

1ST QUARTER 2017 RESULTS

Mexico City, April 18th, 2017. – Bolsa Mexicana de Valores, S.A.B. de C.V., (“the Bolsa or the BMV”) (BMV: BOLSA A) today announced its results for the first quarter of 2017.

2017 VS. 2016

- ▶ **Revenues grew 15% and the expenses 5%**
- ▶ **Net income increased 22% with a new record high of 277 million**
- ▶ **EBITDA grew 24% with an EBITDA margin of 57% reaching a new record high for the fifth consecutive quarter**

FINANCIAL HIGHLIGHTS ⁽¹⁾

	1Q 17	1Q 16	Var %
Revenues	771	670	15%
Expenses	353	335	5%
Operating Income	418	335	25%
EBITDA	437	352	24%
EBITDA Margin	57%	53%	417 bps
Net Income *	277	228	22%
CAPEX	11	16	-31%

OPERATIONAL HIGHLIGHTS

	1Q 17	1Q16	Var %
DATV -Equity ⁽¹⁾⁽²⁾	15,786	14,988	5%
Futures - Volume ⁽³⁾	48,503	50,915	-5%
Swaps Notional Value ⁽¹⁾	266,447	35,935	641%
Margin Deposits ⁽¹⁾	40,868	15,765	159%

(1) Million pesos

(2) Daily Average Traded Value

(3) Daily Average

During the first quarter of 2017 (1Q17), **BMV Group’s revenues** grew 102 million pesos or 15% against the same quarter of 2016 (1Q16). **Expenses** increased 18 million pesos or 5% when compared against last year’s same period, explained mainly by the increase in Sif Icap variable compensation personnel expenses. **EBITDA margin** for the quarter was of 57% reaching a new record high, while for the same quarter of 2016 it was 53%. **Net Income** was 277 million pesos reaching a new record high for the second quarter in a row.

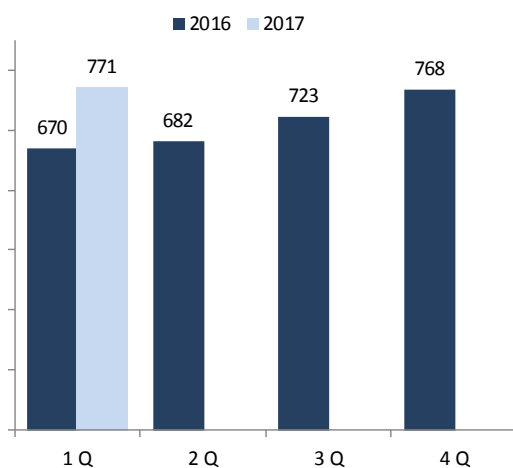
For more information: Paula M. Zorrilla, Investor Relations +52 55 53 42 90 27

bmvinvestors@grupobmv.com.mx



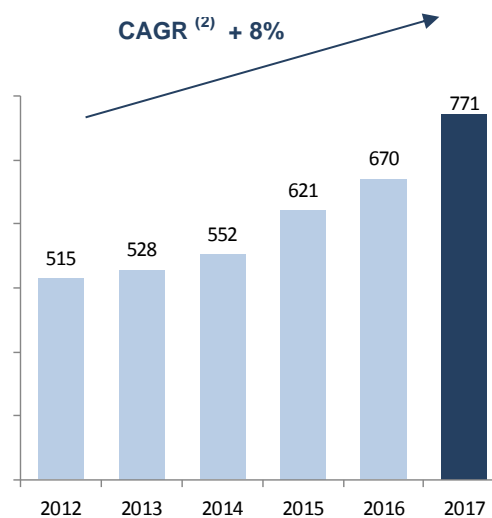
During the first quarter of 2017 the high volatility observed during the last months of 2016 remained. In México, the exchange rate reached a high of 21.91 pesos per U.S. dollar in January to decrease to 18.71 pesos per dollar at the end of March. Banco de México twice increased the reference interest rate reaching 6.50% at the end of the first quarter of 2017. On the other hand, the Federal Reserve in the U.S. increased their interest rate in 25 basis points. In this context, BMV Group's **revenues** for the first quarter of 2017 were 15% higher than the 1Q16.

Quarterly Revenues ⁽¹⁾ 2017 vs. 2016



(1) Million pesos

First Quarter Revenues ⁽¹⁾ 2012-2017



(2) Compound Annual Growth Rate

Revenues Detail ⁽¹⁾

	1Q17 vs. 1T16	
	Var \$	Var %
Cash Equities	10,242	8.8%
Cash equities trading- BMV	8,286	12.5%
Cash equities clearing- CCV	1,956	4.0%
Derivatives	24,368	60.3%
MexDer	3,643	16.4%
Asigna	20,725	114.3%
OTC (SIF Icap)	12,817	10.7%
Issuers	3,960	2.7%
Listing fees- BMV	-1,539	-12.0%
Maintenance Fee- BMV	5,499	4.1%
Custody	17,504	13.6%
Information Services	31,635	34.3%
Price Vendor- Valmer	3,822	10.5%
Data Sales	27,813	50.1%
Others	994	3.5%
Total	101,520	15.2%

(1) Thousand pesos

Cash Equities

Cash equities started the year with strong solid growth. Trading revenues for the quarter were 75 million; this is 8 million or 12.5% more than the first quarter of 2016. Growth was led by daily average value traded (DAVT) which grew from 14,988 during the first three months of 2016 to 15,786 this period.

During the period, trading on our global market (SIC) represented 36% of total DAVT, increasing from 29% in the first quarter of last year. DAVT on the global market reached 5,657 million, 28% more than in the previous period. Exchange rate movements during the period in part explain this growth.

Stock market operating highlights – Equities

	1Q17	1Q16	Var %
Total Market			
Daily average value traded ⁽¹⁾	15,786	14,988	5%
Daily average volume ⁽²⁾	294,826	360,932	-18%
Domestic Market			
Daily average value traded ⁽¹⁾	10,128	10,579	-4%
Daily average volume ⁽²⁾	288,618	352,588	-18%
International Quotation System (SIC)			
Daily average value traded ⁽¹⁾	5,657	4,409	28%
Daily average volume ⁽²⁾	6,208	8,343	-26%

(1) Million pesos

(2) Thousand shares

In the quarter, **cash equity clearing (CCV)** showed increased revenues of 2 million pesos or 4% against 1Q16 due to a higher activity of exchange-traded securities.

Derivatives

Derivatives trading (MexDer) continue with a positive trend, revenues for the quarter reached 26 million. This represents growth of 16% and is 4 million more than the first quarter of 2016. As in the previous quarter, growth is led by:

- 1) USD futures trading. Trading in these grew 42% on a quarter over quarter basis.
- 2) TIIE 28 swap trading, whose daily average traded volume was 42,293 contracts, higher than 1Q16 by 606%. The traded notional value for this swap went from 35,935 million last year's first quarter to 266,447 million pesos during 1Q 17.

