

1Q13 revenues rose 2.5% while net income decreased 0.6%, versus 1Q12

Highlights*

1Q 13⁽¹⁾

Revenues amounted to \$528 million
Expenses increased 10.4%
Operating margin was 42.9%
EBIDTA decreased 4.3%
EBIDTA margin was 45.5%
Net income totaled \$173 million

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

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

During the first quarter of 2013 we had record numbers in cash equity trading and equity listings. There were nearly 16 billion pesos traded every day and we had 6 equity listings for almost 60 billion pesos.

Additionally, we purchased 6.7% of the class "A" shares of the Peruvian Exchange. Along with this investment we signed a strategic agreement with the Peruvian exchange which covers activities aimed at enhancing our partnership and at the development of the securities markets both in Peru and Mexico.

This investment is part of our efforts for a more efficient use of our cash position and of a regional expansion strategy, specifically into markets where we feel we can contribute and where we can leverage our experience to hasten their growth.

Luis Téllez
BMV Chairman and President

Consolidated Results of the First Quarter of 2013

	1Q13	1Q12	Var.	Var. %
Revenues	527,730	514,899	12,831	2.5%
Trading	164,094	168,569	-4,475	-2.7%
Cash Equities	63,428	56,216	7,212	12.8%
Derivatives	19,483	29,971	-10,488	-35.0%
OTC (SIF Icap)	81,183	82,382	-1,199	-1.5%
Information Services	60,421	58,926	1,495	2.5%
Valmer	21,860	19,401	2,459	12.7%
Data Sales	38,561	39,525	-964	-2.4%
Listing Fees	10,678	10,089	589	5.8%
Maintenance	104,629	96,651	7,978	8.3%
Central counterpart – Cash Equities	47,695	42,390	5,305	12.5%
Central counterpart – Derivatives	22,964	30,858	-7,894	-25.6%
Indeval	109,914	105,096	4,818	4.6%
Colocation	1,057	1,093	-36	-3.3%
Other	6,278	1,227	5,051	411.7%
Expenses	301,401	273,098	28,303	10.4%
Personnel	180,119	163,891	16,228	9.9%
Technology	43,428	42,473	955	2.2%
Depreciation	13,704	8,997	4,707	52.3%
Rent and Maintenance	11,526	12,734	-1,208	-9.5%
Consulting Fees	28,379	23,864	4,515	18.9%
CNBV Fees	5,686	5,647	39	0.7%
Other	18,559	15,492	3,067	19.8%
Operating Income	226,329	241,801	-15,472	-6.4%
Operating Margin	42.9%	47.0%		-407
Comprehensive Financing Income	24,804	18,317	6,487	35.4%
Other Revenues (Expenses)	6,286	3,200	3,086	96.4%
Income before Taxes and Minority Interests	257,419	263,318	-5,899	-2.2%
Taxes	72,150	71,788	362	0.5%
Tax Rate	28.0%	27.3%		77
Subsidiaries Results	1,122	478	644	134.7%
Discontinued Operation	0	-9,512	9,512	-100.0%
Minority Interests	-13,067	-8,042	-5,025	62.5%
Net Income	173,324	174,454	-1,130	-0.6%
Net Margin	32.8%	33.9%		-104
Depreciation and Amortization	13,704	8,997	4,707	52.3%
EBITDA	240,033	250,798	-10,765	-4.3%
EBIDTA Margin	45.5%	48.7%		-322
Number of Shares	592,989	592,989		
Earnings per Share	0.29	0.29		-0.6%
Equity per Share	9.77	9.34		4.7%

Amounts in thousands of pesos

Balance Sheet as of March 31, 2013

	1T13	1Q12	Nom. Var.	Var. %
Total Assets	6,478	5,942	536	9.0%
Cash & Investments	2,204	2,023	181	8.9%
Accounts Receivable	611	459	151	32.9%
Current Assets	2,814	2,482	332	13.4%
Other Account Receivables	45	49	-4	-9.0%
Investments in Subsidiaries	211	11	199	1745.6%
Indeval Flows	1,443	1,443	0	0.0%
Long Term Assets	1,699	1,504	195	13.0%
Fixed Assets	448	449	-1	-0.3%
Goodwill & Intangibles	1,471	1,456	14	1.0%
Other Assets	46	50	-3	-7.0%
Total Liabilities	683	329	355	107.9%
Suppliers	49	59	-9	-15.6%
Bank loans	-	-	0	NA
Other interest bearing liabilities	21	21	-1	-2.9%
Other non-interest bearing liabilities	575	209	366	175.3%
Current Liabilities	645	289	357	123.5%
Bank loans	-	-	0	NA
Other Interest bearing liabilities	38	40	-2	-4.9%
Non Interest bearing liabilities	-	-	0	NA
Long Term liabilities	38	40	-2	-4.9%
Deferred Liabilities			0	NA
Total Equity	5,795	5,613	182	3.2%
Capital Stock	4,506	4,506	0	0.0%
Retained Earnings and Reserves	1,089	918	171	18.7%
Minority Interest	199	189	10	5.5%
Total Liabilities and Shareholders' Equity	6,478	5,942	536	9.0%

