

2nd QUARTER 2022 RESULTS

Mexico City, July 19th, 2022. – Bolsa Mexicana de Valores, S.A.B. de C.V., (“the Bolsa or the BMV”) (BMV: BOLSA A) today announced its results for the second quarter of 2022, highlighting:

2Q2022 VS. 2Q2021

- Revenues reached 997 million pesos, 32 million or 3% higher compared to 2Q22 explained by: i) higher trading in transactional businesses, ii) new clients in information services, and iii) and fewer cross-border transactions in the global market.
- Expenses increased only 2% mainly explained by personnel expenses and maintenance to Grupo BMV’s building.
- Operating income and net income increased 5% and 15%, respectively.
- EBITDA was registered at 607 million pesos with an EBITDA margin of 61%.

FINANCIAL HIGHLIGHTS ⁽¹⁾

| | 2Q22 | 2Q21 | Var % | 6M 2022 | 6M 2021 | Var % |
|------------------|------|------|-------|------------|------------|--------|
| Revenues | 997 | 965 | 3% | 2,148 | 1,948 | 10% |
| Expenses | 447 | 439 | 2% | 896 | 895 | 0% |
| Operating Income | 551 | 527 | 5% | 1,252 | 1,054 | 19% |
| EBITDA | 607 | 584 | 4% | 1,364 | 1,166 | 17% |
| EBITDA Margin | 61% | 60% | 41bps | 63% | 60% | 366bps |
| Net Income | 404 | 352 | 15% | 883 | 731 | 21% |
| CAPEX | 27 | 12 | 225% | 36 | 16 | 225% |

OPERATIONAL HIGHLIGHTS

| | 2Q22 | 2Q21 | Var % | 6M 2022 | 6M 2021 | Var % |
|-------------------------------------|---------|---------|-------|------------|------------|-------|
| ADTV -Equity ⁽¹⁾⁽²⁾ | 19,289 | 17,522 | 10% | 20,322 | 18,392 | 10% |
| Futures - Volume ⁽³⁾ | 40,952 | 34,319 | 19% | 36,609 | 32,617 | 12% |
| Swaps Notional Value ⁽¹⁾ | 103,479 | 120,362 | -14% | 233,014 | 252,619 | -8% |
| Margin Deposits ⁽¹⁾ | 33,397 | 34,977 | -5% | 31,543 | 36,490 | -14% |

(1) Millions of pesos

(2) Average Daily Traded Value

(3) Daily Average

During the second quarter of 2022, **BMV’s revenues** increased by 32 million pesos compared to the same quarter of 2021 due to higher transactional revenues (equity, derivatives, and OTC) and new information services clients. **Expenses** increased 8 million pesos or 2%, explained by higher personnel expenses and building maintenance. **EBITDA margin** was 61% for the quarter and 63% for the year. **Net Income** was 404 million pesos, up 15% compared with the second quarter of 2021. **Earnings per share** increased 16% in the 2Q22.

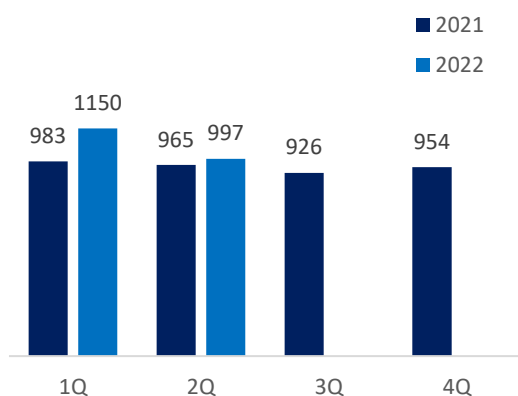
Please contact Luis René Ramón, Director of Investor Relations, +52 (55) 5342 9027 bmvinvestors@grupobmv.com.mx for any queries you may have.



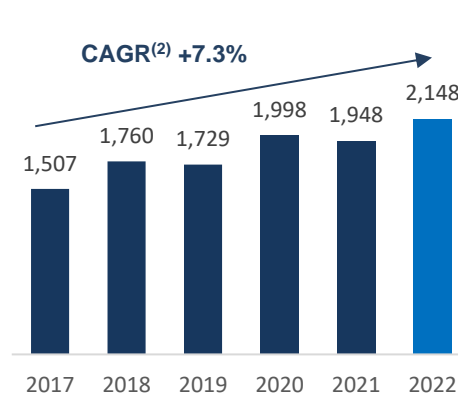
REVENUES

During second quarter of 2022 the exchange rate, USDMXN, reached a minimum and maximum of 19.50 and 20.67 pesos per U.S. dollar, respectively, and for the quarter the exchange rate closed at 19.98. Moreover, INEGI published the inflation rate estimate for 2022 at 7.99% and the Central Bank (Banco de México) set the reference interest rate at 7.75%. Monetary policy measures are expected to help tackle inflation. Additionally, economic activity continues to be pressured by supply chain problems and high inflation both, locally and globally. In the U.S., the Federal Reserve set the interest rate between 1.50% - 1.75%. and the stimulus measures are expected to give an important boost to the economy recovery. In these conditions, **BMV's revenues** for the second quarter of 2022 increased 3% compared to the second quarter of 2021.

Quarterly Revenues ⁽¹⁾



(1) Millions of pesos



(2) Millions of pesos

Revenues Detail ⁽¹⁾

| | 2Q22 vs. 2Q21 | | 6M 2022 vs. 6M 2021 | |
|--------------------------------------|----------------|------------|---------------------|------------|
| | Var \$ | Var % | Var \$ | Var % |
| Equities | 8,131 | 6% | 21,111 | 8% |
| Equities trading- BMV | 5,004 | 6% | 15,330 | 9% |
| Equities clearing- CCV | 3,127 | 6% | 5,781 | 5% |
| Derivatives | 7,540 | 16% | 9,118 | 9% |
| MexDer | 6,672 | 33% | 13,084 | 33% |
| Asigna | 868 | 3% | -3,966 | -7% |
| OTC (SIF ICAP) | 24,361 | 16% | 58,115 | 18% |
| Capital Formation | -4,012 | -3% | -2,813 | -1% |
| Listing fees- BMV | -96 | -1% | 2,632 | 13% |
| Maintenance fees- BMV | -3,916 | -3% | -5,444 | -2% |
| Central Securities Depository | -28,914 | -9% | 66,518 | 10% |
| Information Services | 20,230 | 14% | 41,187 | 14% |
| Price Vendor- Valmer | 8,684 | 20% | 10,358 | 12% |
| Market Data | 11,546 | 11% | 30,829 | 14% |
| Others | 4,476 | 13% | 5,976 | 9% |
| Total | 31,812 | 3% | 199,213 | 10% |

Thousands of pesos

Equity Trading and Clearing

Cash Equities revenue, which mainly comprises Local and Global Market activities, was 140 million pesos, 8 million or 6% higher than the second quarter 2021.

Trading revenues increased by 5 million pesos or 6% to 85 million because of higher value traded. The average daily trading value (ADTV) for the second quarter of 2022 was 19,289 million pesos, which represents an increment of 10% compared to the second quarter of the previous year. The local market increased 21%, while the global market showed a similar figure to that of last year. Additionally, the global market participated with 49% of the total ADTV in the second quarter of 2022 compared to 54% in 2Q21.

In the **year-to-date results**, trading revenue was up 15 million or 10% to 177 million pesos. During the first the first half of 2022, the ADTV was 20,322 million pesos, up 10% compared to the 6M21.

Stock market operating highlights – Equities

| | 2Q22 | 2Q21 | Var % | 6M 2022 | 6M 2021 | Var % |
|---|---------|---------|-------|---------|---------|-------|
| Total Market | | | | | | |
| Average daily value traded ⁽¹⁾ | 19,289 | 17,522 | 10% | 20,322 | 18,392 | 10% |
| Daily average volume ⁽²⁾ | 267,329 | 245,796 | 9% | 268,688 | 276,412 | -3% |
| Local Market | | | | | | |
| Average daily value traded ⁽¹⁾ | 9,836 | 8,114 | 21% | 9,895 | 8,621 | 15% |
| Daily average volume ⁽²⁾ | 255,374 | 231,132 | 10% | 256,175 | 261,540 | -2% |
| International Quotation System (SIC) | | | | | | |
| Average daily value traded ⁽¹⁾ | 9,453 | 9,408 | 0% | 10,427 | 9,771 | 7% |
| Daily average volume ⁽²⁾ | 11,955 | 14,664 | -18% | 12,513 | 14,872 | -16% |

(1) Millions of pesos

(2) Thousand shares

During the second quarter, **cash equity clearing (CCV)** increased by 3 million pesos or 6% to 55 million against 2Q21. The difference between the revenue growth in equity trading and clearing is due to the number of cross trades in the period.

