formation

During the third quarter, **listing revenues** reached 16 million pesos, down 1 million or 7% compared to 3Q20. This result is explained by the lower fee schedule released in January 2021. The highlights for the period include the placement of a Fibra E, Mexico Infrastructure Partners for 22,159 million pesos, the listing of Fortaleza Materiales, as a result of the spin-off of Elementia and Oaktree placed its first CERPI for 260 million pesos. In the **debt market**, 305 short-term debt issues were placed for an amount of 47 billion pesos (+ 19% vs. 3Q20) and 32 long-term issues for an amount of 33 billion pesos (+16% vs 3Q20). Furthermore, a CERPI of Walton Street México was listed for 397 million pesos. Additionally, Coca-Cola FEMSA (KOF) was the first issuer in Mexico to place a **Sustainable Linked Bond**.

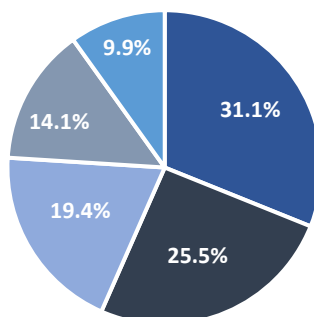
**Accumulated revenues** up to September 2021 were 35 million pesos, 2 million or 6% lower than those observed in the same period of 2020. In the equity market, the follow-on of Vesta and Vasconia during 2Q21 stand out. The number of listings in short and long-term debt markets was -3% and 35% compared to 9M20, with an amount placed at 7% and -17%, respectively. Regarding CKDs/CERPIs, Finsa Portafolios for 606 million pesos, Walton Street México for 397 million pesos and Oaktree for 260 million pesos.

## Listing Activity

	3Q21	3Q20	Var %	9M 2021	9M 2020	Var %
<b>Equity</b>						
New Listings	0	0	-	2	0	-
Amount placed <sup>(1)</sup>	0	0	-	4,928	0	-
<b>CKDs</b>						
New Listings	0	1	-100%	3	3	0%
Amount placed <sup>(1)</sup>	0	375	-100%	606	3,498	-83%
<b>CERPIs</b>						
New Listings	1	1	0%	2	1	100%
Amount placed <sup>(1)</sup>	260	677	-62%	657	677	-3%
<b>FIBRAS</b>						
New Listings	0	1	-100%	0	1	-100%
Amount placed <sup>(1)</sup>	0	12,037	-100%	0	12,037	-100%
<b>FIBRAS E</b>						
New Listings	1	0	-	1	1	0%
Amount placed <sup>(1)</sup>	22,159	0	-	22,159	25,827	-14%
<b>Medium &amp; long term debt</b>						
New Listings	32	17	88%	74	55	35%
Amount placed <sup>(1)</sup>	33,118	28,592	16%	77,129	93,346	-17%
<b>Short term debt</b>						
New Listings	305	317	-4%	855	878	-3%
Amount placed <sup>(1)</sup>	46,949	39,545	19%	129,248	120,632	7%

(1) Million pesos

## Participation by sector in the total amount of CKDs 2009-3Q21



■ Real Estate ■ Private Equity ■ Infraestructure ■ Energy ■ Financial Assets

Between 2009 and 3Q 2021, there were 118,547 million pesos placed broken down into: 36,459 million in real estate, 30,338 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 3Q21** were 108 million pesos, 20 million or 16% down compared to the same period last year. The decrease in revenues is explained by the following concepts: (i) 10 million due to the new fee schedule released in January 2021 and ii) 10 million due to lower listings last year and early debt amortizations, which do not generate maintenance fees starting 2020.

**Accumulated Revenue** was 335 million pesos, 55 million or 14% lower than those observed in 2020; 30 million due to the new fee schedule and 25 million because of lower listings in 2020.

## Central Securities Depository

Revenue in **Indeval** decreased 6% or 18 million pesos to 286 million for the third quarter of 2021, this figure is the result of 31 million less explained by lower demand for services related to the global market - SIC (cross-border/dividends/formats) because of lower volatility in the exchange rate peso-dollar and 13 million more due to the growth in the value of the assets under custody, which increased 12% and 25% in the local and global market (International Quotation System - SIC), respectively.

In the **period up to September 2021**, Indeval's revenue was 922 million pesos, in line with the previous year figures. This result is mainly explained by the growth in the average value of assets under custody, partly offset by lower demand for services related to the global market.

## Average Value of Assets Under Custody

	3Q21	3Q20	Var %	9M 2021	9M 2020	Var%
Domestic <sup>(1)</sup>	28,565	25,394	12%	27,946	25,064	11%
Global SIC <sup>(1)</sup>	1,645	1,316	25%	1,573	1,224	29%

(1) Billion pesos

## Information Services

Revenue in **information services** (Market Data and Valmer) in the 3Q21 was 155 million pesos, in line with the 3Q20 results. In Market Data, revenue decreased 5% while in Valmer they grew 9% due to valuation services for Afores (pension funds), sale of data bases and licences of a portfolio management software.

For the months **up-to-September 2021**, revenue related to information services (Market Data and Valmer) reached 457 million pesos, 7 million or 2% higher than those of the same months of the previous year. Revenue in Market Data were 323 million pesos, in line with last year's figures. As for **Valmer**, revenue was 133 million pesos, 8 million or 7% higher than 9M20 because of the valuation services for Afores and sale of licences of a portfolio management software. It is important to consider that 80% of information services revenue are in dollars and the average exchange rate in 9M21 was 20.13 USD/MXN compared to 21.72 USD/MXN in 9M20.

## EXPENSES

**Total expenses** for the third quarter of 2021 were 445 million pesos, up 5 million or 1.2% compared to the third quarter of 2020.

This increment is explained by the following items:

- a) **Personnel** decreased by 3 million pesos, 12 million less as a result of a corporate restructuring to optimize processes in June 2021 and 9 million more due to SIF ICAP's nonrecurrent expenses in the restructuring of that business line during 3Q21.
- b) **Technology** up 2 million pesos explained by the extension of hardware leases to maximize the useful life of the equipment and switch to a hybrid infrastructure (on-site and cloud) and new software licenses.
- c) **Depreciation** increased 7 million pesos due to the renewal of lease agreements for technological hardware, mainly in the central equity and derivatives platform (Monet), communication infrastructure and cybersecurity components.
- d) **Rent and Maintenance** down 1 million pesos due to lower maintenance and electricity consumption at BMV's building.
- e) **Consulting fees** decreased 3 million pesos because of fewer legal consulting.
- f) **Sub-custody** up 1 million pesos explained by the increment in the value of the assets under custody abroad. This line is directly linked with revenues in Indeval.
- g) **Other** increased 2 million pesos, up 3 million for the option to purchase the remaining shares of SIF ICAP Chile and down 1 million in various concepts.

As for the period of **up September 2021**, expenses were 1,340 million pesos, up 24 million pesos or 1.8% with respect to those of the first nine months of 2020 derived from the following concepts:

- a) **Personnel** decreased by 16 million pesos due to the corporate restructuring to optimize processes, as well as the net result of lower variable compensation due to lower revenue in SIF ICAP and the nonrecurrent expenses in 3Q21.
- b) **Technology** increased 22 million pesos, up 12 million explained by the extension of hardware leases to maximize the useful life of the equipment and switch to a hybrid infrastructure (on-site and cloud) and 10 million in software licenses.
- c) **Depreciation** up 21 million pesos explained by the acquisition and renewal of technological hardware for the disaster recovery plan (DRP), the central equity and derivatives platform (Monet), and communication infrastructure, as well as the amortization of finished projects.
- d) **Rent and Maintenance** down 5 million pesos due to lower building maintenance costs and electricity consumption at BMV's building.
- e) **Consulting fees** decreased 5 million pesos because of fewer legal and financial consulting.
- f) **Other** increased 7 million pesos, up 10 million for the option to purchase the remaining shares of SIF ICAP Chile and down 3 million in various concepts.



