

3rd QUARTER 2022 RESULTS

Mexico City, October 18th, 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 third quarter of 2022, highlighting:

3Q2022 VS. 3Q2021

- Revenues reached 979 million pesos, 52 million or 6% higher compared to 3Q21 explained by: i) higher trading in derivatives and OTC in Chile and ii) new clients in information services.
- Expenses increased by 4% mainly explained by new software licences in technology and cybersecurity, technological and fiscal consultancies, as well as renovations to BMV’s building.
- Operating income and net income increased 7% and 9%, respectively.
- EBITDA was registered at 571 million pesos with an EBITDA margin of 58%.

FINANCIAL HIGHLIGHTS ⁽¹⁾

	3Q22	3Q21	Var %	9M 2022	9M 2021	Var %
Revenue	979	926	6%	3,126	2,875	9%
Expenses	462	445	4%	1,358	1,340	1%
Operating Income	517	482	7%	1,768	1,535	15%
EBITDA	571	541	6%	1,935	1,707	13%
EBITDA Margin	58%	58%	-5bps	62%	59%	252bps
Net Income	400	368	9%	1,283	1,099	17%
CAPEX	18	13	41%	54	29	87%

OPERATIONAL HIGHLIGHTS

	3Q22	3Q21	Var %	9M 2022	9M 2021	Var %
ADTV -Equity ⁽¹⁾⁽²⁾	15,906	15,359	4%	18,811	17,349	8%
Futures - Volume ⁽³⁾	35,458	32,709	8%	36,023	36,957	-3%
Swaps Notional Value ⁽¹⁾	104,623	112,457	-7%	337,636	365,076	-8%
Margin Deposits ⁽¹⁾	37,020	30,217	23%	33,369	34,399	-3%

(1) Million pesos (2) Average Daily Traded Value (3) Daily Average

During the third quarter of 2022, **BMV’s revenues** increased by 52 million pesos compared to the same quarter of 2021 due to higher transactional revenues (derivatives and OTC) and new information services clients. **Expenses** increased 17 million pesos or 4%, explained by higher technology and consulting expenses, as well as building renovations. **EBITDA margin** was 58% for the quarter and 62% for the year. **Net Income** was 400 million pesos, up 9% compared with the third quarter of 2021. **Earnings per share** increased 10% in the 3Q22.

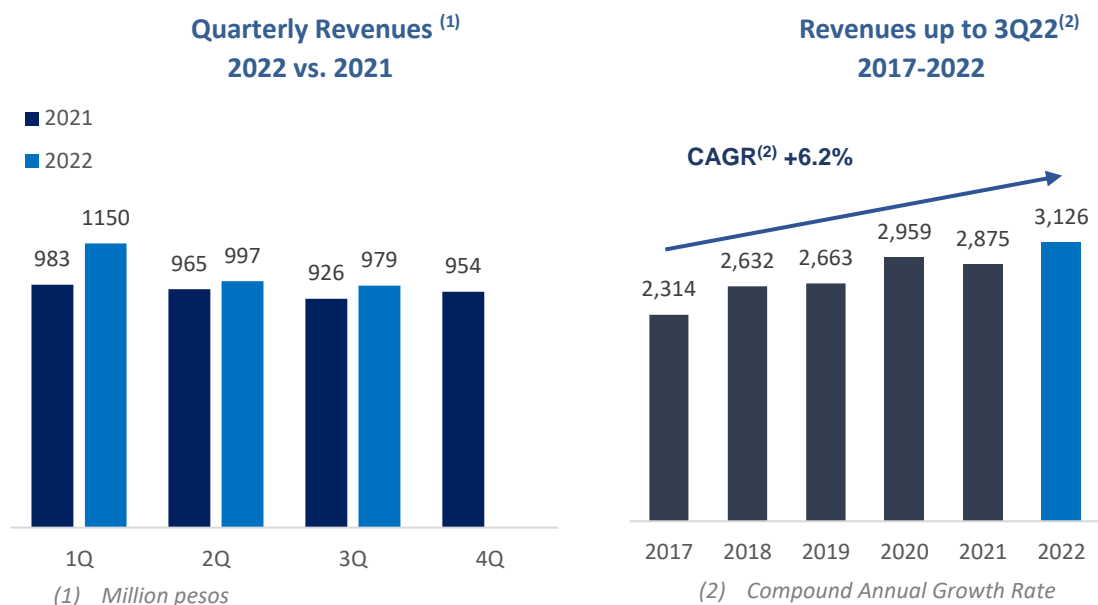
bmvinvestors@grupobmv.com.mx

For more information: Luis René Ramón, Investor Relations +52 (55) 5342-9027



REVENUES

During the third quarter of 2022 the exchange rate, USDMXN, reached a minimum and maximum of 19.80 and 20.94 pesos per U.S. dollar, respectively, and for the quarter the exchange rate closed at 20.31. Moreover, INEGI published the inflation rate estimate for 2021 at 8.7% and the Central Bank (Banco de México) set the reference interest rate at 9.25%. In the U.S., the Federal Reserve increased the interest rate to a range of 3-3.25%. In these conditions, **BMV's revenues** for the third quarter of 2022 were 6% higher than on 3Q21.