Futures operating highlights – Futures

Contracts ⁽¹⁾	1Q17	1Q16	Var %
IPC Index	3,327	4,380	-24%
Mini IPC	1,213	2,626	-54%
28 Day TIIE	0	7,400	-100%
USD Contract	39,659	28,002	42%
EURO	1	72	-98%
Bonds	4,279	8,381	-49%
Equities	24	54	-56%
Total Futures	48,503	50,915	-5%

(1) Contracts

TIIE 28 Swaps

	1Q17	1Q16	Var %
Notional Value ⁽¹⁾	266,447	35,935	641%

(1) Million pesos

Margin Deposits

	1Q17	1Q16	Var %
Margin Deposits ⁽¹⁾	40,868	15,765	159%

(1) Million pesos

Increased trading in TIIE Swaps also had positive impact on **derivatives clearing (Asigna)**. Revenues amounted to 39 million pesos, 21 million pesos or 114% over the same period of 2016. This is explained by margin deposits which grew 159% from 15.8 billion in 1Q 16 to 40.9 billion in 1Q 17 and by increased clearing of the TIIE Swaps. It is important to remember, that Asigna charges 2 basis points on the average margin deposits and different settlement fees based on the traded type of contract.

OTC Trading (SIF ICAP)

Revenues for SIF Icap in 1Q17 were 132 million, superior in 11% or 13 million to the same period in 2016. This growth comes from increased revenues in Sif Icap Chile, following the trend observed during the fourth quarter of 2016. Due to the variable compensation in Chile, a better performance in this business has an impact in personnel expenses.

Issuers

During the first quarter of the year, **listings revenues** reached 11 million pesos; 2 million or 12% less than the same quarter of 2016. This is explained mainly by a lower issued amount in short (-19% vs. 1Q16) and long term (-46% vs. 1T16) debt instruments. However it is important to note that during the first quarter of the year we had the IPO of Jose Cuervo for 18.6 billion pesos and a follow on for Cementos Chihuahua with 4.9 billion pesos.

Listing Activity

	1Q17	1Q16	Var %
Equity*			
New Listings	2	1	100%
Amount placed ⁽¹⁾	23,552	1,801	1208%
CKDs			
New Listings	0	1	-100%
Amount placed ⁽¹⁾	0	155	-100%
CERPIs			
New Listings	0	0	-
Amount placed ⁽¹⁾	0	0	-
FIBRAS			
New Listings	0	0	-
Amount placed ⁽¹⁾	0	0	-
FIBRAS E			
New Listings	0	0	-
Amount placed ⁽¹⁾	0	0	-
Medium & long term debt			
New Listings	26	22	18%
Amount placed ⁽¹⁾	21,181	39,303	-46%
Short term debt			
New Listings	171	178	-4%
Amount placed ⁽¹⁾	53,675	66,506	-19%

(1) Million pesos

*Includes Follow Ons

The details of the most important listings of the quarter are presented below:

1Q17 Equity Listings

Firm	Ticker	Price	Amount ⁽¹⁾	% Float	Investment Bank
Becle, S.A.B de C.V.	CUERVO	\$34.00	\$18,636	15%	Morgan Stanley, JP Morgan, Santander, GBM
Grupo Cementos Chihuahua*	GCC	\$95.00	\$4,916	15.6%	ACCIVAL, Santander, JP Morgan, Bancomer

(1) Million pesos

* Follow On

Maintenance fees

During 1Q17 **maintenance fees** were 138 million, they grew 4% against the same period in 2016, mainly explained by the listings in 2016.

Custody

Indeval's revenues for this quarter were 146 million; this is 18 million pesos or 14% more than in 1Q16. Growth came from more custody of international securities due a more dynamic global market, the impact of the exchange rate movements and a bigger amount of transactions explained by more activity in the local market, especially during January and February.

Information Services

Revenues in 1Q17 were 124 million pesos, higher in 34% or 32 million when compared to the same quarter in 2016. This growth is explained by revenues in **market data**, which increased in 28 million or 50% thanks to 9 million of non-recurring income, the impact of the depreciation of the peso against the US dollar and new clients.

On the other hand Valmer revenues grew 4 million or 11% versus 1Q 16 due additional sales of their services.

EXPENSES

Total expenses for the first quarter of 2017 were 353 million. While this represents an increase of 18 million, 5% versus the same period in the previous year, it is in line with the quarterly average of 2016. The increase versus 1Q16 is explained by:

- 1) **Personnel expenses** were 6 million more than last year, this is explained by the effect of a good performance in Sif Icap Chile on their variable compensation component.
- 2) Higher **technology expenses** are due to our new surveillance system, "SMARTS" which we license from NASDAQ.
- 3) Increased **rent and maintenance** and **other** expenses are due to repairs and maintenance in our building, mostly related to air conditioning and fire prevention system.
- 4) Additional **consulting fees** come from Asigna's credit rating, expenses related to our new international POP (Point of Presence) and advisory services regarding the competitive environment.

Expenses detail ⁽¹⁾

	1Q17	1Q16	Var %
Personnel	192,055	186,464	3.0%
Technology	69,313	67,757	2.3%
Depreciation	19,063	16,791	13.5%
Rent and Maintenance	13,420	11,535	16.3%
Consulting Fees	15,476	12,645	22.4%
Sub-custody	21,169	19,124	10.7%
CNBV Fees	6,497	6,291	3.3%
Others	16,404	14,433	13.7%
Total Expenses	353,397	335,039	5.5%

(1) Thousand pesos

FINANCIAL RESULTS ⁽¹⁾

	1Q 16	1Q 17	Var %
Operating Income	417,897	334,734	25%
Operating Margin	54.2%	50.0%	420
Comprehensive Financing Income	-3,307	16,104	-121%
EBITDA	436,959	351,525	24%
EBITDA Margin	56.7%	52.5%	417
Taxes	117,403	97,881	20%
Tax Rate	28.2%	27.9%	38
Minority Interest	-23,124	-27,332	-15%
Net Income	277,474	228,044	22%

(1) *Thousand pesos*

The above results led to **operating income** growth of 83 million pesos or 25% in comparison with 1Q16.

Comprehensive financing income was negative in 3 million due to the mark to market of our long term loan related to the payment of Indeval shares.

The **tax rate** for the quarter was 28%.

The net income for 1Q17 was 277 million, this is 49 million of 22% more than in the first quarter of 2016.

These results are a new record high for quarterly EBITDA and net income.

BALANCE SHEET HIGHLIGHTS

	Mar 17 ⁽¹⁾	Dec 16 ⁽¹⁾	Var \$	Var %
Current Assets	3,501	2,970	531	17.9%
Cash	3,056	2,665	391	14.7%
Non-Current Assets	4,244	4,220	24	0.6%
Current Liabilities	1,012	754	259	34.3%
Non-Current Liabilities	613	612	0	0.0%
Stockholders' equity	6,119	5,823	296	5.1%

(1) *Million pesos*

Complete Balance Sheet table is in page 10

As of March 31st the cash in the balance was of 3,056 million a change of 391 million more against December 2016, explained mainly due to the collection in advance of maintenance fees.

Additionally, the Non-Current Liabilities had a growth from 754 million pesos in December 2016 to 1,012 million pesos, also due to the collection in advance of maintenance fees.

The CAPEX for the quarter was 11 million while for the same period in 2016 was of 16 million pesos.