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

	<b>3Q21</b>	<b>3Q20</b>	<b>Var %</b>	<b>9M 2021</b>	<b>9M 2020</b>	<b>Var %</b>
Personnel	222,473	225,873	-2%	663,892	679,767	-2%
Technology	65,755	63,754	3%	218,051	195,849	11%
Depreciation	59,656	52,311	14%	171,760	151,141	14%
Rent and Maintenance	13,644	15,142	-10%	44,200	48,760	-9%
Consulting Fees	23,570	26,107	-10%	65,515	70,328	-7%
Sub-custody	24,614	23,339	5%	72,595	73,457	-1%
CNBV Fees	7,719	7,470	3%	23,156	22,410	3%
Others	27,483	25,831	6%	80,374	73,532	9%
<b>Total Expenses</b>	<b>444,914</b>	<b>439,828</b>	<b>1%</b>	<b>1,339,542</b>	<b>1,315,245</b>	<b>2%</b>

(1) Thousand pesos

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

	3Q21	3Q20	Var %	9M 2021	9M 2020	Var %
Operating Income	481,533	521,836	-8%	1,535,208	1,644,067	-7%
Operating Margin	51.98%	54.26%	-229bps	53.40%	55.56%	-215bps
Comprehensive Financing Income	40,127	-5,317	-855%	107,141	167,006	-36%
EBITDA	541,189	574,147	-6%	1,706,968	1,795,208	-5%
EBITDA Margin	58.42%	59.70%	-130bps	59.38%	60.66%	-130bps
Taxes	123,042	150,305	-18%	451,890	546,085	-17%
Tax Rate	23.53%	29.02%	-549bps	27.42%	30.02%	-260bps
Minority Interest	-29,583	-21,279	39%	-94,677	-96,638	-2%
Net Income	368,098	346,255	6%	1,099,046	1,167,989	-6%

(1) Thousand pesos

Complete Income Statements for the 3Q20 and 9M 2021 are in pages 12 & 13

**Operating income** decreased by 8% or 40 million to 482 million pesos in 3Q21. For the results up to September of 2021, operating income was down 7% or 109 million to 1,535 million pesos.

**Comprehensive financial income**, in the third quarter of 2021, showed a positive change of 45 million pesos due to lower losses in the dollar position in BMV's treasury. So far this year, the comprehensive financial income decreased by 60 million explained by:

- Exchange Gains / Losses, 36 million less explained by the position in dollars in the BMV's treasury and the depreciation of the peso against the dollar during of 2020 due to the uncertainty created by the Covid 19 pandemic.
- Financial Income / Expenses, down 24 million due to the reduction of interest rates during 2020, as an emergency measure because of Covid 19 pandemic. Additionally, the interest on leases was 4.5 million pesos.

The **tax rate** for the third quarter was 24% due to a decrease in deferred taxes because of hardware leases. The accumulated rate as of September 2021 is 27%.

**Net income** for third quarter reached 368 million pesos, up 6% compared to 3Q20, and year-to-date net income reached 1,099 million pesos, 69 million or 6% less than in 9M20.

## BALANCE SHEET HIGHLIGHTS

	Sep 21 <sup>(1)</sup>	Dec 20 <sup>(1)</sup>	Var \$	Var %
Current Assets	3,933	4,064	-131	-3%
Cash	3,435	3,679	-243	-7%
Non-Current Assets	4,364	4,370	-5	0%
Current Liabilities	787	631	157	25%
Non-Current Liabilities	256	238	17	8%
Stockholders' equity	7,254	7,565	-311	-4%

(1) Million pesos

Full Consolidated Results table is in page 14

As of September 30<sup>th</sup> 2021, the **cash** on the balance sheet was 3,435 million pesos, 243 million less compared to the balance of December 2020, which responds to the net effect of the earned income, the anticipated collection of the maintenance fees, and the dividend paid.

**Goodwill** remained at 3.1 billion pesos.

**Current liabilities** increased by 25% to 787 million pesos, explained by the anticipated collection of maintenance fees. **Non-current liabilities** increased by 17 million because of hardware leases.

The difference in **stockholders' equity** is the result of retained earnings and the annual dividend payment in May 2021.

In the third quarter 2021, **CAPEX** was 13 million pesos compared to 11 million pesos in 3Q20. The accumulated CAPEX amounted to 25 million pesos, 4 million less than in the same months of 2020.

## BUYBACK PROGRAM

At the end of September 2021, BMV has **bought back** 3,339,484 shares worth 142.8 million pesos.

**CONSOLIDATED RESULTS OF THE THIRD QUARTER 2021 <sup>(1)</sup>**

	3Q21	3Q20	Var.	Var.
<b>Revenues</b>	<b>926,447</b>	<b>961,663</b>	<b>-35,217</b>	<b>-3.7%</b>
<b>Cash Equities</b>	<b>122,156</b>	<b>126,985</b>	<b>-4,828</b>	<b>-3.8%</b>
Cash equities trading- BMV	74,782	69,154	5,628	8.1%
Cash equities clearing- CCV	47,375	57,831	-10,456	-18.1%
<b>Derivatives</b>	<b>46,754</b>	<b>51,078</b>	<b>-4,324</b>	<b>-8.5%</b>
MexDer	22,705	19,664	3,042	15.5%
<i>Derivatives trading</i>	19,262	16,635	2,627	15.8%
<i>Data sales-MexDer</i>	3,443	3,029	415	13.7%
Derivatives Clearing- Asigna	24,048	31,414	-7,366	-23.4%
<i>Derivatives Clearing</i>	24,017	31,039	-7,021	-22.6%
<i>Data Sales- Asigna</i>	31	376	-345	-91.8%
<b>OTC (SIF ICAP)</b>	<b>156,659</b>	<b>143,627</b>	<b>13,032</b>	<b>9.1%</b>
OTC trading	155,917	142,075	13,841	9.7%
<i>SIF ICAP México</i>	54,233	54,283	-51	-0.1%
<i>SIF ICAP Chile</i>	101,684	87,792	13,892	15.8%
SIF ICAP data sales	742	1,552	-809	-52.2%
<b>Capital Formation</b>	<b>123,478</b>	<b>144,328</b>	<b>-20,849</b>	<b>-14.4%</b>
Listing fees- BMV	15,808	16,910	-1,102	-6.5%
Maintenance Fee- BMV	107,670	127,417	-19,747	-15.5%
<b>Central Securities Depository</b>	<b>286,002</b>	<b>303,927</b>	<b>-17,925</b>	<b>-5.9%</b>
<b>Information Services</b>	<b>154,537</b>	<b>156,679</b>	<b>-2,142</b>	<b>-1.4%</b>
Price Vendor- Valmer	48,052	44,138	3,913	8.9%
Data Sales	106,485	112,540	-6,055	-5.4%
<b>Others</b>	<b>36,860</b>	<b>35,041</b>	<b>1,820</b>	<b>5.2%</b>
Colocation	5,348	5,029	319	6.3%
Others	31,513	30,012	1,501	5.0%
<b>Expenses</b>	<b>444,914</b>	<b>439,828</b>	<b>5,086</b>	<b>1.2%</b>
Personnel	222,473	225,873	-3,400	-1.5%
Technology	65,755	63,754	2,001	3.1%
Depreciation	59,656	52,311	7,345	14.0%
Rent and Maintenance	13,644	15,142	-1,498	-9.9%
Consulting Fees	23,570	26,107	-2,537	-9.7%
Sub-custody	24,614	23,339	1,275	5.5%
CNBV Fees	7,719	7,470	249	3.3%
Other	27,483	25,831	1,653	6.4%
<b>Operating Income</b>	<b>481,533</b>	<b>521,836</b>	<b>-40,303</b>	<b>-7.7%</b>
<b>Operating Margin</b>	<b>51.98%</b>	<b>54.26%</b>		<b>-229bp</b>
<b>Comprehensive Financing Income</b>	<b>40,127</b>	<b>-5,317</b>	<b>45,444</b>	<b>-854.7%</b>
<i>Interest Gain (Losses)</i>	27,583	26,923	659	2.4%
<i>Exchange gain (Losses)</i>	12,544	-32,241	44,785	-138.9%
Dividends	1,158	1,378	-220	-16.0%
<b>Income before Taxes and Minority Interests</b>	<b>522,818</b>	<b>517,896</b>	<b>4,921</b>	<b>-4.0%</b>
<b>Taxes</b>	<b>123,042</b>	<b>150,305</b>	<b>-27,263</b>	<b>-18.1%</b>
<b>Tax Rate</b>	<b>23.5%</b>	<b>29.0%</b>	<b>0.0%</b>	<b>-549bp</b>
<b>Associated companies results</b>	<b>-2,096</b>	<b>-57</b>	<b>-2,039</b>	<b>3580.8%</b>
<b>Minority Interests</b>	<b>-29,583</b>	<b>-21,279</b>	<b>-8,303</b>	<b>39.0%</b>
<b>Net Income</b>	<b>368,098</b>	<b>346,255</b>	<b>21,843</b>	<b>6.3%</b>
<b>Net margin</b>	<b>40%</b>	<b>36%</b>	<b>0</b>	<b>373bp</b>
<b>Depreciation and Amortization</b>	<b>59,656</b>	<b>52,311</b>	<b>7,345</b>	<b>14.0%</b>
<b>EBITDA</b>	<b>541,189</b>	<b>574,147</b>	<b>-32,958</b>	<b>-5.7%</b>
<b>EBIDTA Margin</b>	<b>58.4%</b>	<b>59.7%</b>	<b>0%</b>	<b>-129bp</b>
<b>Number of Shares <sup>(2)</sup></b>	<b>589,650</b>	<b>592,989</b>		<b>0.0%</b>
<b>Earnings per Share (pesos)</b>	<b>0.62</b>	<b>0.58</b>		<b>6.9%</b>