Revenue Detail ⁽¹⁾

	3Q - 2022 vs 2021		9M - 2022 vs 2021	
	Revenue	Var %	Revenue	Var %
Cash Equities	-210	0%	20,901	5%
Cash equities trading- BMV	-368	0%	14,963	6%
Cash equities clearing- CCV	158	0%	5,938	4%
Derivatives	8,177	17%	17,294	12%
MexDer	2,178	10%	15,261	24%
Asigna	5,999	25%	2,033	2%
OTC (SIF ICAP)	14,636	9%	72,751	15%
Capital Formation	-1,305	-1%	-4,117	-1%
Listing fees- BMV	66	0%	2,698	8%
Maintenance Fee- BMV	-1,371	-1%	-6,816	-2%
Central Securities Depository	2,791	1%	69,309	8%
Information Services	23,700	15%	64,887	14%
Price Vendor- Valmer	5,523	11%	15,881	12%
Data Sales	18,177	17%	49,006	15%
Others	4,552	12%	10,528	10%
Total	52,340	6%	251,553	9%

(1) Million pesos

Cash Equities

Cash Equities revenue, which mainly comprises Domestic and Global Market activities, was 122 million pesos, in line with the third quarter 2021.

Trading revenues were 74 million, a similar figure to 3Q21. The average daily trading value (ADTV) for the third quarter of 2022 was 15,906 million pesos, which represents an increment of 4% compared to the third quarter of the previous year. The difference between the growth rate in ADTV and revenue is due to the cancellation of services of three brokerage houses: UBS, Evercore and Deutsche.

It is important to mention that regulatory changes regarding the best execution rule or the allocation of trades was implemented in August of this year. Due to these changes, BMV Group decreased its market share to 87% in the third quarter of 2022 (92% in the local market and 83% in the global market), from 93% in the same period of the previous year.

In the **year-to-date results**, trading revenues were up 15 million or 6% to 252 million pesos. During the first nine months of 2022, the ADTV was 18,811 million pesos, up 8% compared to the same months of 2021. The BMV's market share in the 9M21 was 90%: 95% in the local market and 85% in the global market.

Stock market operating highlights in BMV– Equities

	3Q22	3Q21	Var %	9M 2022	9M 2021	Var %
Total Market						
Daily average value traded ⁽¹⁾	15,906	15,359	4%	18,811	17,349	8%
Daily average volume ⁽²⁾	206,276	208,351	-1%	247,337	253,005	-2%
Local Market						
Daily average value traded ⁽¹⁾	7,453	7,371	1%	9,060	8,191	11%
Daily average volume ⁽²⁾	195,807	198,847	-2%	235,523	239,979	-2%
Global Market (SIC)						
Daily average value traded ⁽¹⁾	8,453	7,988	6%	9,752	9,158	6%
Daily average volume ⁽²⁾	10,469	9,504	10%	11,814	13,025	-9%

⁽¹⁾ Million pesos

⁽²⁾ Thousand shares

During the third quarter, **cash equity clearing (CCV)** were 48 million pesos, in line with 3Q21. The ADTV of the total Mexican cash equities market was 18,325 million pesos, 10% higher than 9M21. However, there was a greater number of cross trades carried out compared to the same period last year.

Up-to-September, CCV presented higher revenues by 6 million pesos or 4% to 160 million compared with the same period in 2021. The ADTV of the total Mexican cash equities market during the first nine months of 2022 was 20,965 million pesos, 11% higher than 9M21. Similarly, in the accumulated months of 2022 there was a greater number of cross trades compared to the same period of the previous year.

Derivatives

Derivatives trading (MexDer) in the third quarter presented revenues for 25 million pesos, 2 million or 10% higher versus 3Q21 because of a higher volume in dollar futures, +36%, with institutional clients and interest rate swaps where there was a fewer volume of contracts, but with a longer tenor.

In the **period up to September 2022**, **MexDer** registered 78 million pesos in revenue, 15 million or 24% higher compared to 9M21. At the end of September 2022, the open interest of dollar futures is 1.4 million contracts, three times more than the same period of the previous year.

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

	3Q22	3Q21	Var %	9M 2022	9M 2021	Var %
IPC Index	1,330	1,404	-5%	1,381	1,485	-7%
Mini IPC	3	21	-88%	3	18	-80%
Overnight TIIE Funding Rate	0	6,566	6,566	0	0	0%
Currencies	33,159	24,466	36%	33,964	28,617	19%
Bonds	77	132	-42%	153	149	3%
Equities	889	120	640%	521	122	328%
Subtotal	35,458	32,709	8%	36,023	36,957	-3%
Swaps TIIE 28	16,096	17,301	-7%	17,770	19,316	-8%
TOTAL	51,553	50,010	3%	53,793	56,273	-4%

Contracts (daily average)

TIIE 28 Swaps

	3Q22	3Q21	Var %	9M 2022	9M 2021	Var %
Notional Value ⁽¹⁾	104,623	112,457	-7%	337,636	365,076	-8%

(1) Million pesos

During the third quarter of 2022, **derivatives clearing (Asigna)** reported revenues for 30 million pesos, up 6 million or 25% compared to 3Q21. The average margin deposits were 37 billion pesos or 23% more than on the third quarter of 2021 because of higher market volatility and hence higher margin deposit, as well a larger volume in dollar futures in MexDer.

When compared with the same **accumulated months of 2021**, Asigna's revenues increased by 2 million to 83 million pesos mainly due to clearing and settlement of dollar futures, in part impacted by lower margin deposits (-3% vs 9M21) due to the new methodology which was released in February 2022. Asigna charges 2 basis points on the average margin deposits and different settlement fees based on the type of contract traded.

Margin Deposits

	3Q22	3Q21	Var %	9M 2022	9M 2021	Var %
Margin Deposits ⁽¹⁾	37,020	30,217	23%	33,369	34,399	-3%

(1) Million pesos

OTC Trading (SIF ICAP)

Revenue for SIF ICAP in 3Q22 was 171 million pesos, 15 million or 9% higher when compared with the same period in 2021. SIF ICAP Mexico's revenues were down 2 million pesos or 4% because of lower trading of foreign clients. On the other hand, the revenue in SIF ICAP Chile increased by 17 million pesos or 16% explained by higher volatility due to economic and political events.