Up-to June, CCV presented higher revenues by 6 million pesos or 5% to 113 million compared with the same period in 2021. The ADTV of the total Mexican cash equities market during the first half of 2022 was 22,338 million pesos, 12% higher than 6M21. However, there was a greater number of cross trades carried out in 6M22 compared to the same period last year.

Derivatives Trading and Clearing

Derivatives trading (MexDer) in the second quarter presented revenues for 27 million pesos, 7 million or 33% higher than 2Q21. This revenue was the result of higher trading in dollar futures, longer average tenor traded of TIIE Swaps, and the updated fee schedule for block transactions. Dollar futures trading was up 19%. On the other hand, TIIE Swaps and IPC index futures decreased 14% and 4%, respectively.

In the **first half** of 2022, **MexDer** registered 53 million pesos in revenue, 13 million or 33% higher compared to 6M21. Again, this result is explained by higher trading in dollar futures.

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

Futures operating highlights – Futures

| | 2Q22 | 2Q21 | Var % | 6M 2022 | 6M 2021 | Var % |
|------------------------|---------------|---------------|------------|---------------|---------------|------------|
| IPC Index | 1,288 | 1,337 | -4% | 1,418 | 1,527 | -7% |
| Mini IPC | 2 | 13 | -85% | 4 | 16 | -75% |
| 28 Day TIIE | 0 | 0 | 0 | 0 | 0 | 0% |
| Currency | 38,949 | 32,697 | 19% | 34,660 | 30,793 | 13% |
| Bonds | 210 | 159 | 32% | 194 | 158 | 23% |
| Equity | 503 | 114 | 343% | 333 | 123 | 171% |
| Total - Futures | 40,952 | 34,319 | 19% | 36,609 | 32,617 | 12% |
| Swaps TIIE 28 | 16,425 | 19,105 | -14% | 18,641 | 20,373 | -8% |
| TOTAL | 57,377 | 53,424 | 7% | 55,250 | 52,990 | 4% |

Average Daily Volume

TIIE 28 Swaps

| | 2Q22 | 2Q21 | Var % | 6M 2022 | 6M 2021 | Var % |
|-------------------------------|---------|---------|-------|------------|------------|-------|
| National Value ⁽¹⁾ | 103,479 | 120,362 | -14% | 233,014 | 252,619 | -8% |

(1) Millions of pesos

During the second quarter of 2021, **derivatives clearing (Asigna)** reported revenues for 28 million pesos, up 1 million or 3% compared to 2Q21 due to higher trading in dollar futures. The average margin deposits were 33 billion pesos or 5% lower than 2Q21.

When compared with the same **accumulated months of 2021**, Asigna's revenues decreased by 4 million or 7% to 53 million pesos mainly due to lower margin deposits (-14% vs 6M21).

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

Margin Deposits

| | 2Q22 | 2Q21 | Var % | 6M 2022 | 6M 2021 | Var % |
|--------------------------------|--------|--------|-------|---------|---------|-------|
| Margin Deposits ⁽¹⁾ | 33,397 | 34,977 | -5% | 31,543 | 36,490 | -14% |

(1) Millions of pesos

OTC Trading (SIF ICAP)

Revenue for SIF ICAP in 2Q22 was 181 million pesos, 24 million or 16% higher when compared with the same period in 2021. SIF ICAP Mexico's revenue was down 2 million pesos or 3% because of lower trading of interest rate swaps (IRS). On the other hand, the revenue in SIF ICAP Chile increased by 27 million pesos or 26%, 23 million explained by higher trading and volatility due to higher interest rates and political events and 4 million non-recurring revenue from VAT refunds.

As for the first semester, revenue increased by 58 million or 18% to 387 million pesos. It is important to mention that, in 1Q22, SIF ICAP Chile recorded non-recurring revenue from VAT refunds for an amount of 36 million pesos. This item has no impact on personnel variable compensation.

Excluding non-recurring items, SIF ICAP Mexico revenue decreased 3%, while SIF ICAP Chile revenue increased 12% in the first half of 2022. As a result of the variable compensation plan, a better performance in this business has an impact in personnel expenses and viceversa.

Capital Formation

During the second quarter, **listing revenues** reached 11 million pesos, a similar figure to that of 2Q21. In the debt market, 260 short-term debt issues were placed for an amount of 37 billion pesos (-6% vs. 2Q21) and 25 long-term issues for an amount of 53 billion pesos (+54% vs 2Q21). It is important to note that in the second quarter of 2022, BMV registered three ESG listings: a sustainable bond from BBVA Mexico for 10 billion pesos, a social bond from FEFA for 3.3 billion pesos and two linked bonds from Grupo Herdez for 3 billion pesos.

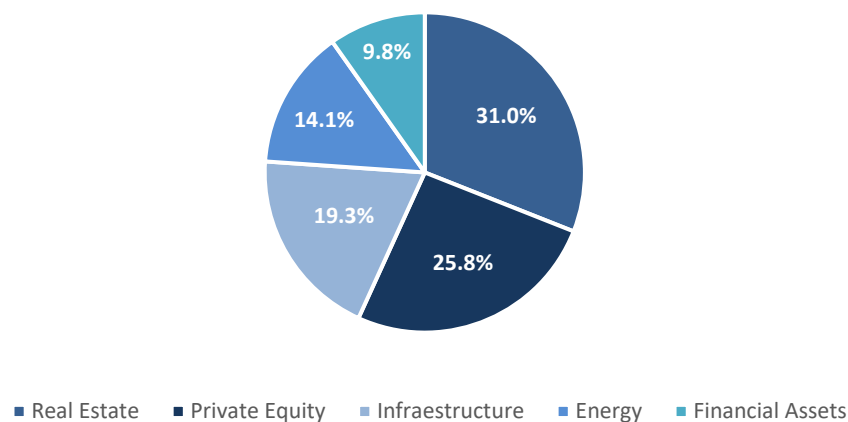
Accumulated revenues up to June 2022 were 22 million pesos, 3 million or 13% higher than those observed in the same period of 2021. The number of listings in short and long-term debt markets was -6% and +44% compared to 6M21, with an amount placed at -1% and +62%, respectively. Regarding CKDs, Lock Capital solutions stands out with three listings for 55 million pesos.

Listing Activity

| | 2Q22 | 2Q21 | Var % | 6M 2022 | 6M 2021 | Var % |
|-------------------------------------|--------|--------|-------|------------|------------|-------|
| Equity | | | | | | |
| New Listings | - | 2 | -100% | - | 2 | -100% |
| Amount placed ⁽¹⁾ | - | 4,928 | -100% | - | 4,928 | -100% |
| CKDs | | | | | | |
| New Listings | - | - | - | - | 3 | -100% |
| Amount placed ⁽¹⁾ | - | - | - | - | 606 | -100% |
| CERPIs | | | | | | |
| New Listings | - | 1 | -100% | 3 | 1 | 200% |
| Amount placed ⁽¹⁾ | - | 397 | -100% | 55 | 397 | -86% |
| FIBRAS | | | | | | |
| New Listings | - | - | - | - | - | - |
| Amount placed ⁽¹⁾ | - | - | - | - | - | - |
| FIBRAS E | | | | | | |
| New Listings | - | - | - | - | - | - |
| Amount placed ⁽¹⁾ | - | - | - | - | - | - |
| Medium- & Long-term debt | | | | | | |
| New Listings | 25 | 21 | 19% | 36 | 25 | 44% |
| Amount placed ⁽¹⁾ | 52,589 | 34,065 | 54% | 68,923 | 42,565 | 62% |
| Short term debt | | | | | | |
| New Listings | 260 | 270 | -4% | 515 | 550 | -6% |
| Amount placed ⁽¹⁾ | 37,134 | 39,714 | -6% | 81,231 | 82,299 | -1% |

(1) Millions of pesos

Participation by sector in the total amount of CKDs 2009-2Q22



Between 2009 and 2Q22, there were 119,708 million pesos placed broken down into: 37,065 million in real estate, 30,893 million in private equity, 23,158 million in infrastructure, 16,821 million in energy and 11,771 million in financial assets.

Maintenance fees

The **maintenance fees for 2Q22** were 108 million pesos, 4 million or 4% down compared to the same period last year. **Accumulated Revenues**, for the first half of 2022, were 221 million pesos, 5 million or 2% lower than those observed in 2021. This behaviour is explained by lower listings in 2021 and early debt repayments that as of this year no longer generate maintenance fees.

Central Securities Depository

Revenue in **Indeval** decreased 9% or 29 million pesos to 296 million for the second quarter of 2022, explained mainly by fewer cross-border transactions for the global market. On the other hand, the value of the assets under custody increased 4% and 2% in the local and global market, respectively.