CONSOLIDATED RESULTS OF THE FIRST QUARTER 2017 ⁽¹⁾

	1Q17	1Q16	Nom. Var.	Var. %
Revenues	771,293	669,774	101,520	15.2%
Cash Equities	126,067	115,824	10,242	8.8%
Cash equities trading- BMV	74,781	66,494	8,286	12.5%
Cash equities clearing- CCV	51,286	49,330	1,956	4.0%
Derivatives	64,764	40,397	24,368	60.3%
MexDer	25,902	22,260	3,643	16.4%
<i>Derivatives trading</i>	22,959	19,247	3,712	19.3%
<i>MexDer data sales</i>	2,943	3,013	-70	-2.3%
Derivatives Clearing- Asigna	38,862	18,137	20,725	114.3%
<i>Derivatives Clearing</i>	38,619	17,848	20,771	116.4%
<i>Data Sales Asigna</i>	243	289	-46	-15.9%
OTC (SIF Icap)	132,090	119,274	12,817	10.7%
OTC trading	130,807	118,042	12,765	10.8%
<i>SIF Icap México</i>	57,843	59,586	-1,743	-2.9%
<i>SIF Icap Chile</i>	72,964	58,456	14,508	24.8%
SIF Icap data sales	1,284	1,232	52	4.2%
Issuers	149,397	145,437	3,960	2.7%
Listing fees- BMV	11,322	12,861	-1,539	-12.0%
Maintenance Fee- BMV	138,075	132,577	5,499	4.1%
Custody	146,140	128,636	17,504	13.6%
Information Services	123,744	92,109	31,635	34.3%
Price Vendor- Valmer	40,392	36,570	3,822	10.5%
Data Sales	83,352	55,539	27,813	50.1%
Others	29,090	28,096	994	3.5%
Colocation	3,632	2,156	1,476	68.5%
Others	25,458	25,940	-482	-1.9%
Expenses	353,397	335,039	18,358	5.5%
Personnel	192,055	186,464	5,592	3.0%
Technology	69,313	67,757	1,556	2.3%
Depreciation	19,063	16,791	2,272	13.5%
Rent and Maintenance	13,420	11,535	1,885	16.3%
Consulting Fees	15,476	12,645	2,831	22.4%
Sub-custody	21,169	19,124	2,045	10.7%
CNBV Fees	6,497	6,291	207	3.3%
Other	16,404	14,433	1,971	13.7%
Operating Income	417,897	334,734	83,162	24.8%
Operating Margin	54.2%	50.0%		420 bps
Comprehensive Financing Income	-3,307	16,104	-19,411	-120.5%
<i>Interest Gain (Losses)</i>	19,545	8,273	11,273	136.3%
<i>Exchange gain (Losses)</i>	-22,852	7,831	-30,684	-391.8%
Dividends	1,112	428	683	159.5%
Goodwill Impairment				NA
Income before Taxes and Minority Interests	415,701	351,267	64,434	18.3%
Taxes	117,403	97,881	19,521	19.9%
Tax Rate	28.2%	27.9%		38 bps
Associated companies results	2,300	1,991	309	15.5%
Minority Interests	-23,124	-27,332	4,208	-15.4%
Net Income	277,474	228,044	49,430	21.7%
Net margin	36.0%	34.0%		193 bps
Depreciation and Amortization	19,063	16,791	2,272	13.5%
EBITDA	436,959	351,525	85,434	24.3%
EBIDTA Margin	56.7%	52.5%		417 bps
Number of Shares ⁽²⁾	592,989	592,989		
Earnings per Share (pesos)	0.47	0.38		

(1) Thousand pesos

(2) Thousand shares

BALANCE SHEET ⁽¹⁾

	Mar.2017	Dic.2016	Var. Nom.	Var.
Total Assets	7,745	7,190	555	8%
Cash & Investment	3,056	2,665	391	15%
Accounts Receivable	368	292	76	26%
Recoverable Taxes	76	13	64	502%
Total Current Assets	3,501	2,970	531	18%
Long Term Accounts Receivable	74	24	49	202%
Other Non-Current Financial Assets	219	219	0	0%
Investments in Associated Companies	21	23	-3	-11%
Fixed Assets	484	488	-5	-1%
Goodwill	3,124	3,124	0	0%
Other Non-Current Assets	323	341	-18	-5%
Total Non-Current Assets	4,244	4,220	24	1%
Total Liabilities	1,625	1,367	259	19%
Suppliers and Other Accounts to Pay	712	423	290	69%
Short Term Taxes to Pay	75	110	-34	-31%
Other Short Term Financial Liabilities	224	222	2	1%
Total Current Liabilities	1,012	754	259	34%
Bank Loans & Provisions	613	612	0	0%
Total Long Term Liabilities	613	612	0	0%
Stockholders' Equity	6,119	5,823	296	5%
Capital Stock	4,507	4,507	0	0%
Premium in issue of shares	0.202	0.202	0	0%
Retained Earnings and Reserves	1,267	989	278	28%
Other Results	206	209	-3	-1%
Minority Interest	139	118	21	18%
Liabilities + Stockholders' Equity	7,745	7,190	555	8%

(1) Million pesos

CASH FLOW UP TO MARCH 31ST 2017 ⁽¹⁾

OPERATING ACTIVITIES	March '17
INCOME BEFORE TAXES	418
Depreciation and amortization	19
Subsidiary Results	-2
Reserves	0
Goodwill	0
CASH FLOW FROM INCOME BEFORE TAXES	435
NET CASH FLOW FROM OPERATING ACTIVITY	
Changes in working capital	215
Taxes Paid	-157
NET CASH FLOW FROM OPERATING ACTIVITIES	493
INVESTMENT ACTIVITIES	
Investment in fixed assets	-3
Dividends received	1
Acquisition of intangibles	-8
Acquisition of SIF's Shares	0
CASH FLOW AVAILABLE (NEEDED) FOR FINANCING ACTIVITES	483
FINANCING ACTIVITIES	
Bank Loan	2
Dividends paid to controlling share holder	0
Dividends paid to non-controlling share holder	-94
Capital Reduction	0
NET INCREASE (DECREASE) IN CASH	391
CASH BALANCE AT BEGINNING OF PERIOD	2,665
CASH BALANCE AT END OF PERIOD	3,056

(1) *Million pesos*

Mexico City, Mexico, April 10th, 2017. Bolsa Mexicana de Valores, S.A.B. de C.V. (BMV: BOLSA A), invites you to participate in our:

1st QUARTER 2017 EARNINGS CONFERENCE CALL

To be held on:

Wednesday April 19th, 2017

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 dial any of the following numbers:

US toll +1 (847) 585-4405

US toll free +1 (888) 771-4371

Mexico toll +52 55 6722 5257

Mexico toll free 001 866 779 0965

ten minutes prior to the scheduled time using the
confirmation number: **44713390**

A replay of the call will be available on our website

www.bmv.com.mx

in our Investor Relations section as of

Thursday, April 20th, 2017

**The Bolsa Mexicana de Valores will report its earnings for the first quarter of 2017 on
Tuesday April 18th, after market close.**

If you have not received the 1Q17 earnings release prior to the conference or if you have questions regarding this call, please contact Paula M Zorrilla, Tel +52 (55) 5342 9027 email mzorrilla@grupobmv.com.mx