In the **period up to September 2022**, **SIF ICAP's** revenues increased by 73 million or 15% to 558 million pesos. It is important to mention that SIF ICAP Chile recorded non-recurring revenue from VAT refunds for an amount of 37 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 13% in the first nine months 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 third quarter, **listing revenues** reached 15 million pesos, a similar figure to that of 3Q21. In the **debt market**, 241 short-term debt issues were placed for an amount of 46 billion pesos (-1% vs. 3Q21) and 20 long-term issues for an amount of 53 billion pesos (+71% vs 3Q21). It is relevant to note that in the third quarter of 2022, 3 **ESG listings** were registered, two social bonds from Compartamos Banco for 2.5 billion pesos and Fonacot for 4 billion pesos, as well as a sustainable bond from the State of Mexico for 2.9 billion. In the equity market, the follow-on of Fibra Monterrey for 3.5 billion pesos during 3Q22 stand out.

Accumulated revenues up to September 2022 were 38 million pesos, 3 million or 8% higher than those observed in the same period of 2021. The number of listings in short and long-term debt markets was -12% and +40% compared to 9M21, with an amount placed at -1% and +66%, respectively. In the equity market, Fibra Monterrey issued a follow-on for 3.5 billion pesos during 3Q22.

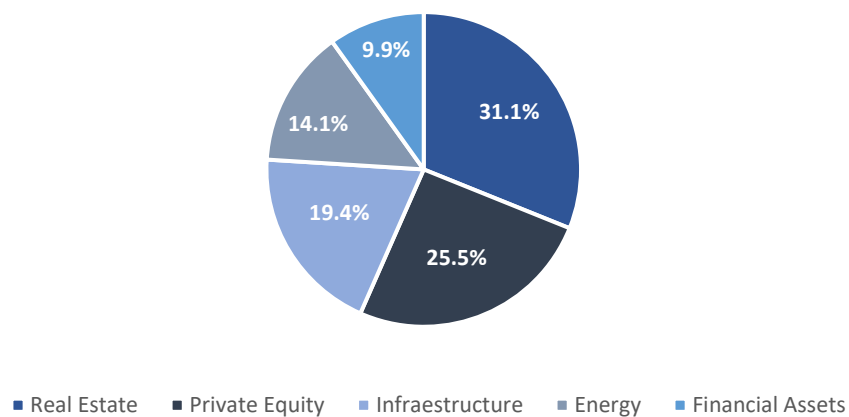
Regarding CKDs, Lock Capital solutions stands out with three listings for 55 million pesos.

Listing Activity

	3Q22	3Q21	Var %	9M 2022	9M 2021	Var %
Equity						
New Listings	0	0	-	0	2	-100%
Amount placed ⁽¹⁾	0	0	-	0	4,928	-100%
CKDs						
New Listings	0	0	-	0	3	-100%
Amount placed ⁽¹⁾	0	0	-	0	606	-100%
CERPIs						
New Listings	0	1	-100%	3	2	50%
Amount placed ⁽¹⁾	0	260	-100%	55	657	-92%
FIBRAS						
New Listings	1	0	-	1	0	-
Amount placed ⁽¹⁾	3,450	0	-	3,450	0	-
FIBRAS E						
New Listings	0	1	-100%	0	1	-100%
Amount placed ⁽¹⁾	0	22,159	-100%	0	22,159	-100%
Medium & long term debt						
New Listings	20	15	33%	56	40	40%
Amount placed ⁽¹⁾	53,234	31,209	71%	122,157	73,774	66%
Short term debt						
New Listings	241	305	-21%	756	855	-12%
Amount placed ⁽¹⁾	46,468	46,949	-1%	127,699	129,248	-1%

(1) Million pesos

Participation by sector in the total amount of CKDs 2009-3Q22



Between 2009 and 3Q22, 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 3Q22** were 106 million pesos, 1 million or 1% down compared to the same period last year. **Accumulated Revenues**, for the first nine months of 2022, were 328 million pesos, 7 million or 2% lower than those observed in 2022. 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** increased 1% or 3 million pesos to 289 million for the third quarter of 2022. Services related to the global market or SIC grew by two million pesos and assets under custody by one million pesos.

In the **period up to September 2022**, Indeval's revenue was 991 million pesos, 69 million or 8% higher than 9M21. It is important to highlight a non-recurring entry of 97 million pesos for the prescription of liabilities in the 1Q22. Excluding non-recurring items, revenues decreased 28 million due to lower services related to the global market (lower conversion related to arbitrage trades). Additionally, the value of assets under custody increased 5% and 4% in the local and global markets, respectively.

Average Value of Assets Under Custody

	3Q22	3Q21	Var %	9M 2022	9M 2021	Var%
Local Market ⁽¹⁾	29,200	28,565	2%	29,235	27,946	5%
Global Market ⁽¹⁾	1,585	1,645	-4%	1,631	1,573	4%

(1) Billion pesos

Information Services

Revenue in **information services** (Market Data and Valmer) in the 3Q22 was 178 million pesos, 24 million or 15% higher than the third quarter of 2021. In **Market Data**, revenue increased 17% 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 12% because of the implementation of a portfolio management software, which incur in consulting expenses, as well as valuation services.

For the months **up-to-September 2022**, revenue related to information services (Market Data and Valmer) reached 522 million pesos, 65 million or 14% higher than those of the same months of the previous year. Revenue increased 15% in Market Data and 12% in Valmer because of new data products and fee increments.

EXPENSES

Total expenses for the third quarter of 2022 were 462 million pesos, up 17 million or 4% compared to the third quarter of 2021.