For the half-year, Indeval's revenue was 703 million pesos, 67 million or 11% higher than that reported in the first half of 2021. It is important to highlight a non-recurring entry of 97 million pesos for the prescription of liabilities in the 1Q22.

Average Value of Assets Under Custody

| | 2Q22 | 2Q21 | Var % | 6M 2022 | 6M 2021 | Var % |
|-----------------------|--------|--------|-------|------------|------------|-------|
| Local ⁽¹⁾ | 29,203 | 28,034 | 4% | 29,252 | 27,636 | 6% |
| Global ⁽¹⁾ | 1,616 | 1,580 | 2% | 1,654 | 1,538 | 8% |

(1) Billion pesos

Information Services

Revenue in **information services** (Market Data and Valmer) in the 2Q22 were 168 million pesos, 20 million or 14% higher than 2Q21 results. In **Market Data**, revenue increased 11% due to sales with new international clients, growth in the number of terminals for retail investors, new services and reference data products, and fee increments. In **Valmer**, revenue increased 20% because for valuation services and data bases.

In the **first half** of 2022, revenues related to information services (Market Data and Valmer) reached 343 million pesos, 41 million or 14% higher than the first half of 2021. Revenue increased 14% in Market Data and 12% in Valmer because of new data products and fee increments.

EXPENSES

Total expenses for the second quarter of 2022 were 447 million pesos, up 8 million or 2% compared to the second quarter of 2021.

This increment is explained by the following items:

- a) **Personnel** increased by 5 million pesos due to annual salary increments and a higher variable compensation because of higher revenue in SIF ICAP, partially offset by vacancies and the corporate restructuring in June 2021 to optimize processes and functions.
- b) **Depreciation** down 1 million pesos explained by maximizing the useful life of leased hardware.
- c) **Rent and Maintenance** up 1 million pesos due to higher maintenance of BMV's building.
- d) **Consulting Fees** were up 2 million pesos because of information security services for the Security Operation Center (SOC) and the segregation of Post-Trade's infrastructure.

In the **first half** of 2022, expenses are similar to those of the first semester of last year derived from the following concepts:

- a) **Personnel** decreased by 7 million pesos due to the corporate restructuring in June 2021 to optimize processes and functions and job vacancies.
- b) **Technology** was down by 1 million pesos due to returned leased hardware whose original contracts had been extended to maximize the useful life of the equipment.
- c) **Rent and Maintenance** increased 3 million pesos due to higher maintenance of BMV's building as personnel returns to the office.
- d) **Consulting Fees** were up 6 million pesos because of information security services for the Security Operation Center (SOC) and the segregation of Post-Trade's infrastructure.
- e) **CNBV** increased 1 million pesos or 7%, in line with the inflation rate reported by INEGI.
- f) **Others** decreased 1 million pesos due to a lower provision for the option to purchase the remaining shares of SIF ICAP Chile since the period got extended to 2027.

Expenses detail ⁽¹⁾

| | 2Q22 | 2Q21 | Var % | 6M 2022 | 6M 2021 | Var % |
|-----------------------|----------------|----------------|-----------|----------------|----------------|-----------|
| Personnel | 217,495 | 212,147 | 3% | 434,764 | 441,419 | -2% |
| Technology | 72,253 | 72,738 | -1% | 151,425 | 152,296 | -1% |
| Depreciation | 56,278 | 56,987 | -1% | 112,158 | 112,104 | 0% |
| Rent and Maintenance | 17,551 | 15,118 | 16% | 33,781 | 30,556 | 11% |
| Consulting Fees | 23,468 | 21,884 | 7% | 48,030 | 41,945 | 15% |
| Sub-custody | 23,927 | 24,712 | -3% | 47,824 | 47,980 | 0% |
| CNBV Fees | 8,287 | 7,719 | 7% | 16,575 | 15,437 | 7% |
| Others | 27,376 | 27,510 | 0% | 51,450 | 52,891 | -3% |
| Total Expenses | 446,636 | 438,814 | 2% | 896,007 | 894,629 | 0% |

(1) Thousands of pesos

Financial Results ⁽¹⁾

| | 2Q22 | 2Q21 | Var % | 6M 2022 | 6M 2021 | Var % |
|--------------------------------|----------------|----------------|------------|------------------|------------------|------------|
| Operating Income | 550,643 | 526,653 | 5% | 1,251,510 | 1,053,675 | 19% |
| Operating Margin | 55.2% | 54.5% | 67bps | 58.3% | 54.1% | 420bps |
| Comprehensive Financing Income | 85,294 | 18,360 | 365% | 109,545 | 67,014 | 63% |
| EBITDA | 606,921 | 583,641 | 4% | 1,363,668 | 1,165,779 | 17% |
| EBITDA Margin | 60.9% | 60.5% | 41bps | 63.5% | 59.8% | 365bps |
| Taxes | 180,700 | 170,542 | 6% | 371,745 | 328,848 | 13% |
| Tax Rate | 28.3% | 31.1% | -282bps | 27.2% | 29.2% | -200bps |
| Minority Interest | -55,457 | -27,730 | | -111,096 | -65,095 | |
| Net Income | 403,858 | 351,722 | 15% | 882,586 | 730,948 | 21% |

(1) Thousands of pesos

Operating income increased by 5% or 24 million to 551 million pesos in 2Q22. For the half year of 2022, operating income was up 19% or 198 million to 1,252 million pesos.

Comprehensive financial income, in the second quarter of 2021, showed a positive change of 67 million pesos, 29 million due to depreciation of the Mexican peso vs the US dollar and 38 million because of raising interest rates by the Central Bank (*Banco de México*). So far this year, the comprehensive financial income increased by 43 million explained by:

- Exchange Losses, 2 million explained by the position in dollars in the BMV's treasury and the appreciation of the Mexican peso vs the US dollar.
- Financial Income, up 45 million due to rising interest rates during 6M2022; Cetes 28 days 7.70% and Cetes 1 year 9.69%. On the other hand, the interest on leases was 3.1 million pesos.

The **tax rates** for the second quarter and for the first six months of 2022 were 28.3% and 27.2%, respectively.

Minority interest had a 28 million variation explained by SIF ICAP's difference in revenues between 2022 and 2021.

Net income for second quarter reached 404 million pesos, up 15% compared to 2Q21, and year-to-date net income reached 883 million pesos, 152 million or 21% more than in 6M21.

BALANCE-SHEET'S RELEVANT FIGURES

| | Jun 22 ⁽¹⁾ | Dec 21 ⁽¹⁾ | Var Nom. | Var % |
|-------------------------|-----------------------|-----------------------|----------|-------|
| Current Assets | 3,976 | 4,149 | -173 | -4% |
| Cash & Investments | 3,429 | 3,705 | -276 | -7% |
| Non-Current Assets | 4,439 | 4,441 | -1 | 0% |
| Current Liabilities | 916 | 601 | 315 | 52% |
| Non-Current Liabilities | 255 | 259 | -5 | -2% |
| Stockholders' equity | 7,243 | 7,730 | -486 | -6% |

(1) Million pesos

As of June 30th, 2021, the **cash** on the balance sheet was 3,429 million pesos, 276 million less compared to the balance of December 2021, which responds to the net effect of the earned income, the anticipated collection of the maintenance fees, buyback shares and the dividend paid.

Goodwill remained at 3.1 billion pesos.

Current liabilities increased by 52% to 916 million pesos, explained by the anticipated collection of maintenance fees. **Non-current liabilities** decreased by 5 million due to the return of leased hardware.

The difference in **stockholders' equity** is the result of the annual dividend payment in May 2022.

In the second quarter 2022, **CAPEX** was 27 million pesos compared to 12 million pesos in 2Q21. The accumulated CAPEX amounted to 36 million pesos, 20 million more than in the first half of 2021.

BUYBACK PROGRAM

At the end of June 2021, Grupo BMV has **bought back** 3,353,379 shares worth 134 million pesos.