I – Operating Figures of the Stock Market

Domestic Equities	2016											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Number of Trades	4,563,617	4,927,000	6,346,616	5,382,236	6,147,451	5,616,512	4,820,542	6,983,604	7,581,996	5,750,239	8,740,392	5,949,752
Daily Average	228,181	246,350	317,331	256,297	279,430	255,296	229,550	303,635	361,047	273,821	437,020	283,322
Value Traded ⁽¹⁾	195,997	191,017	247,749	196,967	210,591	204,324	189,332	217,124	227,427	199,814	312,973	198,926
Daily Average ⁽¹⁾	9,800	9,551	12,387	9,379	9,572	9,287	9,016	9,440	10,830	9,515	15,649	9,473
Trading Volume ⁽²⁾	6,681,165	6,893,127	7,581,005	6,028,345	6,964,295	6,996,867	5,958,939	7,049,002	6,842,623	5,788,764	8,921,712	5,829,657
Daily Average ⁽²⁾	334,058	344,656	379,050	287,064	316,559	318,039	283,759	306,478	325,839	275,655	446,086	277,603

Domestic Equities	2017											
	Jan.	Feb.*	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Number of Trades	6,042,055	5,787,995	6,666,106									
Daily Average	274,639	304,631	303,005									
Value Traded ⁽¹⁾	217,785	207,864	212,438									
Daily Average ⁽¹⁾	9,899	10,940	9,656									
Trading Volume ⁽²⁾	6,247,926	5,729,839	6,205,168									
Daily Average ⁽²⁾	283,997	301,570	282,053									

Global Market	2016											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Number of Trades	63,539	64,145	60,071	76,871	76,347	76,344	72,126	65,931	65,416	64,894	85,785	64,743
Daily Average	3,177	3,207	3,004	3,661	3,470	3,470	3,435	2,867	3,115	3,090	4,289	3,083
Value Traded ⁽¹⁾	99,842	93,990	70,681	93,236	75,568	85,994	81,848	85,957	86,992	72,770	142,514	96,380
Daily Average ⁽¹⁾	4,992	4,700	3,534	4,440	3,435	3,909	3,898	3,737	4,142	3,465	7,126	4,590
Trading Volume ⁽²⁾	197,015	166,648	136,936	182,852	133,241	155,061	148,763	129,539	139,127	115,378	147,283	114,085
Daily Average ⁽²⁾	9,851	8,332	6,847	8,707	6,056	7,048	7,084	5,632	6,625	5,494	7,364	5,433

Global Market	2017											
	Jan.	Feb.*	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Number of Trades	87,079	55,839	56,921									
Daily Average	3,958	2,939	2,587									
Value Traded ⁽¹⁾	138,302	99,494	118,614									
Daily Average ⁽¹⁾	6,286	5,237	5,392									
Trading Volume ⁽²⁾	138,794	107,153	145,184									
Daily Average ⁽²⁾	6,309	5,640	6,599									

(1) Million pesos

(2) Thousand shares

*February 2017 equity trading data have been updated

II – Operating Figures Futures Market

Futuros	2016											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Number of Trades	29,237	25,748	29,888	23,697	26,203	40,305	26,335	26,008	39,717	19,929	30,548	25,202
Volume ⁽¹⁾	861,823	1,303,164	889,894	730,066	1,514,684	1,010,900	459,257	718,657	2,016,756	368,524	659,175	1,995,680
Notional Value ⁽²⁾	145,802	215,280	180,597	133,166	274,382	200,443	95,020	132,418	396,742	77,262	136,459	429,950
Open Interest ⁽¹⁾	2,020,418	1,968,415	1,769,384	1,774,137	2,277,431	2,140,076	2,102,359	2,075,247	1,855,228	1,796,019	1,779,422	1,513,043

Futuros	2017											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Number of Trades	25,411	24,826	34,682									
Volume ⁽¹⁾	567,344	1,033,841	1,454,530									
Notional Value ⁽²⁾	124,177	212,850	307,214									
Open Interest ⁽¹⁾	1,465,038	1,497,732	1,388,924									

	2016											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Margin Deposits ⁽²⁾	15,495	15,899	15,901	18,229	24,428	34,570	34,105	34,801	35,147	36,223	42,709	41,272

	2017											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Margin Deposits ⁽²⁾	39,979	39,816	42,810									

(1) *Contracts*(2) *Million pesos*

II.a – Futures Detail

	DÓLAR				EURO				INDICE IPC			
	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 '16	702	425,575	77,520	496,512	14	3,212	642	90	23,596	73,026	30,256	35,623
Feb '16	949	716,909	132,247	508,504	10	714	146	76	20,934	57,140	24,701	33,039
Mar '16	848	537,618	96,043	478,533	4	375	74	293	24,960	132,659	59,483	35,267
Apr '16	1,049	548,472	96,413	524,160	6	667	132	226	19,155	46,424	21,155	34,088
May '16	1,297	1,207,744	221,554	1,033,457	4	195	41	67	20,565	51,471	23,486	34,110
Jun '16	1,090	442,605	82,841	1,035,972	5	286	60	51	34,019	151,155	68,385	32,708
Jul '16	692	317,435	59,312	1,042,278	1	2	0	53	21,217	56,290	26,290	40,344
Agu '16	882	442,246	82,083	1,026,589	2	106	22	53	21,327	48,052	22,924	42,188
Sep '16	953	1,566,521	297,543	1,006,988	2	12	3	43	34,780	134,672	62,644	29,944
Oct '16	562	263,693	49,985	1,006,544	1	11	2	32	17,346	42,147	20,195	33,827
Nov '16	720	410,321	84,517	1,032,829	1	4	1	27	25,411	71,884	32,953	41,629
Dec '16	667	1,747,987	359,998	836,868	2	54	12	27	22,520	123,753	57,215	34,542
Jan '17	1,343	433,706	94,046	806,871	1	16	4	11	21,593	44,952	21,003	36,743
Feb '17	722	901,133	182,618	869,296	2	27	6	38	21,419	43,187	20,395	38,360
Mar '17	768	1,163,675	230,772	884,172	2	26	5	38	31,167	121,479	57,961	29,812
Apr '17												
May '17												
Jun '17												
Jul '17												
Ago '17												
Sep '17												
Oct '17												
Nov '17												
Dec '17												

(1) Contracts

(2) Million pesos

II.a Futures Detail

	BONO DE 3 AÑOS (M3)				BONO DE 10 AÑOS (M10)				TIIE DE 28 DIAS			
	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 '16	0	0	0	0	0	0	0	0	27	207,000	20,642	1,389,205
Feb '16	0	0	0	0	0	0	0	0	21	237,000	23,634	1,304,379
Mar '16	0	0	0	0	0	0	0	0	0	0	0	1,179,466
Apr '16	0	0	0	0	0	0	0	0	0	0	0	1,109,466
May '16	0	0	0	0	0	0	0	0	4	35,000	3,488	1,014,253
Jun '16	0	0	0	0	0	0	0	0	3	12,000	1,196	954,040
Jul '16	0	0	0	0	0	0	0	0	0	0	0	892,620
Agu '16	0	0	0	0	0	0	0	0	1	100	10	831,200
Sep '16	0	0	0	0	0	0	0	0	0	0	0	759,780
Oct '16	0	0	0	0	0	0	0	0	0	0	0	688,360
Nov '16	0	0	0	0	0	0	0	0	0	0	0	616,940
Dec '16	0	0	0	0	0	0	0	0	18	54,000	5,371	582,696
Jan '17	0	0	0	0	0	0	0	0	0	0	0	533,855
Feb '17	0	0	0	0	0	0	0	0	0	0	0	485,164
Mar '17	0	0	0	0	0	0	0	0	0	0	0	436,473
Apr '17												
May '17												
Jun '17												
Jul '17												
Ago '17												
Sep '17												
Oct '17												
Nov '17												
Dec '17												