This increment is explained by the following items:

- a) **Personnel** decreased by 4 million pesos compared with 3Q21. This is the net effect of extraordinary expenses due to a corporate restructuring in SIF ICAP last year and higher expenses because of salary increments and higher revenue in SIF ICAP.
- b) **Technology** up 16 million pesos explained by licenses to improve the perimeter protection and cybersecurity, modernization of BMV and subsidiary websites, new cloud services, as well as technological consultancies. Additionally, some hardware leases were extended to maximize the useful life of the equipment.
- c) **Depreciation** down 5 million pesos explained by maximizing the useful life of leased hardware.
- d) **Rent and Maintenance** up 5 million pesos due to higher maintenance and renovations to BMV's building.
- e) **Consulting fees** increased 7 million pesos due to consultancies related to VAT refunds in SIF ICAP Chile and services for the implementation of a portfolio management software sold by Valmer.
- f) **Sub-custody** down 3 million pesos explained by lower costs associated with the administration of tax forms and W8 formats.

As for the period of **up September 2022**, expenses were 1,358 million pesos, up 18 million pesos or 1% with respect to those of the first nine months of 2021 derived from the following concepts:

- a) **Personnel** decreased 10 million pesos compared with 9M21, but in line after excluding last year's corporate restructuring.
- b) **Technology** increased 15 million pesos due to licenses to improve the perimeter protection and cybersecurity, modernization of our websites, new cloud services, as well as technological consultancies. Additionally, some hardware leases were extended to maximize the useful life of the equipment.
- c) **Depreciation** down 5 million pesos explained by maximizing the useful life of leased hardware and the depreciation of the market surveillance system was completed.
- d) **Rent and Maintenance** up 8 million pesos due to higher maintenance and renovations to BMV's building.
- e) **Consulting fees** increased 13 million pesos due to consultancies related to VAT refunds in SIF ICAP Chile, information security services for the Security Operation Center (SOC), the segregation of Post-Trade's infrastructure and services for the implementation of a portfolio management software sold by Valmer.
- f) **Sub-custody** down 4 million pesos explained by lower costs associated with the administration of tax forms and W8 formats.
- g) **CNBV** increased 2 million pesos or 7%, in line with the inflation rate reported by INEGI.

Expenses detail ⁽¹⁾

	3Q22	3Q21	Var %	9M 2022	9M 2021	Var %
Personnel	218,754	222,473	-2%	653,517	663,892	-2%
Technology	81,364	65,755	24%	232,789	218,051	7%
Depreciation	54,316	59,656	-9%	166,474	171,760	-3%
Rent and Maintenance	18,789	13,644	38%	52,569	44,200	19%
Consulting Fees	30,182	23,570	28%	78,212	65,515	19%
Sub-custody	21,182	24,614	-14%	69,006	72,595	-5%
CNBV Fees	8,287	7,719	7%	24,862	23,156	7%
Others	28,927	27,483	5%	80,377	80,374	0%
Total Expenses	461,802	444,914	4%	1,357,809	1,339,542	1%

(1) Thousand pesos

FINANCIAL RESULTS ⁽¹⁾

	3Q22	3Q21	Var %	9M 2022	9M 2021	Var %
Operating Income	516,985	481,533	7%	1,768,494	1,535,208	15%
Operating Margin	52.8%	52.0%	84bps	56.6%	53.4%	317bps
Comprehensive Financing Income	75,031	40,127	87%	184,576	107,141	72%
EBITDA	571,301	541,189	6%	1,934,969	1,706,968	13%
EBITDA Margin	58.4%	58.4%	-5bps	61.9%	59.4%	251bps
Taxes	156,998	123,042	28%	528,743	451,890	17%
Tax Rate	26.1%	23.5%	261bps	26.9%	27.4%	-52bps
Minority Interest	-44,176	-29,583	49%	-155,272	-94,677	64%
Net Income	400,039	368,098	9%	1,282,625	1,099,046	17%

(1) Thousand pesos

Operating income increased by 7% or 35 million to 517 million pesos in 3Q21. For the results up to September of 2022, operating income was up 15% or 233 million to 1,768 million pesos.

Comprehensive financial income, in the third quarter of 2022, showed a positive change of 35 million pesos, 42 million more because of raising interest rates by the Central Bank (*Banco de México*) and 7 million less due to the appreciation of the Mexican peso vs the US dollar. So far this year, the comprehensive financial income increased by 77 million explained by:

- Financial Income, up 86 million due to rising interest rates during 9M2022; Cetes 28 days 8.9% and Cetes 1 year 10.6%. On the other hand, the interest on leases was 4.7 million pesos.
- Exchange Losses, 9 million less explained by the position in dollars in the BMV's treasury and the appreciation on the Mexican peso vs the US dollar.

The **tax rates** for the third quarter and for the first nine months of 2022 were 26% and 27%, respectively.

Net income for third quarter reached 400 million pesos, up 9% compared to 3Q21, and year-to-date net income reached 1,283 million pesos, 184 million or 17% less than in 9M21.

BALANCE SHEET HIGHLIGHTS

	Sep 22 ⁽¹⁾	Dec 21 ⁽¹⁾	Var \$	Var %
Current Assets	4,162	4,149	13	0%
<i>Cash</i>	3,700	3,705	-4	0%
Non-Current Assets	4,386	4,441	-55	-1%
Current Liabilities	798	601	197	33%
Non-Current Liabilities	209	259	-51	-19%
Stockholders' equity	7,539	7,730	-190	-2%

(1) Million pesos

As of September 30th, 2022, the **cash** on the balance sheet was 3,700 million pesos, in line with the balance of December 2021, which responds to the net effect of the earned income, the anticipated collection of the maintenance fees, share buyback fund, and the dividend paid.

Goodwill remained at 3.1 billion pesos.