CONSOLIDATED RESULTS OF THE SECOND QUARTER 2022 ⁽¹⁾

| | 2Q22 | 2Q21 | Var. | Var. |
|---|----------------|----------------|----------------|---------------|
| Revenues | 997,279 | 965,467 | 31,812 | 3.3% |
| Equity | 139,901 | 131,770 | 8,131 | 6.2% |
| Equity trading- BMV | 85,169 | 80,165 | 5,004 | 6.2% |
| Equity clearing- CCV | 54,733 | 51,605 | 3,127 | 6.1% |
| Derivatives | 55,274 | 47,733 | 7,540 | 15.8% |
| MexDer | 26,831 | 20,159 | 6,672 | 33.1% |
| Derivatives trading | 22,577 | 16,783 | 5,793 | 34.5% |
| Data sales-MexDer | 4,255 | 3,376 | 879 | 26.0% |
| Derivatives Clearing- Asigna | 28,443 | 27,575 | 868 | 3.1% |
| Derivatives Clearing | 28,030 | 27,545 | 485 | 1.8% |
| Data Sales- Asigna | 413 | 30 | 383 | 1291.8% |
| OTC (SIF ICAP) | 181,200 | 156,840 | 24,361 | 15.5% |
| OTC trading | 180,494 | 155,410 | 25,084 | 16.1% |
| SIF ICAP México | 51,333 | 53,140 | -1,807 | -3.4% |
| SIF ICAP Chile | 129,161 | 102,270 | 26,891 | 26.3% |
| SIF ICAP data sales | 706 | 1,430 | -723 | -50.6% |
| Capital Formation | 119,085 | 123,098 | -4,012 | -3.3% |
| Listing fees- BMV | 10,721 | 10,817 | -96 | -0.9% |
| Maintenance fees- BMV | 108,365 | 112,281 | -3,916 | -3.5% |
| Central Securities Depository | 296,062 | 324,976 | -28,914 | -8.9% |
| Information Services | 167,539 | 147,309 | 20,230 | 13.7% |
| Price Vendor- Valmer | 51,555 | 42,872 | 8,684 | 20.3% |
| Market Data | 115,984 | 104,437 | 11,546 | 11.1% |
| Others | 38,218 | 33,741 | 4,476 | 13.3% |
| Colocation | 5,368 | 5,055 | 313 | 6.2% |
| Others | 32,850 | 28,687 | 4,163 | 14.5% |
| Expenses | 446,636 | 438,814 | 7,823 | 1.8% |
| Personnel | 217,495 | 212,147 | 5,349 | 2.5% |
| Technology | 72,253 | 72,738 | -485 | -0.7% |
| Depreciation | 56,278 | 56,987 | -709 | -1.2% |
| Rent and Maintenance | 17,551 | 15,118 | 2,433 | 16.1% |
| Consulting Fees | 23,468 | 21,884 | 1,584 | 7.2% |
| Sub-custody | 23,927 | 24,712 | -784 | -3.2% |
| CNBV Fees | 8,287 | 7,719 | 569 | 7.4% |
| Other | 27,376 | 27,510 | -134 | -0.5% |
| Operating Income | 550,643 | 526,653 | 23,989 | 4.6% |
| Operating Margin | 55.21% | 54.55% | | 67pb |
| Comprehensive Financing Income | 85,294 | 18,360 | 66,934 | 364.6% |
| Interest Gain (Losses) | 57,253 | 28,713 | 28,540 | 99.4% |
| Exchange gain (Losses) | 28,041 | -10,352 | 38,393 | -370.9% |
| Dividends | 3,302 | 3,634 | -332 | -9.1% |
| Income before Taxes and Minority Interests | 639,239 | 548,647 | 90,591 | -4.0% |
| Taxes | 180,700 | 170,542 | 10,157 | 6.0% |
| Tax Rate | 28.3% | 31.1% | | -282 |
| Associated companies results | 776 | 1,348 | -572 | -42.5% |
| Minority Interests | -55,457 | -27,730 | -27,726 | 100.0% |
| Net Income | 403,858 | 351,722 | 52,136 | 14.8% |
| Net margin | 40.5% | 36.4% | | 407 |
| Depreciation and Amortization | 56,278 | 56,987 | -709 | -1.2% |
| EBITDA | 606,921 | 583,641 | 23,280 | 4.0% |
| EBIDTA Margin | 60.9% | 60.5% | 0% | 41pb |
| Number of Shares ⁽²⁾ | 584,747 | 591,111 | | -1.1% |
| Earnings per Share (pesos) | 0.69 | 0.60 | | 16.1% |

(1) Thousand pesos

(2) Thousand shares

ACUMULATED CONSOLIDATED RESULTS TO JUNE 2022 ⁽¹⁾

| | 6M 2022 | 6M 2021 | Var. | Var. |
|---|------------------|------------------|----------------|---------------|
| Revenues | 2,147,517 | 1,948,304 | 199,213 | 10.2% |
| Equity | 290,155 | 269,044 | 21,111 | 7.8% |
| Equity trading- BMV | 177,205 | 161,874 | 15,330 | 9.5% |
| Equity clearing- CCV | 112,950 | 107,169 | 5,781 | 5.4% |
| Derivatives | 106,542 | 97,424 | 9,118 | 9.4% |
| MexDer | 53,125 | 40,041 | 13,084 | 32.7% |
| Derivatives trading | 45,048 | 33,192 | 11,857 | 35.7% |
| MexDer data sales | 8,077 | 6,850 | 1,227 | 17.9% |
| Derivatives Clearing- Asigna | 53,417 | 57,383 | -3,966 | -6.9% |
| Derivatives Clearing | 52,971 | 57,142 | -4,170 | -7.3% |
| Data Sales Asigna | 445 | 241 | 205 | 84.9% |
| OTC (SIF ICAP) | 387,115 | 329,000 | 58,115 | 17.7% |
| OTC trading | 385,695 | 326,116 | 59,579 | 18.3% |
| SIF ICAP México | 102,624 | 105,369 | -2,745 | -2.6% |
| SIF ICAP Chile | 283,070 | 220,747 | 62,324 | 28.2% |
| SIF ICAP data sales | 1,420 | 2,884 | -1,463 | -50.7% |
| Capital Formation | 243,670 | 246,483 | -2,813 | -1.1% |
| Listing fees- BMV | 22,262 | 19,630 | 2,632 | 13.4% |
| Maintenance fees- BMV | 221,408 | 226,853 | -5,444 | -2.4% |
| Central Securities Depository | 702,947 | 636,429 | 66,518 | 10.5% |
| Information Services | 343,355 | 302,167 | 41,187 | 13.6% |
| Price Vendor- Valmer | 95,774 | 85,416 | 10,358 | 12.1% |
| Market Data | 247,581 | 216,752 | 30,829 | 14.2% |
| Others | 73,733 | 67,757 | 5,976 | 8.8% |
| Colocation | 10,891 | 10,153 | 739 | 7.3% |
| Others | 62,842 | 57,604 | 5,238 | 9.1% |
| Expenses | 896,007 | 894,629 | 1,378 | 0.2% |
| Personnel | 434,764 | 441,419 | -6,655 | -1.5% |
| Technology | 151,425 | 152,296 | -871 | -0.6% |
| Depreciation | 112,158 | 112,104 | 54 | 0.0% |
| Rent and Maintenance | 33,781 | 30,556 | 3,225 | 10.6% |
| Consulting Fees | 48,030 | 41,945 | 6,084 | 14.5% |
| Sub-custody | 47,824 | 47,980 | -156 | -0.3% |
| CNBV Fees | 16,575 | 15,437 | 1,138 | 7.4% |
| Other | 51,450 | 52,891 | -1,440 | -2.7% |
| Operating Income | 1,251,510 | 1,053,675 | 197,834 | 18.8% |
| Operating Margin | 58.3% | 54.1% | | 420bps |
| Comprehensive Financing Income | 109,545 | 67,014 | 42,531 | 63.5% |
| Interest Gain (Losses) | 105,255 | 60,479 | 44,776 | 74.0% |
| Exchange gain (Losses) | 4,290 | 6,536 | -2,245 | -34.4% |
| Dividends | 4,295 | 4,428 | -133 | -3.0% |
| Income before Taxes and Minority Interests | 1,365,350 | 1,125,117 | -21,173 | -4.0% |
| Taxes | 371,745 | 328,848 | 12,418 | 13.0% |
| Tax Rate | 27.2% | 29.2% | | -200 |
| Associated companies results | 78 | -227 | 808 | -134.3% |
| Minority Interests | -111,096 | -65,095 | -46,001 | 70.7% |
| Net Income | 882,586 | 730,948 | 151,638 | 20.7% |
| Net margin | 41.1% | 37.5% | | 358bps |
| Depreciation and Amortization | 112,158 | 112,104 | 54 | 0.0% |
| EBITDA | 1,363,668 | 1,165,779 | 197,888 | 17.0% |
| EBITDA Margin | 63.5% | 59.8% | 0% | 366bps |
| Number of Shares ⁽²⁾ | 584,747 | 591,111 | | -1.1% |
| Earnings per Share (pesos) | 1.51 | 1.24 | | 22.1% |