(1) Thousand pesos

(2) Thousand shares

**ACCUMULATED CONSOLIDATED RESULTS TO SEPTEMBER 2021 <sup>(1)</sup>**

	9M 2021	9M 2020	Var.	Var.
<b>Revenues</b>	<b>2,874,750</b>	<b>2,959,312</b>	<b>-84,561</b>	<b>-2.9%</b>
<b>Cash Equities</b>	<b>391,200</b>	<b>398,099</b>	<b>-6,899</b>	<b>-1.7%</b>
Cash equities trading- BMV	236,656	226,220	10,436	4.6%
Cash equities clearing- CCV	154,544	171,879	-17,335	-10.1%
<b>Derivatives</b>	<b>144,178</b>	<b>150,664</b>	<b>-6,486</b>	<b>-4.3%</b>
MexDer	62,747	60,965	1,782	2.9%
<i>Derivatives trading</i>	52,453	49,850	2,604	5.2%
<i>MexDer data sales</i>	10,293	11,115	-822	-7.4%
Derivatives Clearing- Asigna	81,431	89,699	-8,268	-9.2%
<i>Derivatives Clearing</i>	81,159	88,853	-7,694	-8.7%
<i>Data Sales Asigna</i>	271.85648	846.30222	-574	-67.9%
<b>OTC (SIF ICAP)</b>	<b>485,658</b>	<b>507,484</b>	<b>-21,825</b>	<b>-4.3%</b>
OTC trading	482,033	502,875	-20,843	-4.1%
<i>SIF ICAP México</i>	159,602	168,104	-8,502	-5.1%
<i>SIF ICAP Chile</i>	322,430	334,771	-12,341	-3.7%
SIF ICAP data sales	3,626	4,608	-982	-21.3%
<b>Capital Formation</b>	<b>369,962</b>	<b>427,005</b>	<b>-57,044</b>	<b>-13.4%</b>
Listing fees- BMV	35,438	37,545	-2,106	-5.6%
Maintenance Fee- BMV	334,523	389,461	-54,938	-14.1%
<b>Central Securities Depository</b>	<b>922,431</b>	<b>922,283</b>	<b>148</b>	<b>0.0%</b>
<b>Information Services</b>	<b>456,704</b>	<b>449,525</b>	<b>7,180</b>	<b>1.6%</b>
Price Vendor- Valmer	133,467	125,365	8,102	6.5%
Data Sales	323,237	324,159	-922	-0.3%
<b>Others</b>	<b>104,617</b>	<b>104,251</b>	<b>366</b>	<b>0.4%</b>
Colocation	15,500	14,553	947	6.5%
Others	89,117	89,698	-581	-0.6%
<b>Expenses</b>	<b>1,339,542</b>	<b>1,315,245</b>	<b>24,298</b>	<b>1.8%</b>
Personnel	663,892	679,767	-15,876	-2.3%
Technology	218,051	195,849	22,202	11.3%
Depreciation	171,760	151,141	20,619	13.6%
Rent and Maintenance	44,200	48,760	-4,561	-9.4%
Consulting Fees	65,515	70,328	-4,813	-6.8%
Sub-custody	72,595	73,457	-862	-1.2%
CNBV Fees	23,156	22,410	746	3.3%
Other	80,374	73,532	6,842	9.3%
<b>Operating Income</b>	<b>1,535,208</b>	<b>1,644,067</b>	<b>-108,859</b>	<b>-6.6%</b>
<b>Operating Margin</b>	<b>53.4%</b>	<b>55.6%</b>		<b>-215bp</b>
<b>Comprehensive Financing Income</b>	<b>107,141</b>	<b>167,006</b>	<b>-59,865</b>	<b>-35.8%</b>
<i>Interest Gain (Losses)</i>	88,061	111,692	-23,631	-21.2%
<i>Exchange gain (Losses)</i>	19,080	55,314	-36,234	-65.5%
Dividends	5,586	7,791	-2,205	-28.3%
Goodwill Impairment				
<b>Income before Taxes and Minority Interests</b>	<b>1,647,935</b>	<b>1,818,864</b>	<b>-21,173</b>	<b>-4.0%</b>
Taxes	451,890	546,085	12,418	-17.2%
Tax Rate	27.4%	30.0%		<b>-260bp</b>
Associated companies results	-2,322	-8,152	808	-71.5%
Minority Interests	-94,677	-96,638	1,961	-2.0%
<b>Net Income</b>	<b>1,099,046</b>	<b>1,167,989</b>	<b>-68,943</b>	<b>-5.9%</b>
<b>Net margin</b>	<b>38%</b>	<b>39%</b>		<b>-124bp</b>
Depreciation and Amortization	171,760	151,141	20,619	13.6%
<b>EBITDA</b>	<b>1,706,968</b>	<b>1,795,208</b>	<b>-88,240</b>	<b>-4.9%</b>
<b>EBIDTA Margin</b>	<b>59.4%</b>	<b>60.7%</b>	<b>0%</b>	<b>-129bp</b>
<b>Number of Shares <sup>(2)</sup></b>	<b>589,650</b>	<b>592,989</b>		
<b>Earnings per Share (pesos)</b>	<b>1.86</b>	<b>1.97</b>		<b>-5.4%</b>

