

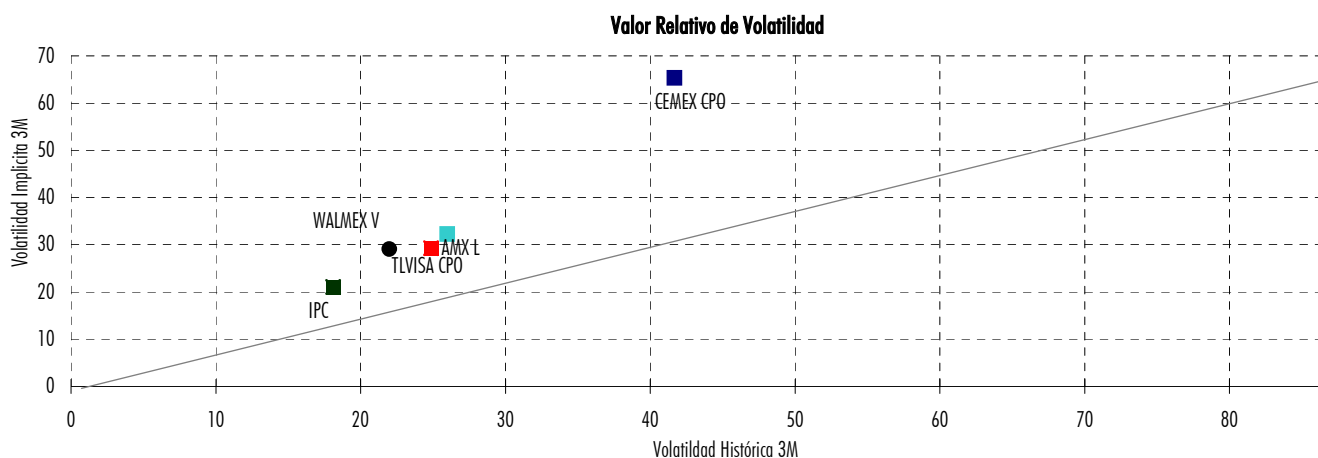
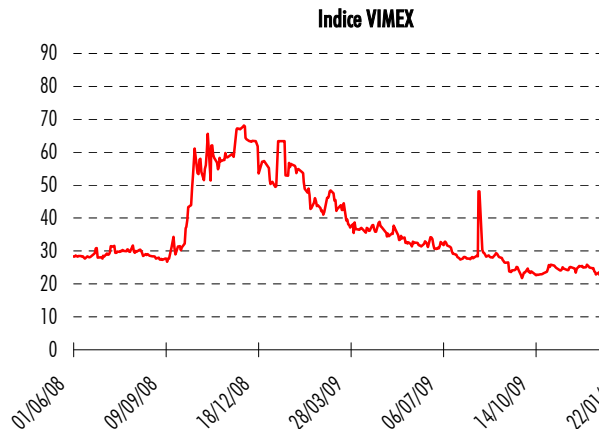
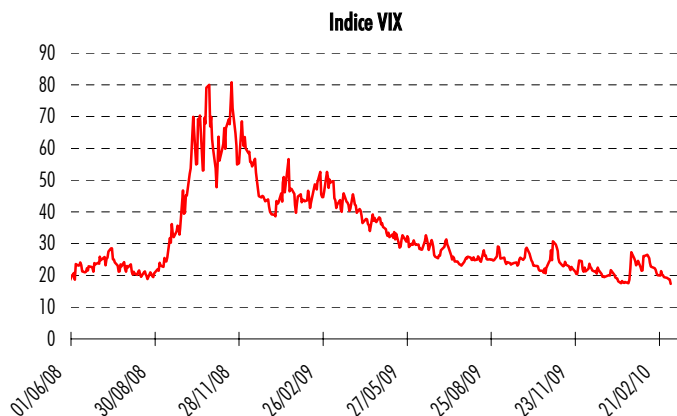
## Warrants