Amounts in million pesos

Cash Flow Statement as as of March 31, 2013

OPERATING ACTIVITIES	1Q13
INCOME BEFORE TAXES	238,822
Non-cash items	
Flows from investment activities	12,981
Flows from financing activities	
CASH FLOW FROM INCOME BEFORE TAXES	251,803
Flows generated or used in operation	156,025
NET CASH FLOW FROM OPERATING ACTIVITY	407,828
INVESTMENT ACTIVITIES	
Net cash flow from investment activities	- 216,794
CASH FLOW AVAILABLE FOR (NEEDED FOR) FINANCING ACTIVITIES	191,034
FINANCING ACTIVITIES	
Net cash flows from financing activities	- 10,301
NET INCREASE (DECREASE) IN CASH	180,733
CASH BALANCE AT BEGINNING OF PERIOD	2,022,813
CASH BALANCE AT END OF PERIOD	2,203,546

Amounts is thousands of pesos

Results of the First Quarter 2013

1Q13	Emisnet	INDEVAL	Interco. Elim.	Total
Revenues	466,541	109,914	-48,725	527,730
Trading	164,094	0	0	164,094
Cash Equities	63,428	0	0	63,428
Derivatives	19,483	0	0	19,483
OTC (SIF Icap)	81,183	0	0	81,183
Information services	60,421	0	0	60,421
Valmer	21,860	0	0	21,860
Data Sales	38,561	0	0	38,561
Listing	10,678	0	0	10,678
Maintenance	104,629	0	0	104,629
Central Counterpart – Cash Equities	47,695	0	0	47,695
Central Counterpart – Derivatives	22,964	0	0	22,964
Indeval	0	109,914	0	109,914
Colocation	1,057	0	0	1,057
Other	55,003	0	-48,725	6,278
Expenses	298,202	53,546	-50,347	301,401
Personnel	180,119	17,975	-17,975	180,119
Technology	44,313	17,207	-18,092	43,428
Depreciation	12,981	723	0	13,704
Rent and Maintenance	12,746	478	-1,698	11,526
Consulting Fees	16,464	11,915	0	28,379
CNBV Fees	4,471	1,215	0	5,686
Other	27,108	4,033	-12,582	18,559
Operating Income	168,339	56,368	1,622	226,329
Operating Margin	36.1%	51.3%		42.9%
Comprehensive Financing Income	19,689	4,391	0	24,080
Other Revenues (Expenses)	7,345	2,401	-2,736	7,010
Indeval	43,449	0	-43,449	0
Inc. bef. Taxes & Min. Int.	238,822	63,160	-44,563	257,419
Taxes	54,667	17,483	0	72,150
Tax Rate	22.9%	27.7%		28.0%
Subsidiaries Results	1,122	0	0	1,122
Discontinued Operation	0	0	0	0
Minority Interests	-11,953	0	-1,114	-13,067
Net Income	173,324	45,677	-45,677	173,324
Net Margin	37.2%	41.6%	93.7%	32.8%
Depreciation and Amortization	12,981	723		13,704
EBITDA	181,320	57,091		240,033
EBIDTA Margin	38.9%	51.9%		45.5%

n.a. - Non Applicable
Amounts in thousands of pesos

Mexico City, April 22th, 2013. – Bolsa Mexicana de Valores, S.A.B. de C.V., (“the Bolsa or the BMV”) (BMV: BOLSA A) today announced its results for the first quarter of 2013. All figures presented in this report are expressed in thousands of pesos, unless otherwise stated.

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

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

Revenues

1Q13 Results

Bolsa’s revenues were 527.7 million, an increase of 12.8 million or 2.5% versus 1Q12. Growth comes from higher cash equity trading and clearing and maintenance fees, however these were offset by the negative performance of the derivatives market. Revenue growth is broken down as follows:

Revenue growth breakdown 1Q13

	Var	%
BMV Trading	7,212	12.8%
CCV (cash equities clearing)	5,305	12.5%
Derivatives Trading	-10,488	-35.0%
ASIGNA (derivatives clearing)	-7,894	-25.6%
OTC (SIF ICAP)	-1,199	-1.5%
INDEVAL (custody)	4,818	4.6%
Information services	1,495	2.5%
(Price Vendor & Risk Management) Valmer	2,459	12.7%
Data Sales	-964	-2.4%
Maintenance	7,978	8.3%
Listing	589	5.8%
Co-location	-36	-3.3%
Other	5,051	411.7%
TOTAL	12,831	2.5%

Cash Equities Trading & Clearing

1Q13 Results

Revenues from cash equity trading were 63.4 million, increasing 7.2 million, or 12.8%, from 1Q12; driven by strong value traded. Daily average value traded was 15.6 billion, 23.4% above the same period of 2012. We believe increased trading is in part due to our new central trading engine launched last September. The lower growth rate in revenues versus value traded is explained by the fewer trading days we had during this quarter, 6% less. Average daily volume for this quarter was 433 million shares while the daily number of transactions was 130 thousand, increases of 12.9% y 94.2% respectively compared to the first quarter of 2012.