(1) Thousand pesos

(2) Thousand shares

**BALANCE SHEET UP TO SEPTEMBER 30<sup>TH</sup>, 2021 <sup>(1)</sup>**

	Sep-21	Dec-20	Var.	Var.
<b>Total Assets</b>	<b>8,298</b>	<b>8,434</b>	<b>-136</b>	<b>-2%</b>
Cash & Investment	3,435	3,679	-243.5	-7%
Accounts Receivable	418	360	57.5	16%
Recoverable Taxes	80	25	54.8	215%
<b>Total Current Assets</b>	<b>3,933</b>	<b>4,064</b>	<b>-131.2</b>	<b>-3%</b>
Amortization expenses	122	61	61.7	102%
Other Non-Current Financial Assets	177	177	0.0	0%
Investments in Associated Companies	22	28	-5.6	-20%
Fixed Assets	448	467	-18.8	-4%
Goodwill	3,084	3,084	0.0	0%
Other Non-Current Assets	511	553	-42.5	-8%
<b>Total Non-Current Assets</b>	<b>4,364</b>	<b>4,370</b>	<b>-5.2</b>	<b>0%</b>
<b>Total Liabilities</b>	<b>1,043</b>	<b>869</b>	<b>175</b>	<b>20%</b>
Suppliers and Other Accounts to Pay	579	485	93.7	19%
Deferred Income	159	8	151.3	1900%
Taxes Payable	49	137	-88.2	-64%
Other Short Term Financial Liabilities	0	0	0.0	0%
<b>Total Current Liabilities</b>	<b>787</b>	<b>631</b>	<b>156.8</b>	<b>25%</b>
Leases & Provisions	256	238	18.0	8%
<b>Total Long Term Liabilities</b>	<b>256</b>	<b>238</b>	<b>18.0</b>	<b>8%</b>
<b>Stockholders' Equity</b>	<b>7,254</b>	<b>7,565</b>	<b>-311</b>	<b>-4%</b>
Capital Stock	4,507	4,507	0.00	0%
Premium in issue of shares	0.218	0.211	0.01	4%
Retained Earnings and Reserves	1998	2312	-314.26	-14%
Other Results	505	439	66.27	15%
Minority Interest	243	306	-63.23	-21%
<b>Liabilities + Stockholders' Equity</b>	<b>8,298</b>	<b>8,434</b>	<b>-136</b>	<b>-2%</b>

(1) Million pesos

**CASH FLOW UP TO SEPTEMBER 30<sup>th</sup>, 2021 <sup>(1)</sup>**

<b>OPERATING ACTIVITIES</b>	
<b>INCOME BEFORE TAXES</b>	<b>1,645.6</b>
Depreciation and amortization	171.8
Subsidiary Results	2.3
Reserves	1.0
Goodwill	0.0
<b>CASH FLOW FROM INCOME BEFORE TAXES</b>	<b>1,819.7</b>
<b>NET CASH FLOW FROM OPERATING ACTIVITY</b>	
Changes in working capital	141.9
Taxes Paid	-584.6
<b>NET CASH FLOW FROM OPERATING ACTIVITIES</b>	<b>1,377.0</b>
<b>INVESTMENT ACTIVITIES</b>	
Investment in fixed assets	-4.7
Acquisition of shares LED	-10.6
Investment in projects	-20.5
<b>CASH FLOW AVAILABLE (NEEDED) FOR FINANCING ACTIVITIES</b>	<b>1,341.2</b>
<b>FINANCING ACTIVITIES</b>	
Lease payment	-99.7
Share Buyback Program	-142.8
Dividends paid to non-controlling shareholders	-1,342.3
<b>NET INCREASE (DECREASE) IN CASH</b>	<b>-243.5</b>
<b>CASH BALANCE AT BEGINNING OF PERIOD</b>	<b>3,678.8</b>
<b>CASH BALANCE AT END OF PERIOD</b>	<b>3,435.3</b>

(1) Million pesos

Mexico City, Mexico, October 15<sup>th</sup>, 2021. Bolsa Mexicana de Valores, S.A.B. de C.V. (BMV: BOLSA A), invites you to participate in our:

## **3<sup>rd</sup> QUARTER 2021 EARNINGS CONFERENCE CALL**

To be held on:

**Wednesday, October 20<sup>th</sup>, 2021**

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:

<http://public.viavid.com/index.php?id=146607>

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: **13723379**

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, October 21<sup>st</sup>, 2021

**The Bolsa Mexicana de Valores will report its earnings for the third quarter of 2021 on Tuesday,  
October 19<sup>th</sup>, after market close.**

If you have not received the 3Q21 earnings release prior to the conference or if you have questions regarding this call, please contact Luis René Ramón, email [Iramon@grupobmv.com.mx](mailto:Iramon@grupobmv.com.mx)



I – Operating Figures of the Stock Market

2020

Domestic Equities	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Number of Trades	6,425,766	7,048,238	11,222,511	7,960,404	8,095,911	8,908,589	8,135,917	6,534,661	6,740,854	7,014,130	7,789,055	7,780,741
Daily Average	292,080	370,960	534,405	398,020	404,796	404,936	353,736	311,174	320,993	318,824	409,950	353,670
Value Traded <sup>(1)</sup>	165,576	156,085	228,971	148,409	152,442	187,938	138,751	129,837	162,138	147,665	177,704	160,593
Daily Average <sup>(1)</sup>	7,526	8,215	10,903	7,420	7,622	8,543	6,033	6,183	7,721	6,712	9,353	7,300
Trading Volume <sup>(2)</sup>	4,672,287	4,610,459	7,887,317	5,409,981	5,274,423	6,195,545	4,414,862	4,145,319	5,432,172	6,127,624	9,942,296	9,450,461
Daily Average <sup>(2)</sup>	212,377	242,656	375,587	270,499	263,721	281,616	191,951	197,396	258,675	278,528	523,279	429,566

2021

Domestic Equities	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	-	-	-
Daily Average	388,288	403,327	428,526	370,281	362,625	375,070	293,945	333,738	352,349	-	-	-
Value Traded <sup>(1)</sup>	172,983	168,555	216,262	157,207	165,618	188,338	141,621	165,775	171,730	-	-	-
Daily Average <sup>(1)</sup>	8,649	8,871	9,830	7,860	7,887	8,561	6,437	7,535	8,178	-	-	-
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	-	-	-
Daily Average <sup>(2)</sup>	262,138	293,210	320,723	208,265	273,089	211,872	179,374	184,270	234,517	-	-	-

2020

Global Market	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Number of Trades	105,762	121,314	252,523	246,861	226,457	308,997	281,591	290,208	299,599	276,103	304,308	312,240
Daily Average	4,807	6,385	12,025	12,343	11,323	14,045	12,243	13,819	14,267	12,550	16,016	14,193
Value Traded <sup>(1)</sup>	131,944	161,752	269,170	162,116	192,419	178,364	183,193	160,995	151,686	152,403	177,219	166,858
Daily Average <sup>(1)</sup>	5,997	8,513	12,818	8,106	9,621	8,107	7,965	7,666	7,223	6,927	9,327	7,584
Trading Volume <sup>(2)</sup>	245,890	287,053	525,103	309,102	348,820	405,974	399,604	235,008	207,997	300,766	276,312	323,260
Daily Average <sup>(2)</sup>	11,177	15,108	25,005	15,455	17,441	18,453	17,374	11,191	9,905	13,671	14,543	14,694

2021

Global Market	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	-	-	-
Daily Average	22,720	25,940	24,338	19,231	19,789	22,745	21,518	20,329	19,546	-	-	-
Value Traded <sup>(1)</sup>	151,336	209,749	257,884	184,532	205,950	202,212	190,521	162,269	166,451	-	-	-
Daily Average <sup>(1)</sup>	7,567	11,039	11,722	9,227	9,807	9,191	8,660	7,376	7,926	-	-	-
Trading Volume <sup>(2)</sup>	212,910	306,518	400,833	293,895	312,952	316,966	214,499	198,001	205,245	-	-	-
Daily Average <sup>(2)</sup>	10,646	16,133	18,220	14,695	14,902	14,408	9,750	9,000	9,774	-	-	-