(1) Contracts

(2) Million pesos

II.a – Futures Detail

	SWAP ENTREGABLE DE 10 AÑOS				MINI IPC				CETE DE 91 DIAS			
	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 '16	0	0	0	0	4,553	60,302	5,025	6,319	0	0	0	0
Feb '16	0	0	0	0	3,403	45,193	3,913	6,946	0	0	0	0
Mar '16	0	0	0	0	3,516	52,071	4,712	2,133	0	0	0	0
Apr '16	0	0	0	0	3,078	39,796	3,630	5,669	0	0	0	0
May '16	0	0	0	0	3,349	43,668	3,985	7,496	0	0	0	0
Jun '16	0	0	0	0	4,610	60,175	5,483	2,453	0	0	0	0
Jul '16	0	0	0	0	4,278	43,764	4,088	7,882	0	0	0	0
Agu '16	0	0	0	0	3,432	36,713	3,513	7,524	0	0	0	0
Sep '16	0	0	0	0	3,394	38,656	3,622	2,466	0	0	0	0
Oct '16	0	0	0	0	1,834	20,070	1,925	2,087	0	0	0	0
Nov '16	0	0	0	0	4,315	50,414	4,644	3,098	0	0	0	0
Dec '16	0	0	0	0	1,910	23,081	2,108	1,169	0	0	0	0
Jan '17	0	0	0	0	2,355	24,086	2,248	3,485	0	0	0	0
Feb '17	0	0	0	0	2,583	23,830	2,251	3,650	0	0	0	0
Mar '17	0	0	0	0	2,607	28,517	2,746	1,428	0	0	0	0
Apr '17												
May '17												
Jun '17												
Jul '17												
Ago '17												
Sep '17												
Oct '17												
Nov '17												
Dec '17												

(1) Contracts

(2) Million pesos

II.a – Futures Detail

	WALMEX				MY31				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 '16	0	0	0	0	0	0	0	0	0	0	0	1,750
Feb '16	0	0	0	0	0	0	0	0	0	0	0	1,750
Mar '16	0	0	0	0	0	0	0	0	2	3,250	14	1,500
Apr '16	0	0	0	0	9	2,200	251	2,000	1	500	2	1,000
May '16	0	0	0	0	4	400	45	2,300	0	0	0	1,000
Jun '16	0	0	0	0	0	0	0	0	2	2,000	8	1,000
Jul '16	0	0	0	0	0	0	0	0	0	0	0	1,000
Agu '16	0	0	0	0	1	100	12	100	0	0	0	1,000
Sep '16	0	0	0	0	1	100	12	0	2	2,000	9	1,000
Oct '16	0	0	0	0	0	0	0	0	0	0	0	1,000
Nov '16	0	0	0	0	0	0	0	0	1	1,000	5	0
Dec '16	0	0	0	0	0	0	0	0	0	0	0	0
Jan '17	0	0	0	0	0	0	0	0	3	900	6	300
Feb '17	0	0	0	0	0	0	0	0	0	0	0	300
Mar '17	0	0	0	0	0	0	0	0	2	600	4	300
Apr '17												
May '17												
Jun '17												
Jul '17												
Ago '17												
Sep '17												
Oct '17												
Nov '17												
Dec '17												

(1) Contracts

(2) Million pesos

II.a – Futures Detail

	BONO DE 30 AÑOS (M30)				BONO DC24 (DC24)				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 '16	0	0	0	0	316	77,908	10,064	71,869	0	0	0	0
Feb '16	0	0	0	0	408	174,408	22,601	76,671	0	0	0	0
Mar '16	0	0	0	0	529	121,221	15,554	64,692	0	0	0	0
Apr '16	0	0	0	0	351	76,847	9,854	80,168	0	0	0	0
May '16	0	0	0	0	882	137,710	17,504	153,348	0	0	0	0
Jun '16	0	0	0	0	555	267,907	34,173	75,702	0	0	0	0
Jul '16	0	0	0	0	134	34,466	4,467	80,032	0	0	0	0
Agu '16	0	0	0	0	272	135,388	17,537	114,777	0	0	0	0
Sep '16	0	0	0	0	360	138,245	17,838	49,171	0	0	0	0
Oct '16	0	0	0	0	125	30,803	3,861	52,133	0	0	0	0
Nov '16	0	0	0	0	89	98,180	11,571	59,027	0	0	0	0
Dec '16	0	0	0	0	74	26,765	3,159	38,365	0	0	0	0
Jan '17	0	0	0	0	80	25,848	3,018	39,197	0	0	0	0
Feb '17	0	0	0	0	69	54,264	6,448	46,648	0	0	0	0
Mar '17	0	0	0	0	99	80,193	9,487	27,701	0	0	0	0
Apr '17												
May '17												
Jun '17												
Jul '17												
Ago '17												
Sep '17												
Oct '17												
Nov '17												
Dec '17												

(1) *Contracts*(2) *Million pesos*

II.a – Futures Detail

	FEMSA				CARSO				MR26			
	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 '16	0	0	0	0	0	0	0	0	0	0	0	0
Feb '16	0	0	0	0	0	0	0	0	0	0	0	0
Mar '16	0	0	0	0	0	0	0	0	0	0	0	0
Apr '16	0	0	0	0	0	0	0	0	0	0	0	0
May '16	0	0	0	0	0	0	0	0	0	0	0	0
Jun '16	0	0	0	0	0	0	0	0	0	0	0	0
Jul '16	0	0	0	0	0	0	0	0	0	0	0	0
Agu '16	0	0	0	0	0	0	0	0	0	0	0	0
Sep '16	0	0	0	0	0	0	0	0	0	0	0	0
Oct '16	0	0	0	0	0	0	0	0	0	0	0	0
Nov '16	0	0	0	0	0	0	0	0	3	1200	111.885	1000
Dec '16	0	0	0	0	0	0	0	0	0	0	0	0
Jan '17	0	0	0	0	0	0	0	0	6	2,400	212	1,400
Feb '17	0	0	0	0	0	0	0	0	9	3,600	322	3,500
Mar '17	0	0	0	0	0	0	0	0	8	4,200	378	1,500
Apr '17												
May '17												
Jun '17												
Jul '17												
Ago '17												
Sep '17												
Oct '17												
Nov '17												
Dec '17												