Current liabilities increased by 33% to 798 million pesos, explained by the anticipated collection of maintenance fees. **Non-current liabilities** decreased by 51 million because of fewer hardware leases.

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

In the third quarter 2022, **CAPEX** was 18 million pesos compared to 13 million pesos in 3Q21. The accumulated CAPEX amounted to 54 million pesos, 25 million or 87% higher than in the same months of 2021.

2022 BUYBACK PROGRAM

At the end of September 2022, BMV has **bought back** 6,654,845 shares worth 248.6 million pesos.

CONSOLIDATED RESULTS OF THE THIRD QUARTER 2022 ⁽¹⁾

	3Q22	3Q21	Var.	Var.
Revenues	978,786	926,447	52,340	5.6%
Cash Equities	121,946	122,156	-210	-0.2%
Cash equities trading- BMV	74,414	74,782	-368	-0.5%
Cash equities clearing- CCV	47,532	47,375	158	0.3%
Derivatives	54,930	46,754	8,177	17.5%
MexDer	24,883	22,705	2,178	9.6%
<i>Derivatives trading</i>	21,724	19,262	2,462	12.8%
<i>Data sales-MexDer</i>	3,159	3,443	-285	-8.3%
Derivatives Clearing- Asigna	30,048	24,048	5,999	24.9%
<i>Derivatives Clearing</i>	29,833	24,017	5,816	24.2%
<i>Data Sales- Asigna</i>	214	31	183	591.6%
OTC (SIF ICAP)	171,294	156,659	14,636	9.3%
OTC trading	170,584	155,917	14,668	9.4%
<i>SIF ICAP México</i>	52,327	54,233	-1,906	-3.5%
<i>SIF ICAP Chile</i>	118,257	101,684	16,574	16.3%
SIF ICAP data sales	710	742	-32	-4.4%
Capital Formation	122,174	123,478	-1,305	-1.1%
Listing fees- BMV	15,875	15,808	66	0.4%
Maintenance Fee- BMV	106,299	107,670	-1,371	-1.3%
Central Securities Depository	288,793	286,002	2,791	1.0%
Information Services	178,237	154,537	23,700	15.3%
Price Vendor- Valmer	53,575	48,052	5,523	11.5%
Data Sales	124,662	106,485	18,177	17.1%
Others	41,412	36,860	4,552	12.3%
Colocation	5,402	5,348	54	1.0%
Others	36,010	31,513	4,498	14.3%
Expenses	461,802	444,914	16,888	3.8%
Personnel	218,754	222,473	-3,719	-1.7%
Technology	81,364	65,755	15,609	23.7%
Depreciation	54,316	59,656	-5,340	-9.0%
Rent and Maintenance	18,789	13,644	5,145	37.7%
Consulting Fees	30,182	23,570	6,612	28.1%
Sub-custody	21,182	24,614	-3,432	-13.9%
CNBV Fees	8,287	7,719	569	7.4%
Other	28,927	27,483	1,444	5.3%
Operating Income	516,985	481,533	35,452	7.4%
Operating Margin	52.82%	51.98%		84bps
Comprehensive Financing Income	75,031	40,127	34,904	87.0%
<i>Interest Gain (Losses)</i>	69,087	27,583	41,504	150.5%
<i>Exchange gain (Losses)</i>	5,944	12,544	-6,601	-52.6%
Dividends	8,458	1,158	7,300	630.4%
Income before Taxes and Minority Interests	600,474	522,818	77,656	-4.0%
Taxes	156,998	123,042	33,956	27.6%
Tax Rate	26.1%	23.5%		261bps
Associated companies results	740	-2,096	2,835	-135.3%
Minority Interests	-44,176	-29,583	-14,594	49.3%
Net Income	400,039	368,098	31,941	8.7%
Net margin	40.9%	39.7%		114bps
Depreciation and Amortization	54,316	59,656	-5,340	-9.0%
EBITDA	571,301	541,189	30,112	5.6%
EBIDTA Margin	58.4%	58.4%	0%	-5bps
Number of Shares ⁽²⁾	581,616	589,650		-1.4%
Earnings per Share (pesos)	0.69	0.62		10.2%

