



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Junio 2020 / June 2020



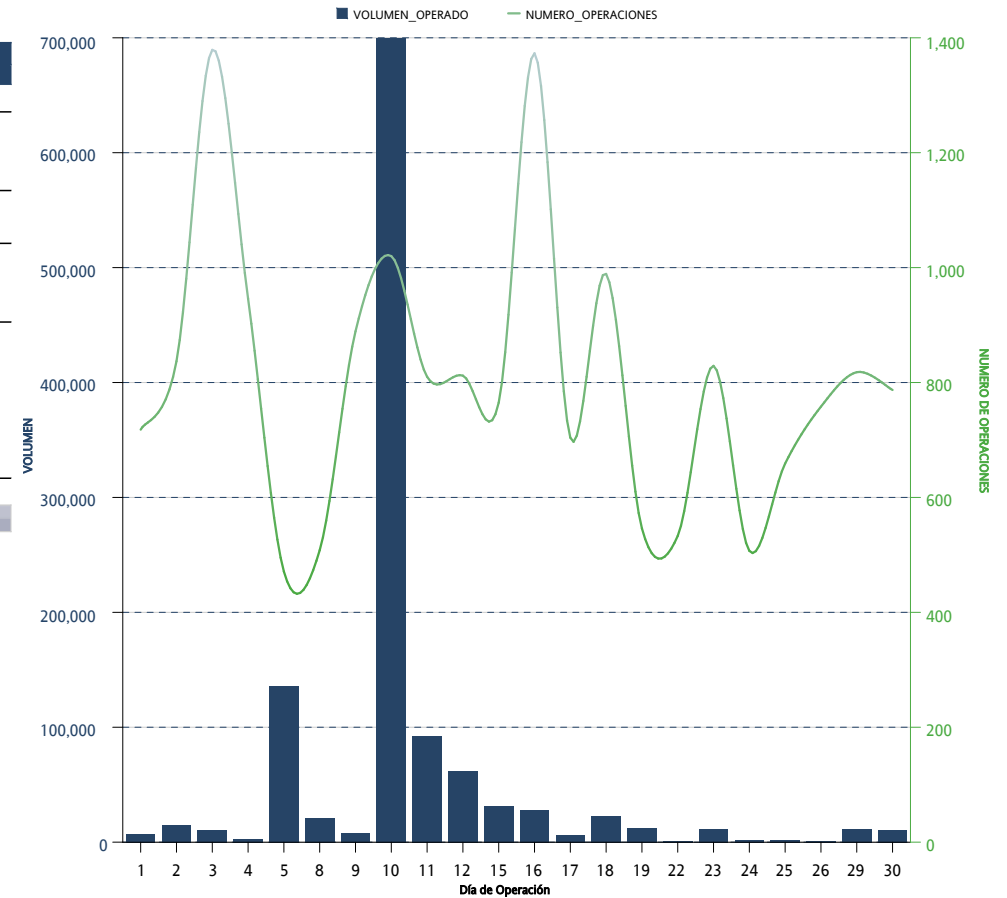
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FUTUROS / FUTURES