(1) *Contracts*(2) *Million pesos*

II.a – Futures Detail

	NV42				DC18				JN21			
	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 '16	15	8,000	894	4,250	14	6800	760.615	14800	0	0	0	0
Feb '16	11	3,200	362	4,250	12	68600	7675.69375	32800	0	0	0	0
Mar '16	21	3,300	371	500	8	39400	4346.69125	7000	0	0	0	0
Apr '16	43	14,260	1,631	9,660	5	900	98	7,700	0	0	0	0
May '16	74	29,396	3,307	16,300	10	4,800	521	11,000	14	4,300	452.4775	4,100
Jun '16	9	25,872	2,941	7,400	12	48,900	5,355	30,750	0	0	0	0
Jul '16	13	7,300	862	7,400	0	0	0	30,750	0	0	0	0
Agu '16	46	19,972	2,390	17,736	45	35,980	3,927	34,080	0	0	0	0
Sep '16	46	17,100	2,027	5,736	179	119,450	13,045	100	0	0	0	0
Oct '16	35	5,900	674	8,836	17	3,200	339	500	9	2,700	280.955	2700
Nov '16	4	13,672	1,392	12,172	2	6,500	673	7,000	2	6,000	591.75	5,700
Dec '16	7	7,040	728	11,276	4	13,000	1,359	6,500	0	0	0	0
Jan '17	22	10,036	989	13,376	3	23,300	2,446	29,800	5	2,100	206	0
Feb '17	20	2,500	253	15,676	2	5,300	557	35,100	0	0	0	0
Mar '17	24	20,740	2,162	7,500	5	35,100	3,697	0	0	0	0	0
Apr '17												
May '17												
Jun '17												
Jul '17												
Ago '17												
Sep '17												
Oct '17												
Nov '17												
Dec '17												

(1) Contracts

(2) Million pesos

III – Operating Figures Options Market

Options	2016											
	Jan.	Feb.	Mar.	Apr.	May.	Jun.	Jul.	Agu.	Sep.	Oct.	Nov.	Dec.
Number of Trades	956	945	940	561	847	929	690	597	659	562	1,184	428
Volume ⁽¹⁾	16,776	34,867	46,122	25,084	14,601	35,660	8,335	62,516	15,478	99,125	39,462	13,892
Notional Value ⁽²⁾	3,913	2,790	3,670	1,922	3,152	4,998	2,386	1,283	2,574	1,677	2,224	1,447
Open Interest ⁽¹⁾	60,074	87,073	69,589	65,035	91,276	46,417	47,216	107,823	74,014	89,640	124,870	67,482

Options	2017											
	Jan.	Feb.	Mar.	Apr.	May.	Jun.	Jul.	Agu.	Sep.	Oct.	Nov.	Dec.
Number of Trades	583	406	459									
Volume ⁽¹⁾	27,703	21,498	39,924									
Notional Value ⁽²⁾	3,359	3,063	1,453									
Open Interest ⁽¹⁾	86,771	104,434	62,807									

(1) *Contracts*(2) *Million pesos*

III.a – Options Detail

	INDICE IPC				DOLAR				AMERICA MOVIL			
	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value	Open Interest	Trades	Volume ⁽¹⁾	Notional Value	Open Interest
Jan '16	914	6,267	2,575	7,648	28	7,400	1,334,500,000	7,401	5	1,004	1,204,200	3,004
Feb '16	852	4,401	1,857	9,101	19	4,510	851,750,000	9,501	1	1	1,300	3,005
Mar '16	899	6,809	3,010	6,195	15	3,240	574,600,000	4,400	7	9,001	11,801,400	6,002
Apr '16	528	3,372	1,511	7,440	5	2,002	370,348,000	4,402	12	3,203	4,274,050	5,202
May '16	763	6,137	2,766	8,928	10	2,052	370,808,000	4,450	12	5,205	6,275,550	10,208
Jun '16	854	8,462	3,833	5,275	24	5,937	1,110,273,000	2,675	12	2,511	3,013,750	5,011
Jul '16	673	5,195	2,382	6,085	0	0	0	2,675	0	0	0	5,011
Agu '16	526	2,271	1,073	6,794	6	500	98,500,000	3,155	6	45,000	52,500,000	50,011
Sep '16	611	3,059	1,433	2,956	19	5,613	1,106,892,000	4,085	0	0	0	40,002
Oct '16	453	3,391	1,510	5,865	0	0	0	4,085	15	52,850	61,490,000	12,852
Nov '16	1,118	4,612	2,097	7,817	3	80	16,600,000	4,165	1	500	650,000	13,352
Dec '16	401	2,437	1,105	4,814	3	1,570	299,500,000	85	6	2,250	2,825,000	5,100
Jan '17	549	3,812	1,748	7,140	12	8,090	1,583,670,000	8,055	11	13,000	17,062,500	17,600
Feb '17	356	4,685	2,260	10,244	7	3,870	751,225,000	10,925	0	0	0	17,600
Mar '17	394	2,370	1,136	5,007	2	1,000	190,500,000	10,900	0	0	0	1,000
Apr '17												
May '17												
Jun '17												
Jul '17												
Ago '17												
Sep '17												
Oct '17												
Nov '17												
Dec '17												

(1) Contracts

(2) Million pesos

III.a – Options Detail

	CEMEX				WALMEX				FEMSA			
	Trades	Volume ⁽¹⁾	Notional Value	Open Interest	Trades	Volume ⁽¹⁾	Notional Value	Open Interest	Trades	Volume ⁽¹⁾	Notional Value	Open Interest
Jan '16	3	2,001	1,800,800	21,001	2	100	410,000	10,000	0	0	0	1
Feb '16	5	10,003	7,502,700	31,004	39	14,729	62,749,800	23,419	5	5	92,500	6
Mar '16	10	14,000	18,200,000	23,003	5	5,071	20,293,400	16,970	0	0	0	5
Apr '16	13	11,507	16,119,200	16,002	0	0	0	16,970	0	0	0	5
May '16	3	3	3,700	34,511	5	1,003	5,462,700	17,971	53	200	3,824,000	193
Jun '16	3	9,200	10,162,880	20,000	16	290	1,218,000	6,020	12	257	4,981,500	432
Jul '16	3	3,002	3,003,740	20,002	3	70	297,000	6,000	6	63	1,196,000	434
Agu '16	1	5,000	8,502,000	25,002	13	620	3,029,500	6,440	23	391	7,284,500	739
Sep '16	0	0	0	11,000	6	295	1,252,000	735	9	186	3,550,000	441
Oct '16	35	29,000	46,399,280	37,000	34	7,243	29,885,000	7,978	3	51	1,011,500	475
Nov '16	8	21,570	35,678,200	58,570	3	1,065	4,960,000	7,913	13	485	7,300,500	518
Dec '16	3	2,190	4,161,000	32,760	3	250	1,075,000	1,605	4	134	2,109,500	567
Jan '17	6	1,140	2,223,000	27,900	2	600	2,160,000	1,960	0	0	0	567
Feb '17	3	570	1,235,000	28,470	23	11,335	45,136,500	12,041	0	0	0	567
Mar '17	22	13,710	23,421,000	12,710	24	20,059	81,632,400	28,965	12	600	9,700,000	350
Apr '17												
May '17												
Jun '17												
Jul '17												
Ago '17												
Sep '17												
Oct '17												
Nov '17												
Dec '17												