(1) Million pesos

(2) Thousand shares

## II – Operating Figures Futures Market

Futuros	2020											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Number of Trades	16,700	13,484	29,089	14,382	13,477	17,658	18,732	12,481	17,176	15,818	16,136	12,619
Volume <sup>(1)</sup>	342,015	301,589	1,103,217	223,183	167,142	1,202,058	174,544	100,317	1,395,549	186,789	149,359	1,265,225
Notional Value <sup>(2)</sup>	73,227	64,267	257,885	56,328	42,208	277,335	44,099	25,592	311,243	43,684	35,855	265,961
Open Interest <sup>(1)</sup>	670,506	728,139	529,135	491,277	449,794	451,407	496,147	524,289	519,325	534,422	552,562	491,875

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	-	-	-
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	-	-	-
Notional Value <sup>(2)</sup>	49,851	42,164	328,939	34,659	152,619	270,425	41,098	147,915	224,116	-	-	-
Open Interest <sup>(1)</sup>	585,379	666,886	584,223	641,837	936,371	633,964	635,509	999,471	631,121	-	-	-

	2020											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Margin Deposits <sup>(2)</sup>	35,115	35,897	39,376	40,802	41,685	41,788	6,061,434	6,438,996	6,541,034	37,673	42,226	39,978

	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	-	-	-

(1) Contracts

(2) Million pesos

**II.a – Futures Detail**

	DÓLAR				EURO				IPC INDEX			
	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 <sup>(2)</sup>	Open Interest <sup>(1)</sup>
Jan '20	373	296,409	56,245	605,705	2	30	6	0	15,993	35,874	16,247	43,984
Feb '20	426	267,765	51,022	660,347	0	0	0	0	12,806	29,399	12,937	45,097
Mar '20	906	955,577	209,038	483,706	0	0	0	0	27,659	126,930	47,508	34,526
Apr '20	681	197,228	48,067	445,146	0	0	0	0	13,418	23,399	8,226	37,111
May '20	703	127,226	29,752	413,780	0	0	0	0	12,587	32,397	11,800	27,102
Jun '20	774	1,096,996	242,019	415,152	0	0	0	0	16,576	88,584	33,605	28,730
Jul '20	444	139,049	31,534	465,572	0	0	0	0	18,093	33,033	12,302	23,325
Aug '20	447	75,863	16,991	493,242	0	0	0	0	11,842	21,746	8,337	23,647
Sep '20	973	1,301,162	279,985	489,972	0	0	0	0	16,117	81,489	29,835	22,547
Oct '20	759	154,988	33,484	503,172	0	0	0	0	14,883	26,282	9,919	20,569
Nov '20	403	113,464	23,185	530,041	0	0	0	0	15,621	30,804	12,466	15,507
Dec '20	479	1,191,349	238,173	473,752	0	0	0	0	12,017	60,854	26,679	11,941
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	-	-	-	-	-	-	-	-	-	-	-	-
Nov '21	-	-	-	-	-	-	-	-	-	-	-	-
Dec '21	-	-	-	-	-	-	-	-	-	-	-	-

(1) Contracts

(2) Million pesos

**II.a – Futures Detail**

	TIE DE 28 DIAS				MINI IPC			
	Trades	Volume <sup>(1)</sup>	Notional Value <sup>(2)</sup>	Open Interest <sup>(1)</sup>	Trades	Volume <sup>(1)</sup>	Notional Value	Open Interest
Jan '20	0	0	0	3,050	298	546	49	287
Feb '20	0	0	0	2,680	233	345	30	315
Mar '20	0	0	0	2,310	455	950	71	53
Apr '20	0	0	0	1,940	265	416	29	80
May '20	0	0	0	1,570	165	319	23	142
Jun '20	0	0	0	1,200	274	528	40	25
Jul '20	0	0	0	1,000	184	281	21	50
Aug '20	0	0	0	800	182	208	16	50
Sep '20	0	0	0	600	63	98	7	6
Oct '20	0	0	0	400	149	219	17	81
Nov '20	0	0	0	200	89	191	15	64
Dec '20	0	0	0	0	97	208	18	118
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	0	0	0	0
Nov '21	0	0	0	0	0	0	0	0
Dec '21	0	0	0	0	0	0	0	0

(1) *Contracts*

(2) *Milion pesos*

**II.a – Futures Detail**

	<b>BONO DC24 (DC24)</b>				<b>MY31</b>				<b>GMEXICO</b>			
	<b>Trades</b>	<b>Volume<sup>(1)</sup></b>	<b>Notional Value<sup>(2)</sup></b>	<b>Open Interest<sup>(1)</sup></b>	<b>Trades</b>	<b>Volume<sup>(1)</sup></b>	<b>Notional Value</b>	<b>Open Interest</b>	<b>Trades</b>	<b>Volume<sup>(1)</sup></b>	<b>Notional Value<sup>(2)</sup></b>	<b>Open Interest<sup>(1)</sup></b>
Jan '20	5	2,800	327	16,300	0	0	0	0	8	650	4	350
Feb '20	4	1,800	211	17,200	0	0	0	0	6	650	3	700
Mar '20	3	11,000	1,241	5,000	0	0	0	0	19	2,200	9	500
Apr '20	0	0	0	5,000	0	0	0	0	4	600	3	300
May '20	2	800	96	5,000	0	0	0	0	1	100	1	400
Jun '20	9	11,700	1,415	5,600	0	0	0	0	2	300	2	100
Jul '20	1	500	61	5,600	0	0	0	0	1	100	1	0
Aug '20	1	500	61	5,600	0	0	0	0	1	100	1	100
Sep '20	9	10,500	1,263	5,500	0	0	0	0	1	100	1	200
Oct '20	2	1,000	118	6,500	0	0	0	0	0	0	0	200
Nov '20	3	1,500	178	5,000	0	0	0	0	2	200	1	0
Dec '20	16	9,000	1,078	4,000	0	0	0	0	0	0	0	0
Jan '21	1	1,000	122	5,000	0	0	0	0	0	0	0	0
Feb '21	2	600	73	4,600	0	0	0	0	0	0	0	0
Mar '21	2	8,000	945	4,000	0	0	0	0	0	0	0	0
Apr '21	0	0	0	4,000	0	0	0	0	0	0	0	0
May '21	1	500	57	4,500	0	0	0	0	2	200	2	200
Jun '21	8	9,500	1,087	4,500	0	0	0	0	2	100	1	100
Jul '21	0	0	0	4,500	0	0	0	0	0	0	0	100
Aug '21	1	2	0	4,500	0	0	0	0	3	700	6	200
Sep '21	15	8,602	961	4,600	0	0	0	0	5	610	5	610
Oct '21	0	0	0	0	0	0	0	0	0	0	0	0
Nov '21	0	0	0	0	0	0	0	0	0	0	0	0
Dec '21	0	0	0	0	0	0	0	0	0	0	0	0

(1) *Contracts*

(2) *Milion pesos*

**II.a – Futures Detail**

	NV42				DC18				JN21			
	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 <sup>(2)</sup>	Open Interest <sup>(1)</sup>
Jan '20	0	0	0	0	0	0	0	0	0	0	0	0
Feb '20	0	0	0	0	0	0	0	0	0	0	0	0
Mar '20	0	0	0	0	0	0	0	0	0	0	0	0
Apr '20	0	0	0	0	0	0	0	0	0	0	0	0
May '20	4	800	87	0	0	0	0	0	0	0	0	0
Jun '20	13	2,350	253	0	0	0	0	0	0	0	0	0
Jul '20	7	1,201	135	0	0	0	0	0	0	0	0	0
Aug '20	7	1,650	186	0	0	0	0	0	0	0	0	0
Sep '20	6	1,350	150	0	0	0	0	0	0	0	0	0
Oct '20	6	1,300	139	0	0	0	0	0	0	0	0	0
Nov '20	0	0	0	0	0	0	0	0	0	0	0	0
Dec '20	0	0	0	0	0	0	0	0	0	0	0	0
Jan '21	0	0	0	0	0	0	0	0	0	0	0	0
Feb '21	0	0	0	0	0	0	0	0	0	0	0	0
Mar '21	0	0	0	0	0	0	0	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	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	0	0	0	0	0	0	0	0	0	0	0	0
Sep '21	0	0	0	0	0	0	0	0	0	0	0	0
Oct '21	0	0	0	0	0	0	0	0	0	0	0	0
Nov '21	0	0	0	0	0	0	0	0	0	0	0	0
Dec '21	0	0	0	0	0	0	0	0	0	0	0	0