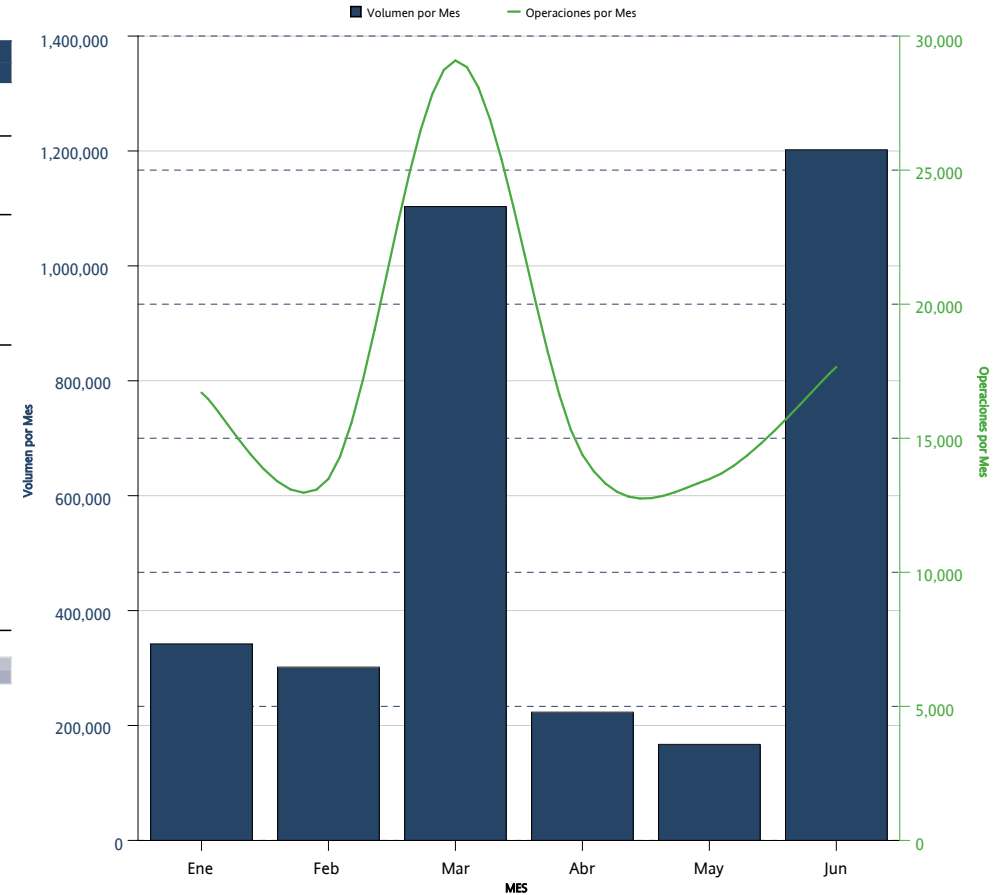


| FUTUROS FUTURES | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|--|---------------------------------|-------------------|---------------------------|----------------------------------|
| DOLAR | 774 | 1,096,996 | 242,018,827,425 | 415,152 |
| DIVISAS / CURRENCIES | 774 | 1,096,996 | 242,018,827,425 | 415,152 |
| IPC | 16,576 | 88,584 | 33,605,348,210 | 28,730 |
| MIP | 274 | 528 | 40,142,240 | 25 |
| INDICES / INDICES | 16,850 | 89,112 | 33,645,490,450 | 28,755 |
| TIEE 28 | 0 | 0 | 0 | 1,200 |
| TASAS DE INTERES / INTEREST RATES | 0 | 0 | 0 | 1,200 |
| DC24 | 9 | 11,700 | 1,414,800,000 | 5,600 |
| NV42 | 13 | 2,350 | 252,733,125 | |
| BONOS / BONDS | 22 | 14,050 | 1,667,533,125 | 5,600 |
| ALFA | 4 | 600 | 782,300 | |
| CEMEX | 3 | 600 | 365,000 | |
| GMEXICO | 2 | 300 | 1,574,000 | 100 |
| GMXT | 2 | 200 | 519,700 | 400 |
| LALA | 1 | 200 | 254,600 | 200 |
| ACCIONES / SINGLE STOCK | 12 | 1,900 | 3,495,600 | 700 |
| Total Mensual | 17,658 | 1,202,058 | 277,335,346,600 | 451,407 |



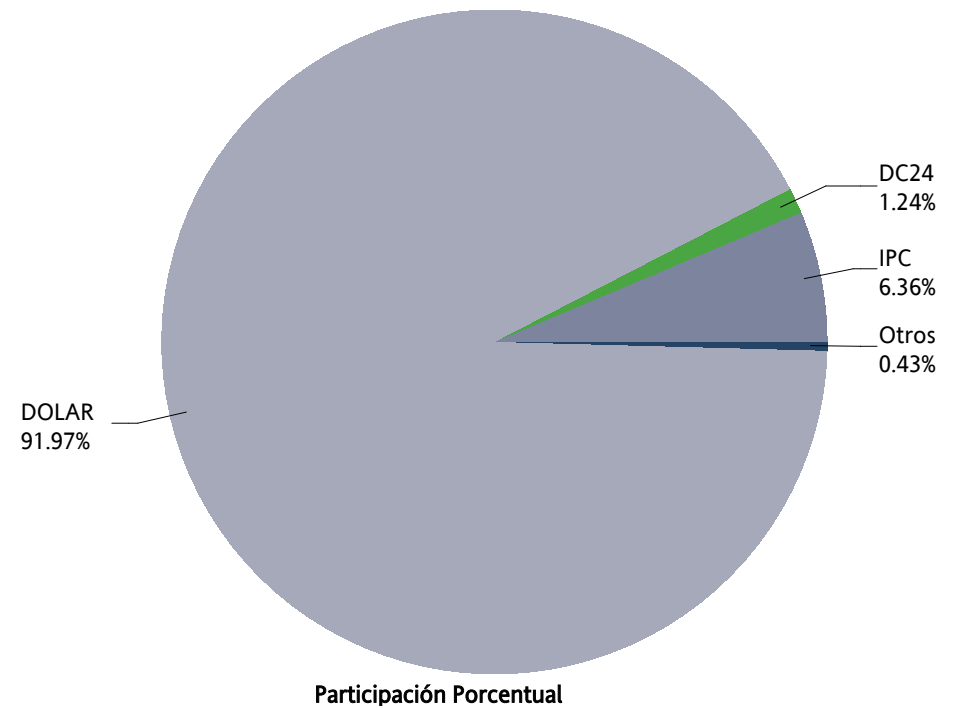
*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