Cash equities clearing revenues amounted to 47.7 million, that is 5.3 million, or 12.5%, more than 1Q12; also driven by strong value traded.

Derivatives Trading & Clearing

1Q13 Results

Revenues totaled 19.5 million, a decrease of 10.5 million or 35.0% from the same quarter of 2012. The daily average of contracts traded was 72.7% lower than the same quarter of 2012.

This decline is explained by the extraordinary ING trading during 1Q12 which results in a high comparison base for this quarter, both in revenue and in contracts traded. It is worth noting that the number of contracts traded was higher in 1Q13 than in 3Q12 and 4Q12, 18.7% and 13.2% respectively. However, due to the unfavorable contract mix revenues this quarter are lower than in 3Q12 and 4Q12, despite higher volumes. The unfavorable contract mix is due to lower trading of bond contracts due partly to limitations imposed on some Afores by their regulator the CONSAR.

Clearing revenues for the quarter were 23.0 million; this is 7.9 million, or 25.6%, less than in 1Q12. The decline is also explained by the extraordinary activity in 1Q12.

Average margin deposits for the quarter were 18.6 billion, 5.8% less than the first quarter of 2012. However, March's number was higher than the average, amounting to 20.2 billion.

OTC Trading (SIF ICAP)

1Q13 Results

SIF Icap's revenues were 81.2 million, decreasing 1.2 million, or 1.5%, from the same year ago period. However, revenues of this quarter were 10.9% higher than the figure reported in 4Q12. This is explained mainly by the extraordinary non-recurring trading from development banks in Mexico and higher activity in Chile.

Indeval

1Q13 Results

Indeval's revenues for this quarter were 109.9 million; that is 4.8 million, or 4.6%, above those of 1Q12, explained by the growth in cash equity custody balances. Lower growth rate than in previous quarters is explained by a change in intercompany fees to the cash equities clearing house (CCV).

Listing and Maintenance

1Q13 Results

Listing fees for this quarter were 10.7 million. This is 0.6 million, or 5.8%, more than in 1Q12. This is driven by the extraordinary quarter of 3 equity listings and 3 Fibras. It is worth noting that the average deal size for these transactions 10 billion pesos. A large deal size is a positive sign for the market since these are the deals that will lead to future increases in value traded.

Amounts raised for medium and long term debt amounted to 52.3 billion pesos, 10.0% below last year.

Maintenance fees were 104.6 million, 8.0 million or 8.3%, more than in 1Q12. This is due to listing activity from previous years. It is worth mentioning that maintenance fees are constant throughout the year, therefore we expect this growth for the full year in maintenance.

Equity listings 1Q13	
Company	Amount*
Grupo Sanborns	12.1
Cultiba	3.9
Ienvova	7.4

FIBRAs listing 1Q13	
Company	Amount*
FUNO	22.1
FINN	4.5
TERRA	9.5

*Amounts in billion pesos

Information & Data Sales

1Q13 Results

Revenues from this business segment were 60.4 million; this is 1.5 million or 2.5% above 1Q12. Growth versus 1Q12 comes from Valmer which grew 2.5 million offset by a decrease of 1.0 million in the data sales business, due to the appreciation of the exchange rate.

1Q13 Revenue Highlights

	BMV	SIF-ICAP	MEXDER	ASIGNA	CCV	INDEVAL	OTHER	TOTAL
Trading fees	63,428	81,183	19,483	0	0	0	-929	163,165
Listing & maintenance fees	115,307	0	0	0	0	0	0	115,307
Market data sales	34,979	937	2,645	0	0	0	19,161	57,722
Information technology	0	0	0	0	0	0	1,182	1,182
Personnel services	0	0	0	0	0	0	1,358	1,358
Member fees	14,790	0	0	0	0	0	0	14,790
Clearing & settlement	0	0	0	22,964	47,695	0	14	70,673
Co-location	1,057	0	0	0	0	0	0	1,057
Indeval	0	0	0	0	0	109,914	-10,666	99,248
Rents	0	0	0	0	0	0	2,692	2,692
Maintenance	0	0	0	0	0	0	536	536
Total Revenues	229,561	82,120	22,128	22,964	47,695	109,914	13,348	527,730

1Q12 Revenue Highlights

	BMV	SIF-ICAP	MEXDER	ASIGNA	CCV	INDEVAL	OTHER	TOTAL
Trading fees	56,216	82,382	29,971	0	0	0	-765	167,804
Listing & maintenance fees	106,740	0	0	0	0	0	0	106,740
Market data sales	35,853	797	2,875	0	0	0	17,623	57,148
Information technology	0	0	0	0	0	0	1,253	1,253
Personnel services	0	0	0	0	0	0	715	715
Member fees	14,448	0	0	0	0	0	0	14,448
Clearing & settlement	0	0	0	30,858	42,390	0	0	73,248
Co-location	1,093	0	0	0	0	0	0	1,093
Indeval	0	0	0	0	0	105,096	-17,233	87,863
Rents	0	0	0	0	0	0	3,875	3,875
Maintenance	0	0	0	0	0	0	712	712
Total Revenues	214,350	83,179	32,846	30,858	42,390	105,096	6,180	514,899

Expenses

1Q13 Results

Expenses totaled 301.4 million and were 10.4% or 28.3 million higher than the same quarter of 2012. The increase primarily reflects the depreciation of the new trading engine, this will be the new level of depreciation expense in the coming quarters. The 9.9% increase in personnel is explained in part by wage increase and increased compensation in SIF Chile due to its good performance, combined with two non-recurring extraordinary events, a special bonus for the development of the new trading engine Monet and some severance payments. The increase in consulting fees on the other hand, is due to legal expenses following the Grupo Elektra lawsuit, which we did not have last year.