(1) Thousand pesos

(2) Thousand shares

BALANCE SHEET UP TO JUNE 30Th, 2022 ⁽¹⁾

| | Jun-22 | Dec-21 | Var. | Var. |
|---|--------------|--------------|-------------|------------|
| Total Assets | 8,415 | 8,590 | -174 | -2% |
| Cash & Investment | 3,429 | 3,705 | -276 | -7% |
| Accounts Receivable | 457 | 376 | 81 | 21% |
| Recoverable Taxes | 91 | 68 | 22 | 33% |
| Total Current Assets | 3,976 | 4,149 | -173 | -4% |
| Long Term Accounts Receivable | 133 | 104 | 30 | 28% |
| Other Non-Current Financial Assets | 185 | 185 | 0 | 0% |
| Investments in Associated Companies | 26 | 24 | 1 | 6% |
| Fixed Assets | 434 | 446 | -12 | -3% |
| Goodwill | 3,084 | 3,084 | 0 | 0% |
| Other Non-Current Assets | 578 | 598 | -21 | -3% |
| Total Non-Current Assets | 4,439 | 4,441 | -1 | 0% |
| Total Liabilities | 1,171 | 860 | 311 | 36% |
| Suppliers and Other Accounts Payable | 485 | 482 | 3 | 1% |
| Deferred Income | 314 | 9 | 305 | 3317% |
| Short Term Taxes Payable | 117 | 110 | 8 | 7% |
| Other Short Term Financial Liabilities | 0 | 0 | 0 | 0% |
| Total Current Liabilities | 916 | 601 | 315 | 52% |
| Other long Term Financial Liabilities | 255 | 259 | -4 | -2% |
| Total Long Term Liabilities | 255 | 259 | -4 | -2% |
| Stockholders' Equity | 7,243 | 7,730 | -487 | -6% |
| Capital Stock | 4,507 | 4,507 | 0 | 0% |
| Premium in issue of shares | 0.219 | 0.218 | 0 | 0% |
| Retained Earnings and Reserves | 1,846 | 2,444 | -598 | -24% |
| Other Results | 568 | 510 | 57 | 11% |
| Minority Interest | 324 | 269 | 54 | 20% |
| Liabilities + Stockholders' Equity | 8,415 | 8,590 | -175 | -2% |

(1) Million pesos

CASH FLOW UP TO JUNE 30TH, 2022 ⁽¹⁾

| OPERATING ACTIVITIES | |
|---|----------------|
| INCOME BEFORE TAXES | 1,365.4 |
| Depreciation and amortization | 112.2 |
| Subsidiary Results | 0.0 |
| Reserves | 0.0 |
| Goodwill | 0.0 |
| CASH FLOW FROM INCOME BEFORE TAXES | 1,477.6 |
| NET CASH FLOW FROM OPERATING ACTIVITY | |
| Changes in working capital | 202.5 |
| Taxes Paid | -397.2 |
| NET CASH FLOW FROM OPERATING ACTIVITIES | 1,282.9 |
| INVESTMENT ACTIVITIES | |
| Investment in fixed assets | -5.3 |
| Acquisition of shares LED | -15.0 |
| Intangibles | -30.7 |
| CASH FLOW AVAILABLE (NEEDED) FOR FINANCING ACTIVITES | 1,231.8 |
| FINANCING ACTIVITIES | |
| Leasing Payments | -67.7 |
| Stock Buyback Program | -134.1 |
| Dividends paid to controlling and non-controlling share holders | -1,306.0 |
| NET INCREASE (DECREASE) IN CASH | -276.0 |
| CASH BALANCE AT BEGINNING OF PERIOD | 3,704.7 |
| CASH BALANCE AT END OF PERIOD | 3,428.7 |

(1) Million pesos

Mexico City, Mexico, June 30th, 2022. Bolsa Mexicana de Valores, S.A.B. de C.V. (BMV: BOLSA A), invites you to participate in our:

2nd QUARTER 2022 EARNINGS CONFERENCE CALL

To be held on:

Wednesday, July 20th, 2022

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

Hosted by:

José-Oriol Bosch Par

CEO

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

https://viaid.webcasts.com/starthere.jsp?ei=1558369&tp_key=ff10f4fe30

you may also dial any of the following numbers:

Toll Free: 1-877-407-0784

Toll/International: 1-201-689-8560

ten minutes prior to the scheduled time using the
conference ID: **13731194**

A replay of the call will be available on our website www.bmv.com.mx
in our Investor Relations section as of Thursday, July 21st, 2022

**The Bolsa Mexicana de Valores will report its earnings for the second quarter of 2022 on
Tuesday, July 19th, after market close.**

If you have not received the 2Q22 earnings release prior to the conference or if you have questions regarding this call, please contact Luis René Ramón, email lramon@grupobmv.com.mx

I – Operating Figures of the Stock Market

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

| Domestic Equities | 2022 | | | | | | | | | | | |
|-------------------------------|-----------|-----------|-----------|-----------|------------|-----------|------|------|------|------|------|------|
| | Jan. | Feb. | Mar. | Apr. | May | Jun. | Jul. | Aug. | Sep. | Oct. | Nov. | Dec. |
| Number of Trades | 7,115,837 | 7,148,488 | 9,651,420 | 6,760,226 | 10,060,756 | 8,165,791 | | | | | | |
| Daily Average | 338,849 | 376,236 | 438,701 | 355,801 | 457,307 | 371,172 | | | | | | |
| Value Traded ⁽¹⁾ | 167,385 | 182,182 | 267,646 | 170,752 | 255,238 | 193,672 | | | | | | |
| Daily Average ⁽¹⁾ | 7,971 | 9,589 | 12,166 | 8,987 | 11,602 | 8,803 | | | | | | |
| Trading Volume ⁽²⁾ | 4,290,175 | 5,079,556 | 6,563,565 | 4,127,341 | 6,748,794 | 5,212,406 | | | | | | |
| Daily Average ⁽²⁾ | 204,294 | 267,345 | 298,344 | 217,228 | 306,763 | 236,928 | | | | | | |

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

| Global Market | 2022 | | | | | | | | | | | |
|-------------------------------|---------|---------|---------|---------|---------|---------|------|------|------|------|------|------|
| | Jan. | Feb. | Mar. | Apr. | May | Jun. | Jul. | Aug. | Sep. | Oct. | Nov. | Dec. |
| Number of Trades | 458,038 | 355,461 | 374,679 | 277,112 | 301,046 | 263,007 | | | | | | |
| Daily Average | 21,811 | 18,708 | 17,031 | 14,585 | 13,684 | 11,955 | | | | | | |
| Value Traded ⁽¹⁾ | 193,787 | 213,291 | 300,800 | 170,059 | 229,842 | 195,641 | | | | | | |
| Daily Average ⁽¹⁾ | 9,228 | 11,226 | 13,673 | 8,950 | 10,447 | 8,893 | | | | | | |
| Trading Volume ⁽²⁾ | 218,738 | 266,276 | 325,959 | 198,832 | 293,046 | 261,277 | | | | | | |
| Daily Average ⁽²⁾ | 10,416 | 14,015 | 14,816 | 10,465 | 13,320 | 11,876 | | | | | | |

(1) Million pesos

(2) Thousand shares

II – Operating Figures Futures Market

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

| Futuros | 2022 | | | | | | | | | | | |
|-------------------------------|---------|---------|---------|---------|-----------|-----------|------|------|------|------|------|------|
| | Jan. | Feb. | Mar. | Apr. | May | Jun. | Jul. | Aug. | Sep. | Oct. | Nov. | Dec. |
| Number of Trades | 10,221 | 10,903 | 19,829 | 9,300 | 12,753 | 16,078 | | | | | | |
| Volume ⁽¹⁾ | 270,650 | 990,378 | 698,526 | 200,318 | 431,794 | 1,947,875 | | | | | | |
| Notional Value ⁽²⁾ | 60,555 | 210,110 | 166,912 | 41,956 | 93,439 | 399,538 | | | | | | |
| Open Interest ⁽¹⁾ | 934,034 | 918,118 | 777,447 | 890,569 | 1,070,725 | 1,064,142 | | | | | | |

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

| | 2022 | | | | | | | | | | | |
|--------------------------------|--------|--------|--------|--------|--------|--------|------|------|------|------|------|------|
| | Jan. | Feb. | Mar. | Apr. | May | Jun. | Jul. | Aug. | Sep. | Oct. | Nov. | Dec. |
| Margin Deposits ⁽²⁾ | 31,298 | 27,674 | 30,098 | 31,728 | 32,963 | 35,499 | | | | | | |