(1) Contracts

III.a – Option Detail

	TELEVISA				GRUPO MEXICO				NAFTRAC			
	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 '16	4	4	40,400	4	0	0	0	11,000	0	0	0	15
Feb '16	15	1,209	10,771,200	13	9	30,000	11,009	13,005	0	0	0	15
Mar '16	0	0	0	9	4	8,001	35,804,000	13,005	0	0	0	0
Apr '16	0	0	0	9	3	5,000	19,800,000	15,005	0	0	0	0
May '16	0	0	0	9	1	1	4,000	15,006	0	0	0	0
Jun '16	0	0	0	0	6	4,002	17,008,600	2,003	1	1	4,950	1
Jul '16	0	0	0	0	0	0	0	2,003	5	5	24,750	6
Agu '16	0	0	0	0	20	8,732	40,118,400	10,674	2	2	9,950	8
Sep '16	3	20	200,000	0	11	6,305	28,403,000	14,795	0	0	0	0
Oct '16	0	0	0	0	11	6,305	26,717,600	21,100	11	285	1,494,150	285
Nov '16	3	1,028	11,340,800	1,028	35	10,122	50,010,000	31,222	0	0	0	285
Dec '16	0	0	0	1,000	8	5,061	32,166,000	21,549	0	0	0	2
Jan '17	0	0	0	1,000	3	1,061	5,905,000	22,549	0	0	0	0
Feb '17	0	0	0	1,000	15	915	5,758,400	23,464	2	123	510,450	123
Mar '17	0	0	0	0	3	2,061	11,263,600	3,816	2	124	517,550	59
Apr '17												
May '17												
Jun '17												
Jul '17												
Ago '17												
Sep '17												
Oct '17												
Nov '17												
Dec '17												

(1) Contracts

IV. – Operating Figures Swaps

Swaps	2016											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Number of Trades	3	5	3	7	20	40	40	28	83	59	51	40
Volume ⁽¹⁾	105,000	250,000	4,350	20,510	1,294,810	552,100	780,250	387,901	830,600	614,900	1,290,600	445,000
Notional Value ⁽²⁾	10,500	25,000	435	2,051	129,481	55,210	78,025	38,790	83,060	61,490	129,060	44,500
Open Interest ⁽¹⁾	215,000	65,000	67,870	83,380	1,374,170	1,921,250	2,666,500	2,909,401	3,415,601	3,960,801	5,050,401	5,235,301

Swaps	2017											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Ago.	Sep.	Oct.	Nov.	Dec.
Number of Trades	50	38	54									
Volume ⁽¹⁾	1,342,670	670,900	650,900									
Notional Value ⁽²⁾	134,267	67,090	65,090									
Open Interest ⁽¹⁾	5,877,971	6,214,171	6,641,971									

(1) *Contracts*(2) *Million pesos*

V – Operating Figures SIF ICAP Mexico

SIF ICAP México	2016											
	Jan.	Feb.	Mar.	Apr.	May.	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Assigned Operations												
Daily Average Number of Trades	82	83	77	98	95	103	97	95	102	85	73	85
Average Transaction Size (28 day terms) ⁽¹⁾	287	237	182	133	111	137	115	79	88	109	97	144
Daily Average Amount (28 day terms) ⁽¹⁾	23,468	19,753	14,085	13,007	10,592	14,036	11,079	7,539	8,967	9,268	7,086	12,183
Corporate Bonds												
Daily Average Number of Trades	0	0	0	-	-	-	0	0	0	-	-	0
Average Transaction Size (28 day terms) ⁽¹⁾	6,801	5,070	2,216	-	-	-	1,704	605	1,888	-	-	3,627
Daily Average Amount (28 day terms) ⁽¹⁾	648	724	211	-	-	-	406	230	90	-	-	518
Government Bonds (Broker)												
Daily Average Number of Trades	160	184	159	166	169	176	141	157	173	163	119	115
Average Transaction Size (28 day terms) ⁽¹⁾	4,019	3,892	4,113	4,273	4,251	4,005	4,608	4,091	4,147	4,170	4,354	4,638
Daily Average Amount (28 day terms) ⁽¹⁾	644,447	717,167	655,379	708,881	717,739	705,510	649,075	641,869	718,688	678,930	518,309	534,424
IRS / Basis												
Daily Average Number of Trades	23	21	39	0	0	0	1	0	9	0	1	1
Average Transaction Size (28 day terms) ⁽¹⁾	20,991	4,926	6,997	14,300	4,875	45,650	22,848	10,189	40,266	13,488	6,818	8,985
Daily Average Amount (28 day terms) ⁽¹⁾	475,802	103,442	271,205	1,362	232	4,348	26,112	1,941	377,731	1,285	3,896	5,562
Short Term (SET-TD)												
Daily Average Number of Trades	63	67	64	67	71	83	82	81	79	76	69	74
Average Transaction Size (28 day terms) ⁽¹⁾	94	75	95	105	82	86	111	102	112	108	111	115
Daily Average Amount (28 day terms) ⁽¹⁾	5,980	4,976	6,125	7,068	5,793	7,122	9,164	8,251	8,837	8,135	7,720	8,552
SIPO												
Daily Average Number of Trades	126	131	133	142	138	153	139	150	136	138	125	122
Average Transaction Size (28 day terms) ⁽¹⁾	390	477	461	315	353	443	310	385	455	260	284	315
Daily Average Amount (28 day terms) ⁽¹⁾	49,216	62,558	61,423	44,812	48,812	67,908	43,200	57,796	61,884	35,952	35,368	38,332
SIPO Corro												
Daily Average Number of Trades	18	18	12	14	14	12	7	10	12	11	10	10
Average Transaction Size (28 day terms) ⁽¹⁾	5,847	5,870	5,215	5,215	6,079	6,337	5,852	4,447	4,480	4,362	2,391	6,224
Daily Average Amount (28 day terms) ⁽¹⁾	107,192	107,899	64,569	71,272	87,707	73,026	42,916	42,988	52,694	46,114	23,112	61,050

(1) Million pesos

V – Operating Figures SIF ICAP Mexico

SIF ICAP México	2017											
	Jan.	Feb.	Mar.	Apr.	May.	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Assigned Operations	95	75	71									
Daily Average Number of Trades	92	121	94									
Average Transaction Size (28 day terms) ⁽¹⁾	8,735	9,088	6,650									
Daily Average Amount (28 day terms) ⁽¹⁾	95	75	71									
Corporate Bonds												
Daily Average Number of Trades	0	0	0									
Average Transaction Size (28 day terms) ⁽¹⁾	8,738	3,422	925									
Daily Average Amount (28 day terms) ⁽¹⁾	2,080	815	44									
Government Bonds (Broker)												
Daily Average Number of Trades	162	146	150									
Average Transaction Size (28 day terms) ⁽¹⁾	4,102	5,433	7,460									
Daily Average Amount (28 day terms) ⁽¹⁾	665,058	795,097	1,115,384									
IRS / Basis												
Daily Average Number of Trades	2	3	1									
Average Transaction Size (28 day terms) ⁽¹⁾	8,591	8,226	8,942									
Daily Average Amount (28 day terms) ⁽¹⁾	16,774	21,153	11,923									
Short Term (SET-TD)												
Daily Average Number of Trades	81	69	66									
Average Transaction Size (28 day terms) ⁽¹⁾	108	118	108									
Daily Average Amount (28 day terms) ⁽¹⁾	8,701	8,078	7,177									
SIPO												
Daily Average Number of Trades	131	118	145									
Average Transaction Size (28 day terms) ⁽¹⁾	334	517	469									
Daily Average Amount (28 day terms) ⁽¹⁾	43,845	61,027	68,017									
SIPO Corro												
# Operaciones promedio diarias	11	12	10									
Promedio monto 28 días por operación ⁽¹⁾	3,021	3,170	3,313									
Monto a 28 días promedio diario ⁽¹⁾	34,379	37,132	34,551									