Expense growth

	1Q13	1Q12	Var %
Personnel	180,119	163,891	9.9%
Technology	43,428	42,473	2.2%
Depreciation	13,704	8,997	52.3%
Rent & maintenance	11,526	12,734	-9.5%
Consulting fees	28,379	23,864	18.9%
CNBV	5,686	5,647	0.7%
Other	18,559	15,492	19.8%
TOTAL EXPENSES	301,401	273,098	10.4%

Operating Income

1Q13 Results

During this quarter operating income amounted to 226.3 million, a decrease of 6.4% compared to 1Q12.

Operating margin for the quarter was 42.9%, and was 407 bp below the 47.0% margin registered in the same year-ago period.

We are expecting operating margin to improve as the year progresses, due the seasonality of our listing revenues and personnel expenses and also due to the non-recurring payments we had this quarter.

EBIDTA

1Q13 Results

EBITDA for the quarter decreased 4.3% from 1Q12, amounting to 240.0 million. EBIDTA margin of 45.5% was 322 b.p. below that registered in the same 2012 period.

We are expecting EBITDA margin to improve as the year progresses, due the seasonality of our listing revenues and personnel expenses and also due to the non-recurring payments we had this quarter.

Comprehensive Financing Income

1Q13 Results

Comprehensive financing income amounted to 24.8 million, and was 35.4% or 6.5 million, above the amount registered during the same 2012 quarter.

Other Income (expense)

1Q13 Results

Other income was 6.3 million. This is 3.0 million more compared to the first quarter of 2012.

Taxes

1Q13 Results

The tax rate for the quarter was 28.0%. Taxes amounted to 72.2 million, and were 0.5% above those of 1Q12.

Net Income

1Q13 Results

Net income for the quarter was 173.3 million, 1.1 million below those registered in 1Q12. Net margin for the quarter was 32.8%.

Balance Sheet

Cash and Investments

As of March 31, 2013, cash and investments amounted to 2,204 million, increasing 181 million from the end of 2012. This is the net effect of earnings, maintenance fees collected in advance and our investment in the Peruvian Exchange.

Accounts Receivable

Accounts receivables amounted to 611 million, and are 151 million above those in 4Q12. This comes mostly from maintenance fees and an Indeval dividend.

Investment in subsidiaries

This balance of 211 million represents investments in non-consolidated subsidiaries. This growth reflects the acquisition of 6.7% of Series “A” shares of the Peruvian Exchange.

Indeval Flows

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

Fixed Assets

Fixed assets amounted to 448 million, and were 1 million below the previous year end balance.

Goodwill & Intangibles

Goodwill amounting to 1,471 million is mainly explained by the acquisitions made after the IPO; software and licenses.

Suppliers

The 49 million balance as of March 31, 2011 is 9 million below the previous year end balance.

Bank Loans and other interest bearing liabilities

The account is broken down as follows:

Bank Loans and Other interest bearing liabilities

- Loan in US dollars payable in 4 annual installments with a 3% interest rate. Current balance, including accrued interest is 59 million.

Other non-interest bearing liabilities

Other non-interest bearing liabilities amounted to 575 million, and were 366 million more than in 4Q12. This increase reflects maintenance fees collected in advance which are amortized through-out the year.

Equity

Total shareholders' equity amounted to 5,795 million, 182 million more than the previous year end balance. This increase reflects year to date earnings.

OPERATING RESULTS

Equities Trading

1Q13 Results

Total daily average value traded was 15,575 million, the highest in the history of the Bolsa. This represents an increase of 23.4% from same year-ago quarter; this is explained mostly by the start of operations of our new trading engine launched in September 2012. Average daily volume was 433 million shares, 12.9% more than the same period of last year. The global market "SIC" represented 16.7% of the value traded.

Stock market operating highlights

	1Q13	1Q12	Var.%
Total Market			
Daily average value traded ⁽¹⁾	15,575	12,618	23.4%
Daily average volume ⁽²⁾	432,560	383,207	12.9%
Main Market			
Daily average value traded ⁽¹⁾	12,974	10,704	21.2%
Daily average volume ⁽²⁾	427,802	378,919	12.9%
SIC (International Quotation System)			
Daily average value traded ⁽¹⁾	2,601	1,914	35.9%
Daily average volume ⁽²⁾	4,759	4,288	11.0%

(1) Million pesos

(2) Thousand shares

Derivatives Trading

Futures

1Q13 Results

MexDer's total volume decreased 72.7% when compared to the first quarter of 2012. This is driven mostly ING's extraordinary trading volume. It is worth noting that volumes were 18.7% and 13.2% higher than 3Q12 y 4Q12 respectively.