(1) Contracts

(2) Million pesos

II.a – Futures Detail

| | DÓLAR | | | | EURO | | | | IPC INDEX | | | |
|---------|--------|-----------------------|-------------------------------|------------------------------|--------|-----------------------|----------------|---------------|-----------|-----------------------|-------------------------------|------------------------------|
| | Trades | Volume ⁽¹⁾ | Notional Value ⁽²⁾ | Open Interest ⁽¹⁾ | Trades | Volume ⁽¹⁾ | Notional Value | Open Interest | Trades | Volume ⁽¹⁾ | Notional Value ⁽²⁾ | Open Interest ⁽¹⁾ |
| Jan '21 | 470 | 198,506 | 39,960 | 563,755 | 0 | 0 | 0 | 0 | 11,984 | 21,330 | 9,734 | 14,033 |
| Feb '21 | 552 | 164,167 | 33,774 | 642,827 | 0 | 0 | 0 | 0 | 10,758 | 18,482 | 8,277 | 16,296 |
| Mar '21 | 579 | 1,395,783 | 296,825 | 558,942 | 0 | 0 | 0 | 0 | 19,073 | 65,353 | 31,116 | 17,419 |
| Apr '21 | 412 | 132,262 | 26,834 | 616,926 | 2 | 60 | 14 | 60 | 10,310 | 16,174 | 7,781 | 17,009 |
| May '21 | 305 | 721,486 | 145,103 | 909,591 | 0 | 0 | 0 | 60 | 9,062 | 15,049 | 7,425 | 18,321 |
| Jun '21 | 587 | 1,205,975 | 242,184 | 607,924 | 2 | 120 | 29 | 60 | 11,535 | 52,996 | 27,084 | 18,241 |
| Jul '21 | 319 | 153,683 | 30,912 | 607,179 | 0 | 0 | 0 | 60 | 10,852 | 19,599 | 9,847 | 17,759 |
| Aug '21 | 380 | 481,588 | 98,589 | 658,033 | 1 | 60 | 14 | 0 | 10,115 | 15,141 | 7,842 | 17,854 |
| Sep '21 | 481 | 954,943 | 192,894 | 503,879 | 0 | 0 | 0 | 0 | 12,931 | 56,497 | 29,211 | 16,029 |
| Oct '21 | 326 | 253,358 | 54,051 | 575,644 | 0 | 0 | 0 | 0 | 10,976 | 16,333 | 8,455 | 16,245 |
| Nov '21 | 366 | 396,635 | 85,162 | 736,402 | 3 | 60 | 15 | 20 | 13,120 | 19,833 | 10,128 | 15,685 |
| Dec '21 | 317 | 620,848 | 132,082 | 799,170 | 2 | 170 | 41 | 150 | 13,512 | 51,328 | 26,359 | 12,110 |
| Jan '22 | 481 | 251,280 | 52,479 | 912,740 | 3 | 250 | 59 | 100 | 9,672 | 15,216 | 7,998 | 12,087 |
| Feb '22 | 259 | 971,202 | 201,111 | 894,863 | 0 | 0 | 0 | 100 | 10,512 | 17,014 | 8,891 | 12,748 |
| Mar '22 | 463 | 621,299 | 132,248 | 754,915 | 0 | 0 | 0 | 100 | 19,268 | 62,493 | 33,573 | 12,421 |
| Apr '22 | 281 | 409,227 | 82,912 | 1,025,410 | 2 | 150 | 33 | 50 | 12,432 | 20,343 | 10,281 | 13,964 |
| May '22 | 423 | 1,882,091 | 376,410 | 1,020,890 | 1 | 50 | 11 | 100 | 15,615 | 45,610 | 22,189 | 14,950 |
| Jun '22 | 308 | 162,294 | 33,418 | 846,588 | 0 | 0 | 0 | 100 | 8,940 | 15,176 | 8,256 | 12,578 |
| Jul '22 | | | | | | | | | | | | |
| Aug '22 | | | | | | | | | | | | |
| Sep '22 | | | | | | | | | | | | |
| Oct '22 | | | | | | | | | | | | |
| Nov '22 | | | | | | | | | | | | |
| Dec '22 | | | | | | | | | | | | |

(1) *Contracts*

(2) *Million pesos*

II.a – Futures Detail

| | TIIE DE 28 DIAS | | | | MINI IPC | | | |
|---------|-----------------|-----------------------|-------------------------------|------------------------------|----------|-----------------------|----------------|---------------|
| | Trades | Volume ⁽¹⁾ | Notional Value ⁽²⁾ | Open Interest ⁽¹⁾ | Trades | Volume ⁽¹⁾ | Notional Value | Open Interest |
| Jan '21 | 0 | 0 | 0 | 0 | 150 | 346 | 32 | 117 |
| Feb '21 | 0 | 0 | 0 | 0 | 129 | 397 | 36 | 228 |
| Mar '21 | 0 | 0 | 0 | 0 | 145 | 405 | 39 | 102 |
| Apr '21 | 0 | 0 | 0 | 0 | 154 | 299 | 29 | 92 |
| May '21 | 0 | 0 | 0 | 0 | 172 | 324 | 32 | 99 |
| Jun '21 | 0 | 0 | 0 | 0 | 104 | 202 | 20 | 39 |
| Jul '21 | 0 | 0 | 0 | 0 | 213 | 543 | 55 | 61 |
| Aug '21 | 0 | 0 | 0 | 0 | 197 | 605 | 63 | 184 |
| Sep '21 | 0 | 0 | 0 | 0 | 98 | 202 | 21 | 3 |
| Oct '21 | 0 | 0 | 0 | 0 | 59 | 222 | 23 | 67 |
| Nov '21 | 0 | 0 | 0 | 0 | 65 | 210 | 21 | 164 |
| Dec '21 | 0 | 0 | 0 | 0 | 10 | 24 | 2 | 2 |
| Jan '22 | 0 | 0 | 0 | 0 | 54 | 74 | 8 | 7 |
| Feb '22 | 0 | 0 | 0 | 0 | 122 | 160 | 17 | 7 |
| Mar '22 | 0 | 0 | 0 | 0 | 83 | 134 | 14 | 11 |
| Apr '22 | 0 | 0 | 0 | 0 | 40 | 48 | 5 | 3 |
| May '22 | 0 | 0 | 0 | 0 | 32 | 54 | 5 | 1 |
| Jun '22 | 0 | 0 | 0 | 0 | 21 | 24 | 2 | 2 |
| Jul '22 | | | | | | | | |
| Aug '22 | | | | | | | | |
| Sep '22 | | | | | | | | |
| Oct '22 | | | | | | | | |
| Nov '22 | | | | | | | | |
| Dec '22 | | | | | | | | |

(1) Contracts

(2) Million pesos

II.a – Futures Detail

| | BONO DC24 (DC24) | | | | ORBIA | | | | GMEXICO | | | |
|---------|------------------|-----------------------|-------------------------------|------------------------------|--------|-----------------------|----------------|---------------|---------|-----------------------|-------------------------------|------------------------------|
| | Trades | Volume ⁽¹⁾ | Notional Value ⁽²⁾ | Open Interest ⁽¹⁾ | Trades | Volume ⁽¹⁾ | Notional Value | Open Interest | Trades | Volume ⁽¹⁾ | Notional Value ⁽²⁾ | Open Interest ⁽¹⁾ |
| Jan '21 | 1 | 1,000 | 122 | 5,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Feb '21 | 2 | 600 | 73 | 4,600 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Mar '21 | 2 | 8,000 | 945 | 4,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Apr '21 | 0 | 0 | 0 | 4,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| May '21 | 1 | 500 | 57 | 4,500 | 0 | 0 | 0 | 0 | 2 | 200 | 2 | 200 |
| Jun '21 | 8 | 9,500 | 1,087 | 4,500 | 0 | 0 | 0 | 0 | 2 | 100 | 1 | 100 |
| Jul '21 | 0 | 0 | 0 | 4,500 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 |
| Aug '21 | 1 | 2 | 0 | 4,500 | 0 | 0 | 0 | 0 | 3 | 700 | 6 | 200 |
| Sep '21 | 15 | 8,602 | 961 | 4,600 | 0 | 0 | 0 | 0 | 5 | 610 | 5 | 610 |
| Oct '21 | 0 | 0 | 0 | 4,600 | 0 | 0 | 0 | 0 | 6 | 500 | 5 | 110 |
| Nov '21 | 1 | 300 | 32 | 4,300 | 0 | 0 | 0 | 0 | 2 | 300 | 3 | 110 |
| Dec '21 | 6 | 10,300 | 1,121 | 5,000 | 0 | 0 | 0 | 0 | 3 | 160 | 1 | 50 |
| Jan '22 | 0 | 0 | 0 | 5,000 | 0 | 0 | 0 | 0 | 1 | 50 | 0 | 0 |
| Feb '22 | 4 | 800 | 87 | 5,200 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Mar '22 | 6 | 10,100 | 1,063 | 4,000 | 4 | 300 | 2 | 300 | 0 | 0 | 0 | 0 |
| Apr '22 | 2,500 | 257 | 5,600 | 2,500 | 1 | 100 | 1 | 200 | 0 | 0 | 0 | 0 |
| May '22 | 2,000 | 205 | 5,600 | 2,000 | 0 | 0 | 0 | 200 | 0 | 0 | 0 | 0 |
| Jun '22 | 8,700 | 897 | 2,500 | 8,700 | 2 | 400 | 2 | 200 | 0 | 0 | 0 | 0 |
| Jul '22 | | | | | | | | | | | | |
| Aug '22 | | | | | | | | | | | | |
| Sep '22 | | | | | | | | | | | | |
| Oct '22 | | | | | | | | | | | | |
| Nov '22 | | | | | | | | | | | | |
| Dec '22 | | | | | | | | | | | | |