(1) Thousand pesos

(2) Thousand shares

ACCUMULATED CONSOLIDATED RESULTS TO SEPTEMBER 2022 ⁽¹⁾

	9M 2022	9M 2021	Var.	Var.
Revenues	3,126,303	2,874,750	251,553	8.8%
Cash Equities	412,101	391,200	20,901	5.3%
Cash equities trading- BMV	251,619	236,656	14,963	6.3%
Cash equities clearing- CCV	160,482	154,544	5,938	3.8%
Derivatives	161,472	144,178	17,294	12.0%
MexDer	78,008	62,747	15,261	24.3%
<i>Derivatives trading</i>	66,772	52,453	14,319	27.3%
<i>MexDer data sales</i>	11,236	10,293	942	9.2%
Derivatives Clearing- Asigna	83,464	81,431	2,033	2.5%
<i>Derivatives Clearing</i>	82,805	81,159	1,645	2.0%
<i>Data Sales Asigna</i>	660	272	388	142.7%
OTC (SIF ICAP)	558,409	485,658	72,751	15.0%
OTC trading	556,279	482,033	74,247	15.4%
<i>SIF ICAP México</i>	154,951	159,602	-4,651	-2.9%
<i>SIF ICAP Chile</i>	401,328	322,430	78,897	24.5%
SIF ICAP data sales	2,130	3,626	-1,496	-41.3%
Capital Formation	365,844	369,962	-4,117	-1.1%
Listing fees- BMV	38,137	35,438	2,698	7.6%
Maintenance Fee- BMV	327,708	334,523	-6,816	-2.0%
Central Securities Depository	991,740	922,431	69,309	7.5%
Information Services	521,591	456,704	64,887	14.2%
Price Vendor- Valmer	149,349	133,467	15,881	11.9%
Data Sales	372,243	323,237	49,006	15.2%
Others	115,145	104,617	10,528	10.1%
Colocation	16,293	15,500	792	5.1%
Others	98,852	89,117	9,735	10.9%
Expenses	1,357,809	1,339,542	18,266	1.4%
Personnel	653,517	663,892	-10,374	-1.6%
Technology	232,789	218,051	14,738	6.8%
Depreciation	166,474	171,760	-5,286	-3.1%
Rent and Maintenance	52,569	44,200	8,370	18.9%
Consulting Fees	78,212	65,515	12,697	19.4%
Sub-custody	69,006	72,595	-3,588	-4.9%
CNBV Fees	24,862	23,156	1,707	7.4%
Other	80,377	80,374	4	0.0%
Operating Income	1,768,494	1,535,208	233,286	15.2%
Operating Margin	56.6%	53.4%		317bps
Comprehensive Financing Income	184,576	107,141	77,434	72.3%
<i>Interest Gain (Losses)</i>	174,342	88,061	86,280	98.0%
<i>Exchange gain (Losses)</i>	10,234	19,080	-8,846	-46.4%
Dividends	12,753	5,586	7,167	128.3%
Income before Taxes and Minority Interests	1,965,823	1,647,935	-21,173	-4.0%
Taxes	528,743	451,890	12,418	17.0%
Tax Rate	26.9%	27.4%		-52bps
Associated companies results	817	-2,322	808	-135.2%
Minority Interests	-155,272	-94,677	-60,595	64.0%
Net Income	1,282,625	1,099,046	183,579	16.7%
Net margin	41.0%	38.2%		280bps
Depreciation and Amortization	166,474	171,760	-5,286	-3.1%
EBITDA	1,934,969	1,706,968	228,000	13.4%
EBIDTA Margin	61.9%	59.4%	0%	252bps
Number of Shares ⁽²⁾	581,616	589,650		-1.4%
Earnings per Share (pesos)	2.21	1.86		18.3%

(1) Thousand pesos

(2) Thousand shares

BALANCE SHEET UP TO SEPTEMBER 30TH, 2022 ⁽¹⁾

	Sep-22	Dec-21	Var.	Var.
Total Assets	8,548	8,590	-42	0%
Cash & Investment	3,700	3,705	-4	0%
Accounts Receivable	391	376	15	4%
Recoverable Taxes	70	68	2	3%
Total Current Assets	4,162	4,149	13	0%
Amortization expenses	127	104	23	22%
Other Non-Current Financial Assets	161	185	-24	-13%
Investments in Associated Companies	22	24	-2	-10%
Fixed Assets	428	446	-18	-4%
Goodwill	3,084	3,084	0	0%
Other Non-Current Assets	564	598	-35	-6%
Total Non-Current Assets	4,386	4,441	-55	-1%
Total Liabilities	1,008	860	147	17%
Suppliers and Other Accounts to Pay	514	482	32	7%
Deferred Income	169	9	160	1741%
Taxes Payable	115	110	5	5%
Other Short Term Financial Liabilities	0	0	0	0%
Total Current Liabilities	798	601	197	33%
Leases & Provisions	209	259	-50	-19%
Total Long Term Liabilities	209	259	-50	-19%
Stockholders' Equity	7,539	7,730	-191	-2%
Capital Stock	4,507	4,507	0	0%
Premium in issue of shares	0.219	0.218	0	0%
Retained Earnings and Reserves	2,131	2,444	-313	-13%
Other Results	540	510	30	6%
Minority Interest	362	269	93	34%
Liabilities + Stockholders' Equity	8,547	8,590	-43	-1%

(1) Million pesos

CASH FLOW UP TO SEPTEMBER 30th, 2022 ⁽¹⁾

OPERATING ACTIVITIES	
INCOME BEFORE TAXES	1,966.6
Depreciation and amortization	166.5
Subsidiary Results	0.8
Reserves	0.0
Goodwill	0.0
CASH FLOW FROM INCOME BEFORE TAXES	2,133.9
NET CASH FLOW FROM OPERATING ACTIVITY	
Changes in working capital	133.0
Taxes Paid	-545.8
NET CASH FLOW FROM OPERATING ACTIVITIES	1,721.2
INVESTMENT ACTIVITIES	
Investment in fixed assets	-8.4
Acquisition of shares LED	-15.0
Investment in projects	-46.0
CASH FLOW AVAILABLE (NEEDED) FOR FINANCING ACTIVITES	1,651.8
FINANCING ACTIVITIES	
Lease payment	-101.4
Stock Buyback Program	-248.7
Dividends paid to controlling and non-controlling shareholders	-1,306.0
NET INCREASE (DECREASE) IN CASH	-4.3
CASH BALANCE AT BEGINNING OF PERIOD	3,704.7
CASH BALANCE AT END OF PERIOD	3,700.4

(1) Million pesos

Mexico City, Mexico, September 21st, 2022. Bolsa Mexicana de Valores, S.A.B. de C.V. (BMV: BOLSA A), invites you to participate in our:

3rd QUARTER 2022 EARNINGS CONFERENCE CALL

To be held on:

Wednesday, October 19th, 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=1572298&tp_key=832810f98b

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: **13733064**

A replay of the call will be available on our website www.bmv.com.mx
in our Investor Relations section as of Thursday, October 20th, 2022

**The Bolsa Mexicana de Valores will report its earnings for the third quarter of 2022 on Tuesday,
October 18th, after market close.**

If you have not received the 3Q22 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