Futures operating highlights ⁽¹⁾

	1Q13	1Q12	Var.%
IPC	3,842	4,514	-14.9%
Dollar	52,858	39,047	35.4%
28-day TIIE (TE28)	33,248	302,565	-89.0%
91-day Cete (CE91)	2,542	8,684	-70.7%
3-year Bond (M3)	903	1,657	-45.5%
5-year Bond (M5)	44	262	-83.0%
10-year Bond (M10)	2,030	7,438	-72.7%
20-year Bond (M20)	4,886	6,145	-20.5%
30-year Bond (M30)	1,407	1,898	-25.9%
2-year Deliverable Swap (SW2)	8	54	-84.2%
10-year Deliverable Swap (SW10)	14	7	101.5%
2-year Swap	0	0	NA
10-year Swap	0	0	NA
Euro	51	110	-53.0%
TOTAL VOLUME	101,869	372,473	-72.7%

(1) Daily average traded contracts

Listing Activity

Equity Listings

1Q13 Results

During this quarter we had 3 equity listings for 23.5 million. Grupo Sanborns, Cultiba and Nova Energy Infrastructure (Ienova.)

Equity IPOs

	1Q13	1Q12	Var.%
New Issues	3	0	NA
Amount placed ⁽¹⁾	23,449	0	NA

(1) In million pesos

CKDs (Development Capital Certificates)

1Q13 Results

There were no CKD listings this quarter, during the first quarter of 2012 1 CKD was listed.

CKDs			
	1Q13	1Q12	Var.%
New Issues	-	1	-100.0%
Amount placed ⁽¹⁾	-	5,000	-100.0%

(1) In million pesos

FIBRAs (REITs)

1Q13 Results

There were 3 Fibra listings this quarter: Fibra Uno, Fibra Inn y Fibra Terra.

FIBRAs			
	1Q13	1Q12	Var.%
New Issues	3	1	200.0%
Amount placed ⁽¹⁾	36,032	8,877	305.9%

(1) In million pesos

Medium and Long Term Debt Listings

1Q13 Results

There were 25 new medium and long-term debt listings, raising over to 53 billion. When compared to the same year-ago period, these figures represent a decrease of 39.0% in listings and of 10.1% in amounts raised.

Medium & long term debt			
	1Q13	1Q12	Var.%
New listings	25	41	-39.0%
Amount placed ⁽¹⁾	52,286	58,150	-10.1%

(1) In million pesos

Among the most important debt issuers this quarter are América Móvil for 7,500 million, Banco Inbursa for 6,000 million and Nova Energy Infrastructure (Ienova) for 5,200 million.

Short Term Debt Issuance

1Q13 Results

There were 185 new short-term debt issues, raising 95 billion. This is a decrease of 12.3% in listings and a decline of 17.1% in the amounts raised when compared to the same year-ago period.

Short term debt

	1Q13	1Q12	Var.%
New listings	185	211	-12.3%
Amount placed ⁽¹⁾	95,300	114,958	-17.1%

(1) In million pesos

Mexico City, Mexico. April 3rd, 2013. Bolsa Mexicana de Valores, S.A.B. de C.V. (BMV: BOLSA A), invites you to participate in our

**FIRST QUARTER 2013 EARNINGS
RESULTS CONFERENCE CALL**

To be held on:

**Tuesday April 23rd, 2013
at 8:00 AM Mexico City Time (9:00 AM EST)**

Hosted by:

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

To participate in the conference call, please dial (866) 383 80 09 or toll free at (617) 597 53 42, ten minutes prior to the scheduled time using
Confirmation Code: 35821322

A replay of the call will be available on our website
www.bmv.com.mx
in our Investor Relations section as of Wednesday, April 24th, 2013

The Bolsa Mexicana de Valores will report its earnings for the first quarter of 2013 on Monday April 22nd, at the close of the market.

If you have not received the 1Q13 earnings release prior to the conference or if you have questions regarding this call, please contact Ramón Güémez, Tel +52 (55) 5342 95 94, email rguemez@bmv.com.mx, or Miriam Kai, Tel +52 (55) 5342 95 91 email mkai@bmv.com.mx

I – Operating Figures of the Stock Market

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

Domestic Market	2013											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Number of Trades	2,456,645	2,427,572	2,722,192									
Daily Average	111,666	127,767	151,233									
Value Traded ⁽¹⁾	290,891	229,999	244,567									
Daily Average ⁽¹⁾	13,222	12,105	13,587									
Traded Volume ⁽²⁾	8,452,917	7,641,206	9,146,166									
Daily Average ⁽²⁾	384,224	402,169	508,120									