(1) Contracts

(2) Million pesos

**II.a – Futures Detail**

	MR26				GMXT			
	Trades	Volume <sup>(1)</sup>	Notional Value <sup>(2)</sup>	Open Interest <sup>(1)</sup>	Trades	Volume <sup>(1)</sup>	Notional Value	Open Interest
Jan '20	0	0	0	0	0	0	0	0
Feb '20	0	0	0	0	0	0	0	0
Mar '20	0	0	0	0	0	0	0	0
Apr '20	0	0	0	0	0	0	0	0
May '20	0	0	0	0	0	0	0	0
Jun '20	0	0	0	0	0	0	0	0
Jul '20	0	0	0	0	0	0	0	0
Aug '20	0	0	0	0	0	0	0	0
Sep '20	0	0	0	0	0	0	0	0
Oct '20	0	0	0	0	0	0	0	0
Nov '20	0	0	0	0	0	0	0	0
Dec '20	0	0	0	0	0	0	0	0
Jan '21	0	0	0	0	3	150	0	1,664
Feb '21	0	0	0	0	3	364	1	1,700
Mar '21	0	0	0	0	9	4,050	11	2,650
Apr '21	0	0	0	0	0	0	0	2,650
May '21	0	0	0	0	1	50	0	2,600
Jun '21	0	0	0	0	4	5,200	17	2,600
Jul '21	0	0	0	0	0	0	0	2,600
Aug '21	0	0	0	0	1	100	0	2,700
Sep '21	0	0	0	0	2	5,200	16	2,700
Oct '21	0	0	0	0	0	0	0	0
Nov '21	0	0	0	0	0	0	0	0
Dec '21	0	0	0	0	0	0	0	0

(1) Contracts

(2) Million pesos

**II.a – Futures Detail**

	TIEF				PINFRA			
	Trades	Volume <sup>(1)</sup>	Notional Value <sup>(2)</sup>	Open Interest <sup>(1)</sup>	Trades	Volume <sup>(1)</sup>	Notional Value	Open Interest
Jan '20	0	0	0	0	0	0	0	0
Feb '20	0	0	0	0	0	0	0	0
Mar '20	0	0	0	0	0	0	0	0
Apr '20	0	0	0	0	0	0	0	0
May '20	0	0	0	0	0	0	0	0
Jun '20	0	0	0	0	0	0	0	0
Jul '20	0	0	0	0	0	0	0	0
Aug '20	0	0	0	0	0	0	0	0
Sep '20	0	0	0	0	1	50	1	50
Oct '20	0	0	0	0	1	20	0	70
Nov '20	0	0	0	0	4	70	1	0
Dec '20	0	0	0	0	0	0	0	0
Jan '21	0	0	0	0	0	0	0	0
Feb '21	2	2	0	0	0	0	0	0
Mar '21	0	0	0	0	0	0	0	0
Apr '21	0	0	0	0	0	0	0	0
May '21	0	0	0	0	0	0	0	0
Jun '21	0	0	0	0	0	0	0	0
Jul '21	10	2,800	280	2,800	0	0	0	0
Aug '21	23	414,002	41,400	315,800	0	0	0	0
Sep '21	2	10,000	1,000	103,000	1	100	1	100
Oct '21	0	0	0	0	0	0	0	0
Nov '21	0	0	0	0	0	0	0	0
Dec '21	0	0	0	0	0	0	0	0

(1) *Contracts*

(2) *Milion pesos*



**III – Operating Figures Options Market**

<b>Options</b>	<b>2020</b>											
	<b>Jan.</b>	<b>Feb.</b>	<b>Mar.</b>	<b>Apr.</b>	<b>May.</b>	<b>Jun.</b>	<b>Jul.</b>	<b>Aug.</b>	<b>Sep.</b>	<b>Oct.</b>	<b>Nov.</b>	<b>Dec.</b>
Number of Trades	808	635	445	164	205	509	497	376	439	496	187	384
Volume <sup>(1)</sup>	29,317	70,553	29,275	235	2,114	3,029	12,491	43,860	27,158	9,223	1,598	7,570
Notional Value <sup>(2)</sup>	1,077	5,469	4,704	74	521	741	641	439	2,830	1,191	280	1,260
Open Interest <sup>(1)</sup>	30,694	71,139	26,914	26,970	28,953	5,982	18,056	61,446	32,018	40,728	42,190	2,668

<b>Options</b>	<b>2021</b>											
	<b>Jan.</b>	<b>Feb.</b>	<b>Mar.</b>	<b>Apr.</b>	<b>May.</b>	<b>Jun.</b>	<b>Jul.</b>	<b>Aug.</b>	<b>Sep.</b>	<b>Oct.</b>	<b>Nov.</b>	<b>Dec.</b>
Number of Trades	275	212	284	203	112	108	125	104	110	-	-	-
Volume <sup>(1)</sup>	95,109		14,024	5,422	3,261	27,719	13,890	22,182	2,203	-	-	-
Notional Value <sup>(2)</sup>	856	573	823	507	551	1,091	339	630	276	-	-	-
Open Interest <sup>(1)</sup>	97,536		13,614	18,304	21,463	17,808	31,602	53,121	16,665	-	-	-

(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-20	775	1,062	479	624	14	3,000	579	4,815	6	885	1	885
Feb-20	608	923	411	831	10	25,615	5,013	26,075	2	6,625	11	6,885
Mar-20	434	551	219	315	10	22,724	4,475	10,599	1	6,000	10	6,000
Apr-20	161	163	57	347	3	72	18	10,623	0	0	0	6,000
May-20	185	189	68	405	20	1,925	453	12,548	0	0	0	6,000
Jun-20	498	504	185	182	11	2,525	556	5,800	0	0	0	0
Jul-20	488	491	179	256	8	2,000	449	7,800	1	10,000	14	10,000
Aug-20	359	558	211	446	6	300	65	8,000	2	10,001	15	20,000
Sep-20	418	1,038	384	738	19	11,120	2,427	3,280	0	0	0	0
Oct-20	488	1,623	594	1,848	7	2,600	571	5,880	0	0	0	0
Nov-20	178	178	69	1,890	5	1,000	204	6,880	0	0	0	0
Dec-20	369	370	161	168	14	5,200	1,089	80	0	0	0	0
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
Abr '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
Ago '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												
Nov '21												
Dic '21												

(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-20	12	24,358	17	24,358	1	12	0	12	0	0	0	0
Feb-20	7	35,378	25	35,348	1	12	0	0	0	0	0	0
Mar-20	0	0	0	10,000	0	0	0	0	0	0	0	0
Apr-20	0	0	0	10,000	0	0	0	0	0	0	0	0
May-20	0	0	0	10,000	0	0	0	0	0	0	0	0
Jun-20	0	0	0	0	0	0	0	0	0	0	0	0
Jul-20	0	0	0	0	0	0	0	0	0	0	0	0
Aug-20	6	23,000	17	23,000	1	1	0	0	2	10,000	133	10,000
Sep-20	1	13,000	10	26,000	1	2,000	10	2,000	0	0	0	0
Oct-20	0	0	0	26,000	1	5,000	26	7,000	0	0	0	0
Nov-20	0	0	0	26,000	0	0	0	7,000	4	420	6	420
Dec-20	0	0	0	0	1	2,000	10	2,000	0	0	0	420
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
Abr '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
Ago '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												
Nov '21												
Dic '21												

