

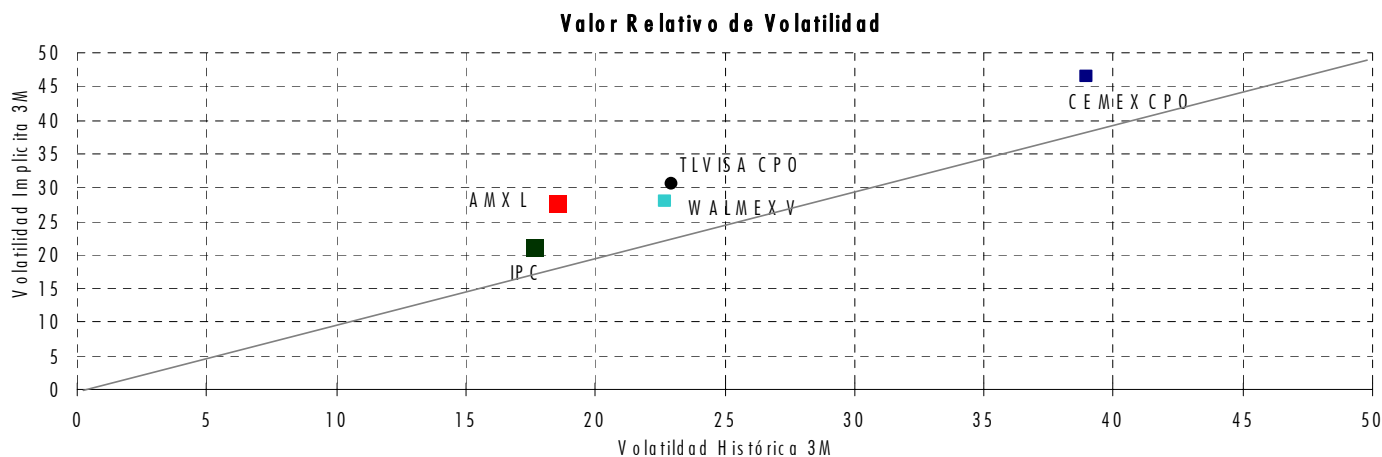
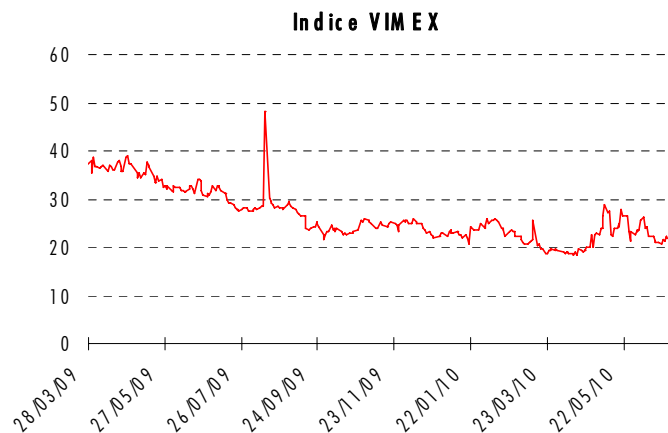
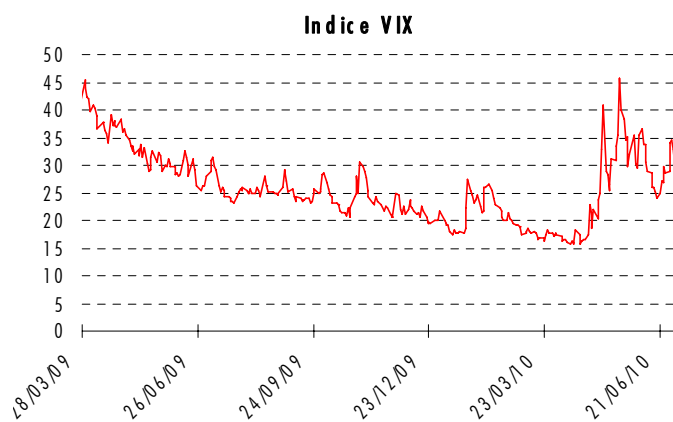
Warrants