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

Global Market	2013											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Number of Trades	32,253	21,177	18,862									
Daily Average	1,466	1,115	1,048									
Value Traded ⁽¹⁾	60,759	43,842	48,884									
Daily Average ⁽¹⁾	2,762	2,307	2,716									
Traded Volume ⁽²⁾	110,223	83,621	86,923									
Daily Average ⁽²⁾	5,010	4,401	4,829									

(1) Million pesos

(2) Thousand shares

II – Operating Figures of the Futures Market

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

Futuros	2013											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Number of Trades	9,692	10,114	13,028									
Volume ⁽¹⁾	1,222,422	1,816,315	2,971,515									
Notional Value ⁽²⁾	152,652	221,353	396,719									
Open Interest ⁽¹⁾	7,014,636	6,840,148	6,558,341									

Margin Deposits

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

	2013											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Margin deposits ⁽²⁾	17,863	17,723	20,247									

(1) Contracts

(2) Million pesos

II.a – Detailed Futures Market Activity

	DOLLAR				EURO				IPC INDEX			
	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾
Jan-12	507	635,945	86,243	496,056	0	0	0	2,000	13,449	47,274	17,711	88,222
Feb-12	331	1,094,913	141,035	584,812	5	2,365	409	2,594	12,423	138,614	52,902	98,839
Mar-12	360	729,128	93,686	530,354	11	3,716	636	2,564	14,669	98,493	37,628	75,569
Apr-12	427	357,351	47,023	529,664	7	822	139	2,070	10,784	36,216	14,211	84,100
May-12	649	1,423,369	195,835	807,069	2	250	43	2,070	14,036	86,823	33,138	85,407
Jun-12	548	620,265	86,855	537,068	5	243	43	2,063	14,863	149,585	56,431	75,220
Jul-12	623	426,619	57,518	581,475	6	4,139	729	2,050	10,953	42,325	17,274	75,794
Aug-12	548	1,405,496	186,522	578,590	5	1,295	218	955	11,452	46,054	18,697	72,591
Sep-12	437	811,352	105,847	589,502	2	223	36	978	12,924	172,808	69,764	68,766
Oct-12	343	715,872	92,880	633,651	2	251	42	128	11,356	36,681	15,399	65,910
Nov-12	445	465,544	60,993	616,045	3	238	40	110	11,391	36,026	14,924	68,193
Dec-12	520	1,141,232	147,690	573,963	4	439	74	215	13,404	169,861	74,065	62,511
Jan-13	931	687,280	87,583	484,488	6	889	152	610	8,065	29,094	13,178	63,716
Feb-13	420	942,261	121,092	553,356	5	695	119	381	9,135	29,029	12,905	66,844
Mar-13	616	1,489,078	188,499	666,256	6	1,454	238	381	11,713	168,557	73,937	51,797
Apr-13												
May-13												
Jun-13												
Jul-13												
Aug-13												
Sep-13												
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

(2) Million pesos

	3 YEAR BOND (M3)				10 YEAR BOND (M10)				20 YEAR BOND (M20)			
	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾
Jan-12	7	2,843	310	12,700	587	139,661	16,677	105,026	547	160,374	18,823	31,689
Feb-12	25	31,016	3,378	14,716	399	178,188	21,243	134,827	316	165,619	19,551	85,704
Mar-12	46	70,532	7,683	15,348	483	150,719	17,889	64,383	274	61,173	7,233	44,211
Apr-12	21	37,269	4,105	16,148	342	56,043	6,742	76,545	145	43,039	5,157	53,308
May-12	40	24,016	2,635	18,263	359	182,114	21,085	96,700	220	216,673	24,281	90,628
Jun-12	6	16,148	1,776	500	601	218,977	24,024	160,341	203	145,084	15,005	85,327
Jul-12	2	20,000	2,097	500	513	181,932	20,484	124,463	394	97,656	10,689	61,572
Aug-12	2	20,000	2,093	500	439	111,605	12,443	102,125	212	94,648	10,217	61,780
Sep-12	2	17,000	1,780	0	327	201,551	22,352	61,279	130	29,374	3,104	39,143
Oct-12	4	22,000	2,308	0	324	81,598	9,128	60,346	383	110,630	11,912	79,687
Nov-12	5	12,000	1,259	0	140	86,583	9,638	51,003	197	128,189	13,676	75,901
Dec-12	0	0	0	0	149	97,364	10,851	31,761	149	83,328	8,970	60,442
Jan-13	10	20,300	2,124	0	80	30,195	3,383	33,144	267	51,550	5,665	64,160
Feb-13	4	5,000	528	200	80	33,763	3,844	29,741	165	136,634	15,411	122,247
Mar-13	7	28,000	2,966	0	77	55,805	6,398	23,066	185	100,107	11,501	74,089
Apr-13												
May-13												
Jun-13												
Jul-13												
Aug-13												
Sep-13												
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