2021

Domestic Equities	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Number of Trades	7,765,750	7,663,206	9,427,578	7,405,628	7,615,129	8,251,542	6,466,786	7,342,232	7,399,325	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

2022

Domestic Equities	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	6,257,949	7,939,514	7,299,551			
Daily Average	338,849	376,236	438,701	355,801	457,307	371,172	297,998	345,196	347,598			
Value Traded ⁽¹⁾	167,385	182,182	267,646	170,752	255,238	193,672	147,126	172,654	164,661			
Daily Average ⁽¹⁾	7,971	9,589	12,166	8,987	11,602	8,803	7,006	7,507	7,841			
Trading Volume ⁽²⁾	4,290,175	5,079,556	6,563,565	4,127,341	6,748,794	5,212,406	3,717,795	4,499,790	4,509,885			
Daily Average ⁽²⁾	204,294	267,345	298,344	217,228	306,763	236,928	177,038	195,643	214,756			

2021

Global Market	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
Number of Trades	454,398	492,867	535,437	384,627	415,564	500,400	473,387	447,247	410,473	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

2022

Global Market	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	241,397	288,492	184,821			
Daily Average	21,811	18,708	17,031	14,585	13,684	11,955	11,495	12,543	8,801			
Value Traded ⁽¹⁾	193,787	213,291	300,800	170,059	229,842	195,641	213,561	188,590	147,296			
Daily Average ⁽¹⁾	9,228	11,226	13,673	8,950	10,447	8,893	10,170	8,200	7,014			
Trading Volume ⁽²⁾	218,738	266,276	325,959	198,832	293,046	261,277	295,376	219,276	165,850			
Daily Average ⁽²⁾	10,416	14,015	14,816	10,465	13,320	11,876	14,066	9,534	7,898			

(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	10,428	12,641	16,943			
Volume ⁽¹⁾	270,650	990,378	698,526	200,318	431,794	1,947,875	204,988	299,443	1,800,312			
Notional Value ⁽²⁾	60,555	210,110	166,912	41,956	93,439	399,538	46,435	65,587	372,743			
Open Interest ⁽¹⁾	934,034	918,118	777,447	890,569	1,070,725	1,064,142	1,194,404	1,334,305	1,430,555			

	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	37,455	37,325	36,278			

(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	308	162,294	33,418	846,588	0	0	0	100	8,940	15,176	8,256	12,578
May '22	281	409,227	82,912	1,025,410	2	150	33	50	12,432	20,343	10,281	13,964
Jun '22	423	1,882,091	376,410	1,020,890	1	50	11	100	15,615	45,610	22,189	14,950
Jul '22	287	190,538	39,872	1,149,806	0	0	0	100	10,116	13,825	6,554	16,289
Aug '22	314	278,770	57,236	1,288,430	2	150	31	250	12,271	17,456	8,311	16,394
Sep '22	400	1,685,617	346,079	1,384,681	3	250	51	200	16,457	55,164	26,034	15,254
Oct '22												
Nov '22												
Dec '22												

(1) Contracts

(2) Million pesos

II.a – Futures Detail

	TIE 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	0	0	0	0	20	20	2	4
Aug '22	0	0	0	0	51	67	6	26
Sep '22	0	0	0	0	63	81	8	20
Oct '22								
Nov '22								
Dec '22								

(1) *Contracts*

(2) *Milion 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	8	2,500	257	5,600	1	100	1	200	0	0	0	0
May '22	4	2,000	205	5,600	0	0	0	200	0	0	0	0
Jun '22	9	8,700	897	2,500	2	400	2	200	0	0	0	0
Jul '22	1	5	1	2,505	0	0	0	200	0	0	0	800
Aug '22	0	0	0	2,505	0	0	0	200	0	0	0	800
Sep '22	5	5,000	513	2,500	3	600	2	400	2	1,600	5	800
Oct '22												
Nov '22												
Dec '22												

(1) *Contracts*

(2) *Milion 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	0	0	0	800	0	0	0	0	0	0	0	0
Aug '22	0	0	0	800	0	0	0	0	0	0	0	0
Sep '22	2	1,600	5	800	0	0	0	0	0	0	0	0
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	Open Interest	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	0	0	0	24,150	0	0	0	0	2	400	5	550
Aug '22	3	3,000	3	25,150	0	0	0	0	0	0	0	550
Sep '22	8	51,300	40	26,150	0	0	0	0	2	700	10	550
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	22	44	26	-	-	-
Volume ⁽¹⁾	25,798	3,716	2,058	667	1,425	4,635	420	4,056	181,414	-	-	-
Notional Value ⁽²⁾	290	229	436	161	290	947	94	227	460	-	-	-
Open Interest ⁽¹⁾	27,050	30,693	2,036	2,618	4,026	3,621	4,023	8,048	182,403	-	-	-

(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	20	20	9	23	2	400	85	4,000	0	0	0	0
Aug '22	37	56	27	48	5	1,000	198	5,000	0	0	0	0
Sep '22	12	12	6	3	7	1,400	283	2,400	3	30,002	54	0
Oct '22												
Nov '22												
Dec '22												

(1) Contracts

(2) Milion 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	0	0	0	0	0	0	0	0	0	0	0	0
Aug '22	2	3,000	3	3,000	0	0	0	0	0	0	0	0
Sep '22	4	150,000	118	150,000	0	0	0	0	0	0	0	0
Oct '22												
Nov '22												
Dec '22												

(1) Contracts

III.a – Option Detail

	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 '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	0	0	0	0	0	0	0	0	0	0	0	0
Aug '22	0	0	0	0	0	0	0	0	0	0	0	0
Sep '22	0	0	0	0	0	0	0	0	0	0	0	0
Oct '22												
Nov '22												
Dec '22												