(1) Contracts

**III.a – Option Detail**

	TELEvisa				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-20	0	0	0	0	0	0	0	0	0	0	0	0
Feb-20	0	0	0	0	7	2,000	10	2,000	0	0	0	0
Mar-20	0	0	0	0	0	0	0	0	0	0	0	0
Apr-20	0	0	0	0	0	0	0	0	0	0	0	0
May-20	0	0	0	0	0	0	0	0	0	0	0	0
Jun-20	0	0	0	0	0	0	0	0	0	0	0	0
Jul-20	0	0	0	0	0	0	0	0	0	0	0	0
Aug-20	0	0	0	0	0	0	0	0	0	0	0	0
Sep-20	0	0	0	0	0	0	0	0	0	0	0	0
Oct-20	0	0	0	0	0	0	0	0	0	0	0	0
Nov-20	0	0	0	0	0	0	0	0	0	0	0	0
Dec-20	0	0	0	0	0	0	0	0	0	0	0	0
Jan-21	0	0	0	0	3	1,100	9	1,100	0	0	0	0
Feb-21	0	0	0	0	1	1,150	10	2,250	0	0	0	0
Mar '21	0	0	0	0	0	0	0	0	0	0	0	0
Abr '21	0	0	0	0	2	2,000	18	2,000	0	0	0	0
May '21	0	0	0	0	1	1,000	9	3,000	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
Ago '21	0	0	0	0	2	1,000	9	1,000	0	0	0	0
Sep '21	0	0	0	0	1	1,200	10	1,200	0	0	0	0
Oct '21	0	0	0	0	0	0	0	0	0	0	0	0
Nov '21	0	0	0	0	0	0	0	0	0	0	0	0
Dic '21	0	0	0	0	0	0	0	0	0	0	0	0

(1) Contracts

**III.a – Option Detail**

	<b>ALFA</b>			
	<b>Trades</b>	<b>Volume<sup>(1)</sup></b>	<b>Notional Value</b>	<b>Open Interest <sup>(1)</sup></b>
Jan-20	0	0	0	0
Feb-20	0	0	0	0
Mar-20	0	0	0	0
Apr-20	0	0	0	0
May-20	0	0	0	0
Jun-20	0	0	0	0
Jul-20	0	0	0	0
Aug-20	0	0	0	0
Sep-20	0	0	0	0
Oct-20	0	0	0	0
Nov-20	0	0	0	0
Dec-20	0	0	0	0
Jan-21	0	0	0	0
Feb-21	0	0	0	0
Mar '21	6	9,000	10	9,000
Abr '21	0	0	0	9,000
May '21	0	0	0	9,000
Jun '21	0	0	0	0
Jul '21	0	0	0	0
Ago '21	1	7,000	9	7,000
Sep '21	0	0	0	7,000
Oct '21	0	0	0	0
Nov '21	0	0	0	0
Dic '21	0	0	0	0

*(1) Contracts*

**IV. – Operating Figures Swaps**

<b>Swaps</b>	<b>2020</b>											
	<b>Jan.</b>	<b>Feb.</b>	<b>Mar.</b>	<b>Apr.</b>	<b>May</b>	<b>Jun.</b>	<b>Jul.</b>	<b>Aug.</b>	<b>Sep.</b>	<b>Oct.</b>	<b>Nov.</b>	<b>Dec.</b>
Number of Trades	40	38	60	25	40	45	31	34	38	54	147	18
Volume <sup>(1)</sup>	503,320	522,240	1,213,820	695,100	887,575	456,950	209,150	276,594	808,588	1,142,300	1,159,738	112,003
Notional Value <sup>(2)</sup>	50,332	52,224	121,382	69,510	88,758	45,695	20,915	27,659	80,859	114,230	115,974	11,200
Open Interest <sup>(1)</sup>	6,675,094	6,408,844	6,576,865	6,458,765	5,940,240	5,963,827	5,287,454	5,215,452	5,786,540	6,669,440	6,498,387	5,707,850

<b>Swaps</b>	<b>2021</b>											
	<b>Jan.</b>	<b>Feb.</b>	<b>Mar.</b>	<b>Apr.</b>	<b>May</b>	<b>Jun.</b>	<b>Jul.</b>	<b>Aug.</b>	<b>Sep.</b>	<b>Oct.</b>	<b>Nov.</b>	<b>Dec.</b>
Number of Trades	17	34	63	34	68	86	63	34	41			
Volume <sup>(1)</sup>	418,550	363,690	540,330	196,770	483,900	522,950	310,760	247,700	566,110			
Notional Value <sup>(2)</sup>	41,855	36,369	54,033	19,677	48,390	52,295	31,076	24,770	56,611			
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			

(1) *Contracts*

(2) *Million pesos*

V – Operating Figures SIF ICAP Mexico

SIF ICAP México	2020											
	Ene.	Feb.	Mar.	Abr.	Mayo	Jun.	Jul.	Ago.	Sep.	Oct.	Nov.	Dic.
<b>Assigned Operations</b>												
Daily Average Number of Trades	58	52	45	26	17	11	24	21	7	8	2	2
Average Transaction Size (28 day terms) <sup>(1)</sup>	82	77	89	93	85	69	67	59	65	69	59	83
Daily Average Amount (28 day terms) <sup>(1)</sup>	4,753	4,014	3,989	2,460	1,437	746	1,601	1,217	485	581	139	190
<b>Corporate Bonds</b>												
Daily Average Number of Trades	0					0						
Average Transaction Size (28 day terms) <sup>(1)</sup>	11,705					4,744						
Daily Average Amount (28 day terms) <sup>(1)</sup>	557					226						
<b>Government Bonds (Broker)</b>												
Daily Average Number of Trades	116	91	121	84	88	96	105	99	98	110	100	106
Average Transaction Size (28 day terms) <sup>(1)</sup>	6,850	6,767	8,548	7,597	6,843	5,804	6,719	5,865	5,892	7,706	12,986	18,561
Daily Average Amount (28 day terms) <sup>(1)</sup>	793,302	615,189	1,032,738	637,464	603,135	555,547	703,245	578,965	579,893	845,493	1,299,793	1,971,916
<b>IRS / Basis</b>												
Daily Average Number of Trades	1	1	1	1	0	0	1	1	0	0	1	0
Average Transaction Size (28 day terms) <sup>(1)</sup>	5,837	5,727	4,230	9,371	6,054	4,619	4,491	3,841	6,608	6,543	6,105	7,480
Daily Average Amount (28 day terms) <sup>(1)</sup>	6,949	4,091	3,424	5,355	2,594	1,760	3,422	2,012	1,888	2,804	3,198	2,493
<b>Short Term (SET-TD)</b>												
Daily Average Number of Trades	70	61	71	62	68	89	87	77	77	83	63	72
Average Transaction Size (28 day terms) <sup>(1)</sup>	134	140	140	177	145	150	150	136	148	153	144	145
Daily Average Amount (28 day terms) <sup>(1)</sup>	9,373	8,474	9,989	10,905	9,821	13,380	13,139	10,381	11,459	12,658	8,996	10,525
<b>SIPO</b>												
Daily Average Number of Trades	129	119	128	105	107	123	132	127	132	138	115	133
Average Transaction Size (28 day terms) <sup>(1)</sup>	469	450	413	438	422	437	417	410	575	673	569	410
Daily Average Amount (28 day terms) <sup>(1)</sup>	60,503	53,334	52,968	46,166	45,198	53,579	55,106	52,180	75,918	92,821	65,442	54,717
<b>SIPO Corro</b>												
Daily Average Number of Trades	10	9	16	9	8	14	13	9	10	7	9	8
Average Transaction Size (28 day terms) <sup>(1)</sup>	4,400	5,361	6,988	3,681	6,838	6,465	5,322	4,977	5,054	9,186	6,526	7,277
Daily Average Amount (28 day terms) <sup>(1)</sup>	44,423	49,266	109,486	34,532	54,378	91,438	67,667	43,135	52,227	65,179	60,290	60,643
<b>Forwards</b>												
Daily Average Number of Trades							0					
Average Transaction Size (28 day terms) <sup>(1)</sup>							2					
Daily Average Amount (28 day terms) <sup>(1)</sup>							0					