(2) Million pesos

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

(1) Contracts

(2) Million pesos

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

(1) Contracts

(2) Million pesos

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

(1) Contracts

(2) Million pesos

	WALMEX				BRAZIL TRACK				GMEXICO			
	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾
Jan-12	0	0	0	3,482	0	0	0	0	0	0	0	467
Feb-12	0	0	0	3,482	0	0	0	0	8	80	0	467
Mar-12	1	3,482	14	0	0	0	0	0	1	467	2	0
Apr-12	0	0	0	0	0	0	0	0	0	0	0	0
May-12	0	0	0	0	0	0	0	0	0	0	0	0
Jun-12	0	0	0	0	0	0	0	0	0	0	0	0
Jul-12	4	30,000	111	30,000	0	0	0	0	0	0	0	0
Aug-12	0	0	0	30,000	0	0	0	0	0	0	0	0
Sep-12	0	0	0	0	0	0	0	0	0	0	0	0
Oct-12	0	0	0	0	0	0	0	0	0	0	0	0
Nov-12	0	0	0	0	0	0	0	0	0	0	0	0
Dec-12	0	0	0	0	0	0	0	0	0	0	0	0
Jan-13	0	0	0	0	0	0	0	0	0	0	0	0
Feb-13	0	0	0	0	0	0	0	0	0	0	0	0
Mar-13	0	0	0	0	0	0	0	0	0	0	0	0
Apr-13												
May-13												
Jun-13												
Jul-13												
Aug-13												
Sep-13												
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

(2) Million pesos

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

(1) Contracts

(2) Million pesos

III – Operating Figures of the Options Market

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

Options	2013											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Number of Trades	172	220	297									
Volume ⁽¹⁾	2,652	6,997	164,603									
Notional Value ⁽²⁾	772	1,739	2,817									
Open Interest ⁽¹⁾	48,739	53,185	179,619									

(1) *Contracts*

(2) *Million pesos*

II.a – Detailed Option Market Activity

	IPC INDEX				DOLLAR				AMERICA MOVIL			
	Trades	Volume ⁽¹⁾	Notional Value ⁽²⁾	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value	Open Interest ⁽¹⁾
Jan-12	94	7,464	2,799	12,394	2	7	979,000	118	4	89,000	13,430,000	92,100
Feb-12	49	2,160	815	13,648	2	12	1,644,000	130	19	13,000	20,425,000	97,100
Mar-12	69	4,299	1,625	6,086	2	2	286,000	112	2	800	1,200,000	94,800
Apr-12	50	2,589	1,032	8,565	7	18	2,006,460	126	5	85,922	13,529,100	178,878
May-12	65	5,357	2,052	13,394	6	32	1,502,360	157	1	500	775,000	178,378
Jun-12	84	2,813	1,068	9,599	39	199	22,431,090	307	1	100	170,000	173,000
Jul-12	95	3,091	1,277	11,860	39	335	43,720,100	512	0	0	0	173,000
Aug-12	142	3,133	1,265	13,935	46	680	92,406,000	158	0	0	0	173,000
Sep-12	114	1,978	791	4,667	5	80	255,850	40	0	0	0	84,000
Oct-12	153	4,805	2,011	8,560	0	0	0	40	17	450	760,000	84,450
Nov-12	132	3,933	1,589	9,606	8	108	13,429,580	140	31	1,978	3,123,450	86,128
Dec-12	89	1,031	443	2,276	5	200	26,180,000	100	37	16,606	25,409,000	12,396
Jan-13	148	1,620	715	3,329	12	430	55,020,000	330	4	202	317,900	12,598
Feb-13	188	3,905	1,709	6,226	11	142	18,194,000	428	8	820	1,148,000	11,919
Mar-13	244	6,117	2,613	4,652	14	635	79,698,400	315	28	141,090	58,460,500	142,022
Apr-13												
May-13												
Jun-13												
Jul-13												
Aug-13												
Sep-13												
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

(2) Million pesos

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

(1) Contracts

	TELEVISIA				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-12	0	0	0	3,815	0	0	0	2,800	0	0	0	0
Feb-12	2	1,498	7,789,600	5,113	6	30	125,000	2,830	0	0	0	0
Mar-12	0	0	0	2,414	0	0	0	2,810	13	127,000	508,000,000	127,000
Apr-12	0	0	0	2,414	0	0	0	2,810	14	130,000	520,000,000	257,000
May-12	0	0	0	2,111	0	0	0	2,810	0	0	0	257,000
Jun-12	0	0	0	908	2	400	1,520,000	1,100	0	0	0	0
Jul-12	0	0	0	908	0	0	0	1,100	16	134,500	564,900,000	134,500
Aug-12	0	0	0	908	0	0	0	1,100	0	0	0	134,500
Sep-12	0	0	0	0	0	0	0	0	0	0	0	0
Oct-12	0	0	0	0	0	0	0	0	20	20	80,000	20
Nov-12	0	0	0	0	1	5	20,000	5	4	40	160,000	60
Dec-12	0	0	0	0	1	1,374	6,320,400	1,374	32	60	240,000	0
Jan-13	0	0	0	0	8	400	1,810,000	1,774	0	0	0	0
Feb-13	0	0	0	0	1	2,000	10,000,000	3,774	12	130	572,000	130
Mar-13	0	0	0	0	7	11,374	57,920,400	8,400	0	0	0	130
Apr-13												
May-13												
Jun-13												
Jul-13												
Aug-13												
Sep-13												
Oct-13												
Nov-13												
Dec-13												