| Serie | Prima | Garantía | Strike | Tope/Piso | Factor | Fechas | | Días para Vencim. | Valor Máximo | Valuación (indicativo) | Rendimiento | |
|--------------|--------|----------|-----------|-----------|---------|----------|----------|-------------------|--------------|------------------------|-------------|----------|
| | | | | | | Emisión | Vencim. | | | | Efectivo | Anualiz. |
| CAN008RDC001 | 250 | 250 | 44.69 | 62.57 | 4.475 | 25/08/08 | 25/08/10 | 33 | 330 | 254 | 1.60% | 0.83% |
| CAN010RDC011 | 10,000 | 9,500 | 101.21 | 127.85 | 78.831 | 04/11/09 | 29/10/10 | 98 | 11,600 | 10,414 | 4.14% | 5.71% |
| CAN012RDC012 | 10,000 | 9,500 | 30,307.47 | 34,933.35 | 0.309 | 16/12/09 | 10/12/10 | 140 | 10,928 | 10,125 | 1.25% | 2.05% |
| CAN101RDC013 | 10,000 | 9,000 | 26.69 | 33.89 | 337.154 | 19/01/10 | 12/01/11 | 173 | 11,428 | 10,401 | 4.01% | 7.80% |
| CAN102RDC016 | 10,000 | 9,700 | 41.08 | 44.57 | 243.428 | 24/02/10 | 16/02/11 | 208 | 10,852 | 10,084 | 0.84% | 2.03% |
| CAN101RDC018 | 10,000 | 3,000 | 31.40 | 35.48 | 541.400 | 26/04/10 | 21/01/11 | 182 | 12,210 | 10,302 | 3.02% | 12.35% |
| CAN105RDC020 | 10,000 | 9,700 | 28.77 | 31.07 | 347.000 | 01/06/10 | 25/05/11 | 306 | 10,720 | 9,889 | -1.11% | NA |

Notas Estructuradas

| Clave | Emisor | Fechas | | | | | | Valuación (indicativo) | Rendimiento | |
|--------------|---------------------------------|----------|----------|----------|----------|----------|----------|------------------------|-------------|----------|
| | | Emisión | Vencim. | Obs. | Obs. | Obs. | Obs. | | Efectivo | Anualiz. |
| SGA 3-08 | Société Générale Accetance N.V. | 05/03/08 | 14/03/12 | 08/09/09 | 08/03/10 | 07/09/10 | 07/09/11 | 10,680 | 6.80% | 2.81% |
| Calyon 4-08 | Calyon | 10/03/08 | 14/03/12 | 08/09/09 | 08/03/10 | 07/09/10 | 07/03/11 | 9,397 | -6.03% | NA |
| Calyon 5-08 | Calyon | 10/03/08 | 15/05/12 | 09/11/09 | 07/05/10 | 08/11/10 | 09/05/11 | 9,093 | -9.07% | NA |
| DB 513120731 | Deutsche Bank | 17/07/08 | 31/07/12 | 31/07/09 | 03/02/10 | 02/08/10 | 01/02/10 | 9,155 | -8.45% | 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 | 11,371 |
| AMX L | America Móvil | 13,153 |
| CEMEX CPO | Cemex | 10,552 |
| WALMEX V | Wal-Mart de México | 10,224 |
| TLEVISA CPO | Televisa | 210 |

México - Puts (Opciones de Venta)

| Clave | Nombre | Interes Abierto |
|-------------|--------------------------|-----------------|
| IPC | Indice de Precios y Cot. | 14,811 |
| AMX L | America Móvil | 22,976 |
| CEMEX CPO | Cemex | 23,602 |
| WALMEX V | Wal-Mart de México | 21,822 |
| TLEVISA CPO | Televisa | 105 |

(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