(1) 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			
Average Transaction Size (28 day terms) <sup>(1)</sup>	70	16	71	47	30	93	214		56			
Daily Average Amount (28 day terms) <sup>(1)</sup>	33	4	105	63	7	164	20		3			
<b>Corporate Bonds</b>												
Daily Average Number of Trades												
Average Transaction Size (28 day terms) <sup>(1)</sup>				2,136	5,340	2,136		1,197				
Daily Average Amount (28 day terms) <sup>(1)</sup>				102	254	102		57				
<b>Government Bonds (Broker)</b>												
Daily Average Number of Trades	112	116	125	95	97	105	86	108	123			
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			
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			
<b>IRS / Basis</b>												
Daily Average Number of Trades	0	1	0	1	1	1	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			
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			
<b>Short Term (SET-TD)</b>												
Daily Average Number of Trades	70	79	81	71	75	83	87	79	78			
Average Transaction Size (28 day terms) <sup>(1)</sup>	121	111	137	119	119	150	140	137	142			
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			
<b>SIPO</b>												
Daily Average Number of Trades	127	124	132	125	125	135	128	129	117			
Average Transaction Size (28 day terms) <sup>(1)</sup>	446	557	384	379	467	384	428	334	279			
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			
<b>SIPO Corro</b>												
Daily Average Number of Trades	10	11	11	11	11	15	8	7	9			
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	5,768			
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	50,811			
<b>Forwards</b>												
Daily Average Number of Trades												
Average Transaction Size (28 day terms) <sup>(1)</sup>												
Daily Average Amount (28 day terms) <sup>(1)</sup>												

(1) Million pesos



VI – Medium and long term issues

INSTRUMENT	Jan'20		Feb '20		Mar '20		Apr '20		May '20		Jun '20	
	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	4	5,430	4	5,438	4	4,956	4	4,928	4	4,928	4	4,931
<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	24	71,653	22	69,197	22	69,234	22	68,831	22	68,831	21	66,327
<b>95</b> Secured federal government certificates	97	474,205	95	471,579	93	466,663	91	460,543	88	460,543	86	449,456
<b>91</b> Secured private bonds	311	626,654	308	623,824	309	626,482	307	607,770	301	607,770	299	597,998
<b>94</b> Secured bank bonds	55	198,400	57	206,721	56	206,972	55	203,536	53	203,536	58	219,229
<b>97</b> Mortgage backed securities	51	16,663	49	16,582	49	16,564	49	16,324	49	16,324	47	15,664
<b>98</b> Total Mortgage backed certificates	2	741	2	742	2	744	2	738	2	738	2	737
<b>99</b> Structured debt of financial institutions and / or subsidiaries	35	9,555	32	8,461	31	8,854	27	6,090	27	6,090	27	6,618
<b>F</b> Certificates of deposit	2	2,000	2	2,000	2	2,000	2	2,000	2	2,000	2	2,000
<b>2U</b> Detachable coupon inflation indexed certificates	1	1,941	1	1,947	1	1,959	1	1,853	1	1,853	1	1,855
<b>2P</b> Detachable coupon certificates	-	-	-	-	-	-	0	0	0	0	0	0
<b>92</b> Short term municipal and estate bonds	1	300	1	300	1	300	1	300	0	300	0	0
<b>93</b> Short term ICS	273	39,127	260	40,627	260	38,331	245	28,344	256	28,344	268	29,781
<b>CD</b> Bank Certificates of Development Banking	8	45,950	8	45,950	8	45,950	8	45,950	8	45,950	8	45,950
<b>83</b> Structured debt of financial institutions (CP)	11	806	15	831	12	770	10	656	5	656	4	334
<b>TOTAL</b>	<b>878</b>	<b>1,533,424</b>	<b>859</b>	<b>1,534,198</b>	<b>853</b>	<b>1,529,779</b>	<b>827</b>	<b>1,487,863</b>	<b>821</b>	<b>1,473,960</b>	<b>830</b>	<b>1,480,881</b>

Amounts in million pesos

INSTRUMENT	Jul'20		Aug '20		Sep '20		Oct '20		Nov '20		Dec '20	
	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	4	4,955	4	4,968	4	4,978	5	5,216	5	5,232	5	5,233
<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	21	66,280	21	66,300	20	64,839	20	64,932	20	50,645	20	65,130
<b>95</b> Secured federal government certificates	85	452,075	85	450,824	83	448,205	83	456,114	79	427,777	77	432,604
<b>91</b> Secured private bonds	294	590,293	285	578,404	282	573,102	280	571,304	280	566,712	275	573,700
<b>94</b> Secured bank bonds	58	218,725	54	208,073	53	202,656	52	201,578	51	198,562	51	198,468
<b>97</b> Mortgage backed securities	47	15,699	47	15,650	47	15,613	46	15,570	43	15,500	43	15,234
<b>98</b> Total Mortgage backed certificates	2	740	2	741	2	743	2	741	2	744	2	744
<b>99</b> Structured debt of financial institutions and / or subsidiaries	27	6,616	28	6,911	27	5,111	26	4,783	23	3,449	22	3,348
<b>F</b> Certificates of deposit	2	2,000	2	2,000	2	2,000	2	2,000	2	2,000	2	2,000
<b>2U</b> Detachable coupon inflation indexed certificates	1	1,870	1	1,878	1	1,885	1	1,798	1	1,808	1	1,809
<b>2P</b> Detachable coupon certificates	0	0	0	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	0	0	0
<b>93</b> Short term ICS	275	31,367	276	31,774	277	34,140	272	35,663	268	36,628	265	36,741
<b>CD</b> Bank Certificates of Development Banking	8	45,950	7	39,950	7	39,950	7	39,950	9	47,450	9	47,450
<b>83</b> Structured debt of financial institutions (CP)	4	334	5	438	6	518	6	518	5	413	5	336
<b>TOTAL</b>	<b>831</b>	<b>1,476,904</b>	<b>820</b>	<b>1,447,910</b>	<b>814</b>	<b>1,433,742</b>	<b>805</b>	<b>1,440,166</b>	<b>791</b>	<b>1,396,919</b>	<b>780</b>	<b>1,422,797</b>

Amounts in 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	-						
<b>Q</b> Subordinated debentures / obligations	5	5,351	5	5,366	5	5,375						
<b>JE</b> Dual listing debt	3	40,000	3	40,000	3	40,000						
<b>90</b> Secured government certificates	20	66,294	20	65,964	20	65,836						
<b>95</b> Secured federal government certificates	74	428,219	74	427,569	72	419,724						
<b>91</b> Secured private bonds	257	555,412	256	553,444	256	560,352						
<b>94</b> Secured bank bonds	42	165,728	41	162,467	40	159,145						
<b>97</b> Mortgage backed securities	41	15,380	41	15,355	41	15,326						
<b>98</b> Total Mortgage backed certificates	2	759	2	760	2	761						
<b>99</b> Structured debt of financial institutions and / or subsidiaries	30	4,188	35	5,091	43	5,576						
<b>F</b> Certificates of deposit	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						
<b>2P</b> Detachable coupon certificates	0	-	0	-	0	-						
<b>92</b> Short term municipal and estate bonds	0	-	0	-	0	-						
<b>93</b> Short term ICS	280	38,037	284	37,817	276	36,911						
<b>CD</b> Bank Certificates of Development Banking	8	40,010	8	40,010	12	50,017						
<b>83</b> Structured debt of financial institutions (CP)	2	163	3	316	3	316						
<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>						

Amounts in million pesos