(1) Contracts

BRAZIL TRAC				
	Trades	Volume ⁽¹⁾	Notional Value	Open Interest
Jan-12	0	0	0	10
Feb-12	0	0	0	10
Mar-12	0	0	0	0
Apr-12	0	0	0	0
May-12	0	0	0	0
Jun-12	0	0	0	0
Jul-12	0	0	0	0
Aug-12	0	0	0	0
Sep-12	0	0	0	0
Oct-12	0	0	0	0
Nov-12	0	0	0	0
Dec-12	0	0	0	0
Jan-13	0	0	0	0
Feb-13	0	0	0	0
Mar-13	0	0	0	0
Apr-13				
May-13				
Jun-13				
Jul-13				
Aug-13				
Sep-13				
Oct-13				
Nov-13				
Dec-13				

(1) Contracts

IV – Operating Figures SIF ICAP

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

(1) Million peso

SIF ICAP	2013											
	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
Assigned Operations												
Daily Average Number of Trades	84	71	67									
Average Transaction Size (28 day terms) ⁽¹⁾	154	203	376									
Daily Average Amount (28 day terms) ⁽¹⁾	12,949	14,470	25,238									
Corporate Bonds												
Daily Average Number of Trades	1,983	2,688	1,163									
Average Transaction Size (28 day terms) ⁽¹⁾	2,172	2,432	1,053									
Daily Average Amount (28 day terms) ⁽¹⁾	-	-	-									
Government Bonds (Broker)												
Daily Average Number of Trades	748,574	607,875	606,461									
Average Transaction Size (28 day terms) ⁽¹⁾	-	-	-									
Daily Average Amount (28 day terms) ⁽¹⁾	5	4	5									
Forwards												
Daily Average Number of Trades	-	-	-									
Average Transaction Size (28 day terms) ⁽¹⁾	29	24	24									
Daily Average Amount (28 day terms) ⁽¹⁾	5,397	4,736	4,680									
IRS / Basis												
Daily Average Number of Trades	60	49	47									
Average Transaction Size (28 day terms) ⁽¹⁾	152	161	165									
Daily Average Amount (28 day terms) ⁽¹⁾	9,179	7,912	7,746									
Short Term (SET-TD)												
Daily Average Number of Trades	749	593	772									
Average Transaction Size (28 day terms) ⁽¹⁾	105,195	72,420	88,074									
Daily Average Amount (28 day terms) ⁽¹⁾	-	-	-									
SIPO												
Daily Average Number of Trades	33,092	22,638	23,853									
Average Transaction Size (28 day terms) ⁽¹⁾	-	-	-									
Daily Average Amount (28 day terms) ⁽¹⁾	8	9	5									
Institutional												
Daily Average Number of Trades	11	8	7									
Average Transaction Size (28 day terms) ⁽¹⁾	2,920	2,990	3,656									
Daily Average Amount (28 day terms) ⁽¹⁾	33,092	22,638	23,853									
Swaps												
Daily Average Number of Trades	8	9	5									
Average Transaction Size (28 day terms) ⁽¹⁾	26	48	38									
Daily Average Amount (28 day terms) ⁽¹⁾	202	407	189									

(1) Million pesos

V – Medium & Long Term Issues

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

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

Amount in million pesos

V – Medium & Long Term Issues

INSTRUMENT	January '13		February '13		March '13		April '13		May '13		June '13	
	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount	Issues	Amount
2 Unsecured debentures / obligations	3	4,957	3	4,958	2	4,627						
Q Subordinated debentures / obligations	23	40,158	23	40,197	22	39,312						
71 Medium term unsecured notes	-	-	-	-	-	-						
73 Medium term secured structured notes	-	-	-	-	-	-						
75 Bank notes	-	-	-	-	-	-						
J Bank bonds	43	12,843	3	925	3	925						
JE Dual listing debt	1	15,000	1	22,500	1	22,500						
R1 Trust certificates	2	6,320	2	6,317	2	6,321						
90 Secured government certificates	32	68,269	32	68,139	32	68,132						
95 Secured federal government certificates	101	331,806	103	340,206	103	339,925						
91 Secured private bonds	285	378,857	236	365,196	245	376,295						
94 Secured bank bonds	39	132,538	39	132,628	40	136,136						
96 Financial instruments backed by the federal government	-	-	-	-	-	-						
97 Mortgage backed securities	66	34,436	66	34,169	66	33,808						
98 Total Mortgage backed certificates	3	2,905	3	2,913	3	2,876						
99 Structured debt of financial institutions and / or subsidiaries	-	-	92	31,798	90	30,790						
F Certificates of deposit	5	4,900	4	3,700	3	2,700						
2U Detachable coupon inflation indexed certificates	2	9,895	2	9,950	2	9,985						
2P Detachable coupon certificates	5	13,700	5	13,700	5	13,700						
TOTAL	610	1,056,583	614	1,077,296	619	1,088,031						

Amount in million pesos