(1) Contracts
(2) Million pesos

II.a – Futures Detail

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

(1) Contracts

(2) Million pesos

II.a – Futures Detail

| | CEMEX | | | | WALMEX | | | | FEMSA | | | |
|---------|--------|-----------------------|-------------------------------|------------------------------|--------|-----------------------|-------------------------------|------------------------------|--------|-----------------------|-------------------------------|------------------------------|
| | 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 '21 | 0 | 0 | 0 | 0 | 2 | 250 | 2 | 0 | 1 | 10 | 0 | 10 |
| Feb '21 | 0 | 0 | 0 | 0 | 3 | 375 | 2 | 125 | 0 | 0 | 0 | 10 |
| Mar '21 | 0 | 0 | 0 | 0 | 1 | 125 | 1 | 0 | 2 | 20 | 0 | 10 |
| Apr '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 10 | 0 | 0 |
| May '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jun '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jul '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 200 | 3 | 200 |
| Aug '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 200 |
| Sep '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 400 | 7 | 200 |
| Oct '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 200 | 4 | 400 |
| Nov '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 250 | 4 | 650 |
| Dec '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 400 | 6 | 650 |
| Jan '22 | 2 | 2,650 | 3 | 2,650 | 0 | 0 | 0 | 0 | 4 | 200 | 3 | 450 |
| Feb '22 | 1 | 1,000 | 1 | 3,650 | 0 | 0 | 0 | 0 | 3 | 200 | 3 | 550 |
| Mar '22 | 3 | 3,800 | 4 | 4,150 | 0 | 0 | 0 | 0 | 2 | 400 | 7 | 550 |
| Apr '22 | 1 | 20,000 | 19 | 24,150 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 550 |
| May '22 | 0 | 0 | 0 | 24,150 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 550 |
| Jun '22 | 2 | 8,300 | 6 | 24,150 | 0 | 0 | 0 | 0 | 3 | 1,100 | 16 | 550 |
| Jul '22 | | | | | | | | | | | | |
| Aug '22 | | | | | | | | | | | | |
| Sep '22 | | | | | | | | | | | | |
| Oct '22 | | | | | | | | | | | | |
| Nov '22 | | | | | | | | | | | | |
| Dec '22 | | | | | | | | | | | | |

(1) Contracts

(2) Million pesos

III – Operating Figures Options Market

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

| Options | 2022 | | | | | | | | | | | |
|-------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| | Jan. | Feb. | Mar. | Apr. | May. | Jun. | Jul. | Aug. | Sep. | Oct. | Nov. | Dec. |
| Number of Trades | 74 | 71 | 39 | 42 | 32 | 48 | | | | | | |
| Volume ⁽¹⁾ | 25,798 | 3,716 | 2,058 | 667 | 1,425 | 4,635 | | | | | | |
| Notional Value ⁽²⁾ | 290 | 229 | 436 | 161 | 290 | 947 | | | | | | |
| Open Interest ⁽¹⁾ | 27,050 | 30,693 | 2,036 | 2,618 | 4,026 | 3,621 | | | | | | |

(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 '21 | 250 | 348 | 153 | 275 | 14 | 2,061 | 411 | 2,141 | 3 | 60,000 | 90 | 60,000 |
| Feb '21 | 202 | 353 | 155 | 418 | 7 | 1,400 | 279 | 3,141 | 2 | 100,000 | 130 | 160,000 |
| Mar '21 | 252 | 300 | 137 | 29 | 25 | 3,224 | 666 | 3,085 | 0 | 0 | 0 | 0 |
| Apr '21 | 191 | 302 | 148 | 199 | 9 | 1,620 | 332 | 4,105 | 0 | 0 | 0 | 0 |
| May '21 | 105 | 261 | 131 | 358 | 6 | 2,000 | 410 | 6,105 | 0 | 0 | 0 | 0 |
| Jun '21 | 84 | 109 | 55 | 68 | 21 | 4,910 | 994 | 3,040 | 2 | 21,000 | 32 | 13,000 |
| Jul '21 | 121 | 490 | 238 | 462 | 2 | 400 | 80 | 3,440 | 2 | 13,000 | 21 | 26,000 |
| Aug '21 | 85 | 182 | 93 | 581 | 11 | 2,200 | 457 | 5,040 | 2 | 4,000 | 7 | 30,000 |
| Sep '21 | 105 | 203 | 103 | 265 | 4 | 800 | 163 | 2,800 | 0 | 0 | 0 | 4,000 |
| Oct '21 | 73 | 99 | 51 | 316 | 1 | 5,200 | 1,092 | 8,000 | 0 | 0 | 0 | 4,000 |
| Nov '21 | 121 | 343 | 165 | 482 | 0 | 0 | 0 | 8,000 | 0 | 0 | 0 | 4,000 |
| Dec '21 | 68 | 68 | 35 | 78 | 2 | 5,400 | 1,134 | 0 | 0 | 0 | 0 | 0 |
| Jan '22 | 64 | 98 | 51 | 100 | 4 | 800 | 163 | 800 | 0 | 0 | 0 | 0 |
| Feb '22 | 67 | 116 | 61 | 143 | 3 | 600 | 123 | 1,400 | 0 | 0 | 0 | 0 |
| Mar '22 | 30 | 58 | 32 | 36 | 9 | 2,000 | 404 | 2,000 | 0 | 0 | 0 | 0 |
| Apr '22 | 39 | 67 | 37 | 18 | 3 | 600 | 124 | 2,600 | 0 | 0 | 0 | 0 |
| May '22 | 25 | 25 | 13 | 26 | 7 | 1,400 | 277 | 4,000 | 0 | 0 | 0 | 0 |
| Jun '22 | 26 | 35 | 17 | 21 | 22 | 4,600 | 929 | 3,600 | 0 | 0 | 0 | 0 |
| Jul '22 | | | | | | | | | | | | |
| Aug '22 | | | | | | | | | | | | |
| Sep '22 | | | | | | | | | | | | |
| Oct '22 | | | | | | | | | | | | |
| Nov '22 | | | | | | | | | | | | |
| Dec '22 | | | | | | | | | | | | |

(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 '21 | 0 | 0 | 0 | 0 | 5 | 31,600 | 192 | 33,600 | 0 | 0 | 0 | 420 |
| Feb '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,600 | 0 | 0 | 0 | 420 |
| Mar '21 | 0 | 0 | 0 | 0 | 1 | 1,500 | 11 | 1,500 | 0 | 0 | 0 | 0 |
| Apr '21 | 0 | 0 | 0 | 0 | 1 | 1,500 | 9 | 3,000 | 0 | 0 | 0 | 0 |
| May '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,000 | 0 | 0 | 0 | 0 |
| Jun '21 | 0 | 0 | 0 | 0 | 1 | 1,700 | 10 | 1,700 | 0 | 0 | 0 | 0 |
| Jul '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,700 | 0 | 0 | 0 | 0 |
| Aug '21 | 0 | 0 | 0 | 0 | 3 | 7,800 | 55 | 9,500 | 0 | 0 | 0 | 0 |
| Sep '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,400 | 0 | 0 | 0 | 0 |
| Oct '21 | 3 | 13,000 | 18 | 13,000 | 2 | 6,400 | 44 | 7,800 | 0 | 0 | 0 | 0 |
| Nov '21 | 0 | 0 | 0 | 13,000 | 0 | 0 | 0 | 7,800 | 1 | 650 | 10 | 650 |
| Dec '21 | 0 | 0 | 0 | 0 | 3 | 1,251 | 10 | 1,250 | 0 | 0 | 0 | 0 |
| Jan '22 | 2 | 17,000 | 20 | 17,000 | 4 | 7,900 | 56 | 9,150 | 0 | 0 | 0 | 0 |
| Feb '22 | 0 | 0 | 0 | 17,000 | 0 | 0 | 0 | 9,150 | 1 | 3,000 | 45 | 3,000 |
| Mar '22 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Apr '22 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| May '22 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jun '22 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jul '22 | | | | | | | | | | | | |
| Aug '22 | | | | | | | | | | | | |
| Sep '22 | | | | | | | | | | | | |
| Oct '22 | | | | | | | | | | | | |
| Nov '22 | | | | | | | | | | | | |
| Dec '22 | | | | | | | | | | | | |