(1) Contracts

III.a – Option Detail

	ALFA				AMOVIL A			
	Trades	Volume ⁽¹⁾	Notional Value	Open Interest ⁽¹⁾	Trades	Volume ⁽¹⁾	Notional Value	Open Interest ⁽¹⁾
Jan '21	0	0	0	0	0	0	0	0
Feb '21	0	0	0	0	0	0	0	0
Mar '21	6	9,000	10	9,000	0	0	0	0
Apr '21	0	0	0	9,000	0	0	0	0
May '21	0	0	0	9,000	0	0	0	0
Jun '21	0	0	0	0	0	0	0	0
Jul '21	0	0	0	0	0	0	0	0
Aug '21	1	7,000	9	7,000	0	0	0	0
Sep '21	0	0	0	7,000	0	0	0	0
Oct '21	0	0	0	0	0	0	0	0
Nov '21	0	0	0	7,000	0	0	0	0
Dec '21	0	0	0	0	0	0	0	0
Jan '22	0	0	0	0	0	0	0	0
Feb '22	0	0	0	0	0	0	0	0
Mar '22	0	0	0	0	0	0	0	0
Apr '22	0	0	0	0	0	0	0	0
May '22	0	0	0	0	0	0	0	0
Jun '22	0	0	0	0	0	0	0	0
Jul '22	0	0	0	0	0	0	0	0
Aug '22	0	0	0	0	0	0	0	0
Sep '22	0	0	0	0	0	0	0	30,000
Oct '22	0	0	0	0	0	0	0	0
Nov '22	0	0	0	0	0	0	0	0
Dec '22	0	0	0	0	0	0	0	0

(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	35	42	23			
Volume ⁽¹⁾	269,450	388,825	637,075	334,419	396,320	304,047	317,750	335,765	392,710			
Notional Value ⁽²⁾	26,945	38,883	63,708	33,442	39,632	30,405	31,775	33,577	39,271			
Open Interest ⁽¹⁾	6,775,765	6,315,693	6,021,163	6,046,233	6,104,603	5,936,723	6,017,003	5,872,474	5,904,483			

(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	129	117	99			
Average Transaction Size (28 day terms) ⁽¹⁾	5,614	5,458	6,844	5,742	6,449	8,596	12,782	6,690	8,521			
Daily Average Amount (28 day terms) ⁽¹⁾	679,325	490,720	1,006,648	685,750	901,698	959,922	1,646,496	781,417	847,641			
IRS / Basis												
Daily Average Number of Trades	0	1	1	0	0	0	1	1	1			
Average Transaction Size (28 day terms) ⁽¹⁾	6,396	6,577	6,441	6,580	3,394	3,900	6,544	3,443	5,880			
Daily Average Amount (28 day terms) ⁽¹⁾	1,523	3,445	3,374	1,567	1,455	1,300	4,674	1,804	5,040			
Short Term (SET-TD)												
Daily Average Number of Trades	71	73	88	62	72	74	74	86	72			
Average Transaction Size (28 day terms) ⁽¹⁾	120	138	143	129	142	133	130	149	158			
Daily Average Amount (28 day terms) ⁽¹⁾	8,497	10,130	12,514	7,984	10,287	9,855	9,591	12,818	11,364			
SIPO												
Daily Average Number of Trades	123	115	128	101	118	124	108	127	118			
Average Transaction Size (28 day terms) ⁽¹⁾	402	351	378	488	515	312	403	370	359			
Daily Average Amount (28 day terms) ⁽¹⁾	49,525	40,376	48,539	49,387	61,006	38,598	43,656	47,166	42,254			
SIPO Corro												
Daily Average Number of Trades	7	6	9	9	11	12	9	9	7			
Average Transaction Size (28 day terms) ⁽¹⁾	5,921	8,145	6,301	5,352	6,129	6,385	10,227	6,430	7,366			
Daily Average Amount (28 day terms) ⁽¹⁾	43,142	50,034	59,413	48,420	65,088	77,228	87,172	56,335	53,318			

(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	7	6,001	7	6,025	9	6,591	-	-	-	-	-	-
JE Dual listing debt	3	40,000	3	40,000	3	40,000	-	-	-	-	-	-
90 Secured government certificates	19	67,014	19	67,130	20	69,993	-	-	-	-	-	-
95 Secured federal government certificates	69	418,905	68	420,456	68	419,973	-	-	-	-	-	-
91 Secured private bonds	253	570,516	247	575,654	240	566,446	-	-	-	-	-	-
94 Secured bank bonds	42	173,021	44	176,079	43	174,865	-	-	-	-	-	-
97 Mortgage backed securities	38	15,088	38	15,143	38	15,203	-	-	-	-	-	-
98 Total Mortgage backed certificates	2	789	2	794	2	798	-	-	-	-	-	-
99 Structured debt of financial institutions and / or subsidiaries	100	18,631	96	16,902	86	15,478	-	-	-	-	-	-
F Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
2U Detachable coupon inflation indexed certificates	1	1,707	1	1,719	1	1,732	-	-	-	-	-	-
2P Detachable coupon certificates	-	-	-	-	-	-	-	-	-	-	-	-
92 Short term municipal and estate bonds	-	-	-	-	-	-	-	-	-	-	-	-
93 Short term ICS	257	35,900	247	40,096	231	39,277	-	-	-	-	-	-
CD Bank Certificates of Development Banking	11	46,198	11	46,217	11	46,237	-	-	-	-	-	-
83 Structured debt of financial institutions (CP)	3	494	3	381	4	599	-	-	-	-	-	-
TOTAL	805	1,394,264	786	1,406,596	756	1,397,191	-	-	-	-	-	-

Amounts in million pesos