(1) Million pesos

VI – Medium and long term issues

INSTRUMENT	Jan'16		Feb '16		Mar '16		Apr '16		May '16		Jun '16	
	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount
2 Unsecured debentures / obligations	2	4,447	2	4,447	2	4,447	2	4,447	2	4,447	2	4,447
Q Subordinated debentures / obligations	17	27,816	17	27,791	17	27,520	17	27,511	17	27,878	17	27,898
JE Dual listing debt	4	50,000	4	50,000	4	50,000	4	50,000	4	50,000	4	50,000
90 Secured government certificates	34	92,504	33	91,138	33	91,022	33	91,056	33	90,549	33	90,413
95 Secured federal government certificates	119	515,313	120	513,123	118	502,440	118	504,289	116	500,441	116	498,497
91 Secured private bonds	279	491,305	279	497,028	278	496,286	281	502,299	280	502,685	277	495,199
94 Secured bank bonds	53	155,172	52	149,255	54	152,789	55	155,811	55	153,615	56	161,342
97 Mortgage backed securities	63	24,241	63	24,062	63	23,868	63	23,608	63	23,302	63	23,017
98 Total Mortgage backed certificates	2	760	2	762	2	759	2	758	2	753	2	750
99 Structured debt of financial institutions and / or subsidiaries	83	18,350	79	15,882	72	15,241	74	15,694	80	16,736	78	15,152
F Certificates of deposit	2	2,000	2	2,000	2	2,000	2	2,000	2	2,000	2	2,000
2U Detachable coupon inflation indexed certificates	2	6,262	2	6,291	2	6,303	2	6,249	2	6,216	2	5,424
2P Detachable coupon certificates	3	3,800	3	3,800	3	3,800	2	2,800	2	2,800	2	2,800
92 Short term municipal and estate bonds	10	10,050	13	11,220	14	11,060	11	8,590	9	7,135	10	7,595
93 Short term ICS	161	46,776	157	46,955	160	48,836	166	50,789	172	53,241	175	57,914
TOTAL	834	1,448,796	828	1,443,754	824	1,436,372	832	1,445,901	839	1,441,799	839	1,442,448

Amounts in million pesos

INSTRUMENT	Jul'16		Agu '16		Sep '16		Oct '16		Nov '16		Dec '16	
	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount
2 Unsecured debentures / obligations	2	4,447	2	4,447	2	4,447	2	4,447	2	4,447	2	4,447
Q Subordinated debentures / obligations	17	28,003	17	27,914	17	28,172	17	27,986	17	28,569	16	25,846
JE Dual listing debt	4	50,000	4	50,000	4	50,000	4	50,000	4	50,000	4	50,000
90 Secured government certificates	33	90,000	33	89,989	33	89,975	33	90,306	33	90,538	33	91,681
95 Secured federal government certificates	116	496,289	115	490,155	115	487,895	117	497,052	117	493,652	117	491,990
91 Secured private bonds	280	500,177	284	504,209	287	512,406	286	512,383	283	509,128	276	508,571
94 Secured bank bonds	58	164,323	57	162,971	56	160,938	62	171,096	61	169,599	61	169,723
97 Mortgage backed securities	63	22,767	63	22,622	63	22,413	63	22,290	63	22,155	63	22,026
98 Total Mortgage backed certificates	2	747	2	747	2	748	2	751	2	749	2	750
99 Structured debt of financial institutions and / or subsidiaries	76	14,869	75	14,333	76	14,083	77	14,047	69	13,278	63	10,949
F Certificates of deposit	2	2,000	2	2,000	2	2,000	2	2,000	2	2,000	2	2,000
2U Detachable coupon inflation indexed certificates	2	5,429	2	5,443	2	5,463	2	5,439	2	5,473	2	4,682
2P Detachable coupon certificates	2	2,800	2	2,800	2	2,800	1	300	1	300	1	300
92 Short term municipal and estate bonds	9	4,497	9	4,797	9	3,755	9	3,665	6	1,595	6	2,145
93 Short term ICS	184	57,750	183	58,259	176	55,249	179	60,943	169	54,134	157	54,226
CD Certificados Bursátiles de Banca de Desarrollo	0	0	1	5,000	2	7,000	2	11,200	2	11,200	2	11,200
TOTAL	850	1,444,097	851	1,445,686	848	1,447,343	858	1,473,905	833	1,456,816	807	1,450,537

Amounts in million pesos

VI – Medium and long term issues

INSTRUMENT	Jan'17		Feb '17		Mar '17		Apr '17		May '17		Jun '17	
	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount
2 Unsecured debentures / obligations	2	4,447	2	4,447	1	4,127						
Q Subordinated debentures / obligations	15	22,899	15	22,653	15	22,332						
JE Dual listing debt	4	50,000	4	50,000	4	50,000						
90 Secured government certificates	33	92,130	32	90,197	32	90,408						
95 Secured federal government certificates	116	491,349	115	491,753	116	492,933						
91 Secured private bonds	275	508,369	277	508,066	277	502,401						
94 Secured bank bonds	61	169,924	60	163,187	62	168,593						
97 Mortgage backed securities	63	21,803	63	21,787	63	21,676						
98 Total Mortgage backed certificates	2	754	2	760	2	760						
99 Structured debt of financial institutions and / or subsidiaries	63	10,772	62	10,432	66	10,901						
F Certificates of deposit	2	2,000	2	2,000	2	2,000						
2U Detachable coupon inflation indexed certificates	2	4,728	2	4,788	2	4,818						
2P Detachable coupon certificates	1	300	1	300	1	300						
92 Short term municipal and estate bonds	3	1,220	5	1,560	7	2,700						
93 Short term ICS	146	52,813	156	54,738	152	48,344						
CD Certificados Bursátiles de Banca de Desarrollo	2	11,200	2	11,200	2	11,200						
TOTAL	790	1,444,709	800	1,437,866	804	1,433,492						

Amounts in million pesos

INSTRUMENT	Jul'17		Agu '17		Sep '17		Oct '17		Nov '17		Dec '17	
	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount
2 Unsecured debentures / obligations												
Q Subordinated debentures / obligations												
JE Dual listing debt												
90 Secured government certificates												
95 Secured federal government certificates												
91 Secured private bonds												
94 Secured bank bonds												
97 Mortgage backed securities												
98 Total Mortgage backed certificates												
99 Structured debt of financial institutions and / or subsidiaries												
F Certificates of deposit												
2U Detachable coupon inflation indexed certificates												
2P Detachable coupon certificates												
92 Short term municipal and estate bonds												
93 Short term ICS												
CD Certificados Bursátiles de Banca de Desarrollo												
TOTAL												

Amounts in million pesos