| Serie        | Prima  | Garantía | Strike    | Tope/Piso | Factor  | Fechas   |          | Días para Vencim. | Valor Máximo | Valuación | Rendimiento |          |
|--------------|--------|----------|-----------|-----------|---------|----------|----------|-------------------|--------------|-----------|-------------|----------|
|              |        |          |           |           |         | Emisión  | Vencim.  |                   |              |           | Efectivo    | Anualiz. |
| CAN008RDC001 | 250    | 250      | 44.69     | 62.57     | 4.475   | 25/08/08 | 25/08/10 | 173               | 330          | 262       | 4.60%       | 2.97%    |
| CAN010RDC011 | 10,000 | 9,500    | 101.21    | 127.85    | 78.831  | 04/11/09 | 29/10/10 | 238               | 11,600       | 10,122    | 1.22%       | 3.64%    |
| CAN012RDC012 | 10,000 | 9,500    | 30,307.47 | 34,933.35 | 0.309   | 16/12/09 | 10/12/10 | 280               | 10,928       | 9,906     | -0.94%      | NA       |
| CAN101RDC013 | 10,000 | 9,000    | 26.69     | 33.89     | 337.154 | 19/01/10 | 12/01/11 | 313               | 11,428       | 9,768     | -2.32%      | NA       |
| CAN102RDC016 | 10,000 | 9,700    | 41.08     | 44.57     | 243.428 | 24/02/10 | 16/02/11 | 348               | 10,852       | 9,860     | -1.40%      | NA       |

## Notas Estructuradas

| Clave        | Emisor                           | Fechas   |          |          |          |          |          | Valuación | Rendimiento |          |
|--------------|----------------------------------|----------|----------|----------|----------|----------|----------|-----------|-------------|----------|
|              |                                  | Emisión  | Vencim.  | Obs.     | Obs.     | Obs.     | Obs.     |           | Efectivo    | Anualiz. |
| SGA 3-08     | Société Générale Acceptance N.V. | 05/03/08 | 14/03/12 | 08/09/09 | 08/03/10 | 07/09/10 | 07/09/11 | 10,539    | 5.39%       | 2.68%    |
| Calyon 4-08  | Calyon                           | 10/03/08 | 14/03/12 | 08/09/09 | 08/03/10 | 07/09/10 | 07/03/11 | 9,326     | -6.74%      | NA       |
| Calyon 5-08  | Calyon                           | 10/03/08 | 15/05/12 | 09/11/09 | 07/05/10 | 08/11/10 | 09/05/11 | 8,933     | -10.67%     | NA       |
| DB 513120731 | Deutsche Bank                    | 17/07/08 | 31/07/12 | 31/07/09 | 03/02/10 | 02/08/10 | 01/02/10 | 9,970     | -0.30%      | NA       |

## Datos de Mercado - Índices de volatilidad



### Interés Abierto (Mexder) - Incluye todas las series de cada nombre

#### México - Calls (Opciones de Compra)

| Clave       | Nombre                           | Interes Abierto |
|-------------|----------------------------------|-----------------|
| IPC         | Indice de Precios y Cotizaciones | 4,002           |
| AMX L       | America Móvil                    | 14,460          |
| CEMEX CPO   | Cemex                            | 14,689          |
| WALMEX V    | Wal-Mart de México               | 18,986          |
| TLEVISA CPO | Televisa                         | 1,600           |

#### México - Puts (Opciones de Venta)

| Clave       | Nombre                   | Interes Abierto |
|-------------|--------------------------|-----------------|
| IPC         | Indice de Precios y Cot. | 3,334           |
| AMX L       | America Móvil            | 12,250          |
| CEMEX CPO   | Cemex                    | 9,083           |
| WALMEX V    | Wal-Mart de México       | 17,016          |
| TLEVISA CPO | Televisa                 | 4,398           |

(Fuente: Bloomberg)

Salvador Peredo • Tel. 9179-5185 • salvador\_peredo@scotiacapital.com

Marcelo Rodriguez • Tel. 9179-5186 • marcelo\_rodriguez@scotiacapital.com

Arieti Rios • Tel. 9179-5187 • arieti\_rios@scotiacapital.com