(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 '21 | 0 | 0 | 0 | 0 | 3 | 1,100 | 9 | 1,100 | 0 | 0 | 0 | 0 |
| Feb '21 | 0 | 0 | 0 | 0 | 1 | 1,150 | 10 | 2,250 | 0 | 0 | 0 | 0 |
| Mar '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Apr '21 | 0 | 0 | 0 | 0 | 2 | 2,000 | 18 | 2,000 | 0 | 0 | 0 | 0 |
| May '21 | 0 | 0 | 0 | 0 | 1 | 1,000 | 9 | 3,000 | 0 | 0 | 0 | 0 |
| Jun '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jul '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Aug '21 | 0 | 0 | 0 | 0 | 2 | 1,000 | 9 | 1,000 | 0 | 0 | 0 | 0 |
| Sep '21 | 0 | 0 | 0 | 0 | 1 | 1,200 | 10 | 1,200 | 0 | 0 | 0 | 0 |
| Oct '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,200 | 0 | 0 | 0 | 0 |
| Nov '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,200 | 0 | 0 | 0 | 0 |
| Dec '21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jan '22 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Feb '22 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Mar '22 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Apr '22 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| May '22 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jun '22 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jul '22 | | | | | | | | | | | | |
| Aug '22 | | | | | | | | | | | | |
| Sep '22 | | | | | | | | | | | | |
| Oct '22 | | | | | | | | | | | | |
| Nov '22 | | | | | | | | | | | | |
| Dec '22 | | | | | | | | | | | | |

(1) Contracts

III.a – Option Detail

| | ALFA | | | |
|---------|---------------|-----------------------------|-----------------------|------------------------------------|
| | Trades | Volume⁽¹⁾ | Notional Value | Open Interest⁽¹⁾ |
| Jan '21 | 0 | 0 | 0 | 0 |
| Feb '21 | 0 | 0 | 0 | 0 |
| Mar '21 | 6 | 9,000 | 10 | 9,000 |
| Apr '21 | 0 | 0 | 0 | 9,000 |
| May '21 | 0 | 0 | 0 | 9,000 |
| Jun '21 | 0 | 0 | 0 | 0 |
| Jul '21 | 0 | 0 | 0 | 0 |
| Aug '21 | 1 | 7,000 | 9 | 7,000 |
| Sep '21 | 0 | 0 | 0 | 7,000 |
| Oct '21 | 0 | 0 | 0 | 0 |
| Nov '21 | 0 | 0 | 0 | 7,000 |
| Dec '21 | 0 | 0 | 0 | 0 |
| Jan '22 | 0 | 0 | 0 | 0 |
| Feb '22 | 0 | 0 | 0 | 0 |
| Mar '22 | 0 | 0 | 0 | 0 |
| Apr '22 | 0 | 0 | 0 | 0 |
| May '22 | 0 | 0 | 0 | 0 |
| Jun '22 | 0 | 0 | 0 | 0 |
| Jul '22 | | | | |
| Aug '22 | | | | |
| Sep '22 | | | | |
| Oct '22 | | | | |
| Nov '22 | | | | |
| Dec '22 | | | | |

(1) Contracts

IV. – Operating Figures Swaps

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

| Swaps | 2022 | | | | | | | | | | | |
|-------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|------|------|------|------|------|------|
| | Jan. | Feb. | Mar. | Apr. | May | Jun. | Jul. | Aug. | Sep. | Oct. | Nov. | Dec. |
| Number of Trades | 32 | 75 | 61 | 28 | 26 | 37 | | | | | | |
| Volume ⁽¹⁾ | 269,450 | 388,825 | 637,075 | 334,419 | 396,320 | 304,047 | | | | | | |
| Notional Value ⁽²⁾ | 26,945 | 38,883 | 63,708 | 33,442 | 39,632 | 30,405 | | | | | | |
| Open Interest ⁽¹⁾ | 6,775,765 | 6,315,693 | 6,021,163 | 6,046,233 | 6,104,603 | 5,936,723 | | | | | | |

(1) Contracts

(2) Million pesos

V – Operating Figures SIF ICAP Mexico

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

(1) Million pesos

V – Operating Figures SIF ICAP Mexico

| SIF ICAP México | 2022 | | | | | | | | | | | |
|--|---------|---------|-----------|---------|---------|---------|------|------|------|------|------|------|
| | Ene. | Feb. | Mar. | Abr. | Mayo | Jun. | Jul. | Ago. | Sep. | Oct. | Nov. | Dic. |
| Assigned Operations | | | | | | | | | | | | |
| Daily Average Number of Trades | | 1 | 0 | | | | | | | | | |
| Average Transaction Size (28 day terms) ⁽¹⁾ | | 86 | 33 | 179 | 105 | | | | | | | |
| Daily Average Amount (28 day terms) ⁽¹⁾ | | 45 | 14 | 9 | 5 | | | | | | | |
| Corporate Bonds | | | | | | | | | | | | |
| Daily Average Number of Trades | | | | | | | | | | | | |
| Average Transaction Size (28 day terms) ⁽¹⁾ | | | | | | | | | | | | |
| Daily Average Amount (28 day terms) ⁽¹⁾ | | | | | | | | | | | | |
| Government Bonds (Broker) | | | | | | | | | | | | |
| Daily Average Number of Trades | 121 | 90 | 147 | 119 | 140 | 112 | | | | | | |
| Average Transaction Size (28 day terms) ⁽¹⁾ | 5,614 | 5,458 | 6,844 | 5,742 | 6,449 | 8,596 | | | | | | |
| Daily Average Amount (28 day terms) ⁽¹⁾ | 679,325 | 490,720 | 1,006,648 | 685,750 | 901,698 | 959,922 | | | | | | |
| IRS / Basis | | | | | | | | | | | | |
| Daily Average Number of Trades | 0 | 1 | 1 | 0 | 0 | 0 | | | | | | |
| Average Transaction Size (28 day terms) ⁽¹⁾ | 6,396 | 6,577 | 6,441 | 6,580 | 3,394 | 3,900 | | | | | | |
| Daily Average Amount (28 day terms) ⁽¹⁾ | 1,523 | 3,445 | 3,374 | 1,567 | 1,455 | 1,300 | | | | | | |
| Short Term (SET-TD) | | | | | | | | | | | | |
| Daily Average Number of Trades | 71 | 73 | 88 | 62 | 72 | 74 | | | | | | |
| Average Transaction Size (28 day terms) ⁽¹⁾ | 120 | 138 | 143 | 129 | 142 | 133 | | | | | | |
| Daily Average Amount (28 day terms) ⁽¹⁾ | 8,497 | 10,130 | 12,514 | 7,984 | 10,287 | 9,855 | | | | | | |
| SIPO | | | | | | | | | | | | |
| Daily Average Number of Trades | 123 | 115 | 128 | 101 | 118 | 124 | | | | | | |
| Average Transaction Size (28 day terms) ⁽¹⁾ | 402 | 351 | 378 | 488 | 515 | 312 | | | | | | |
| Daily Average Amount (28 day terms) ⁽¹⁾ | 49,525 | 40,376 | 48,539 | 49,387 | 61,006 | 38,598 | | | | | | |
| SIPO Corro | | | | | | | | | | | | |
| Daily Average Number of Trades | 7 | 6 | 9 | 9 | 11 | 12 | | | | | | |
| Average Transaction Size (28 day terms) ⁽¹⁾ | 5,921 | 8,145 | 6,301 | 5,352 | 6,129 | 6,385 | | | | | | |
| Daily Average Amount (28 day terms) ⁽¹⁾ | 43,142 | 50,034 | 59,413 | 48,420 | 65,088 | 77,228 | | | | | | |

(1) Million pesos

VI – Medium and long term issues

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

Amounts in million pesos

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

Amounts in million pesos

VI – Medium and long term issues

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

Amounts in million pesos

| INSTRUMENT | Jul '22 | | Aug '22 | | Sep '22 | | Oct '22 | | Nov '22 | | Dec '22 | |
|--|---------|--------|---------|--------|---------|--------|---------|--------|---------|--------|---------|--------|
| | Issues | Amount | Issues | Amount | Issues | Amount | Issues | Amount | Issues | Amount | Issues | Amount |
| 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 Bank Certificates of Development Banking | | | | | | | | | | | | |
| 83 Structured debt of financial institutions (CP) | | | | | | | | | | | | |
| TOTAL | | | | | | | | | | | | |

Amounts in million pesos