| FUTUROS FUTURES | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|--|---------------------------------|-------------------|---------------------------|----------------------------------|
| DOLAR | 3,863 | 2,941,201 | 636,143,180,453 | 415,152 |
| EURO | 2 | 30 | 6,338,250 | |
| DIVISAS / CURRENCIES | 3,865 | 2,941,231 | 636,149,518,703 | 415,152 |
| IPC | 99,039 | 336,583 | 130,323,180,930 | 28,730 |
| MIP | 1,690 | 3,104 | 243,669,820 | 25 |
| INDICES / INDICES | 100,729 | 339,687 | 130,566,850,750 | 28,755 |
| TIIE 28 | 0 | 0 | 0 | 1,200 |
| DC24 | 23 | 28,100 | 3,289,625,000 | 5,600 |
| NV42 | 17 | 3,150 | 339,983,125 | |
| NV47 | 15 | 7,500 | 843,675,000 | |
| TASAS DE INTERES / INTEREST RATES | 55 | 38,750 | 4,473,283,125 | 6,800 |
| ALFA | 27 | 5,600 | 6,019,100 | |
| AMOVIL | 2 | 600 | 925,800 | |
| CEMEX | 11 | 2,700 | 1,644,200 | |
| GAP | 14 | 260 | 4,859,490 | |
| GMEXICO | 40 | 4,500 | 20,698,750 | 100 |
| GMXT | 5 | 1,200 | 2,884,000 | 400 |
| LALA | 1 | 200 | 254,600 | 200 |
| ORBIA | 12 | 1,200 | 3,634,500 | |
| PE&OLES | 4 | 70 | 1,336,960 | |
| WALMART | 25 | 3,206 | 18,305,322 | |
| ACCIONES / SINGLE STOCK | 141 | 19,536 | 60,562,722 | 700 |
| Acumulado Anual | 104,790 | 3,339,204 | 771,250,215,300 | 451,407 |



*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

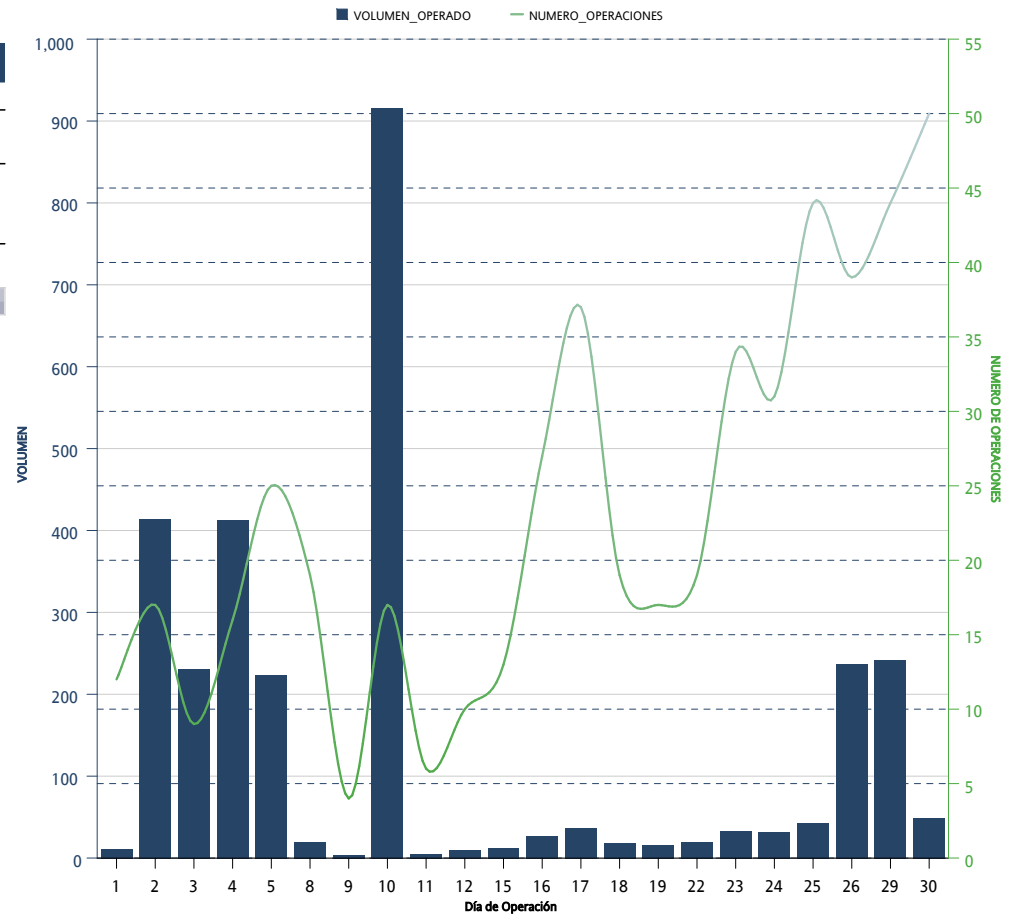
| FUTUROS <i>FUTURES</i> | INTERÉS ABIERTO <i>OPEN INTEREST</i> | PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i> |
|----------------------------------|--|--|
| DOLAR | 415,152 | 91.97 % |
| IPC | 28,730 | 6.36 % |
| DC24 | 5,600 | 1.24 % |
| TIIE 28 | 1,200 | 0.27 % |
| GMXT | 400 | 0.09 % |
| LALA | 200 | 0.04 % |
| GMEXICO | 100 | 0.02 % |
| MIP | 25 | 0.01 % |



OPCIONES / OPTIONS

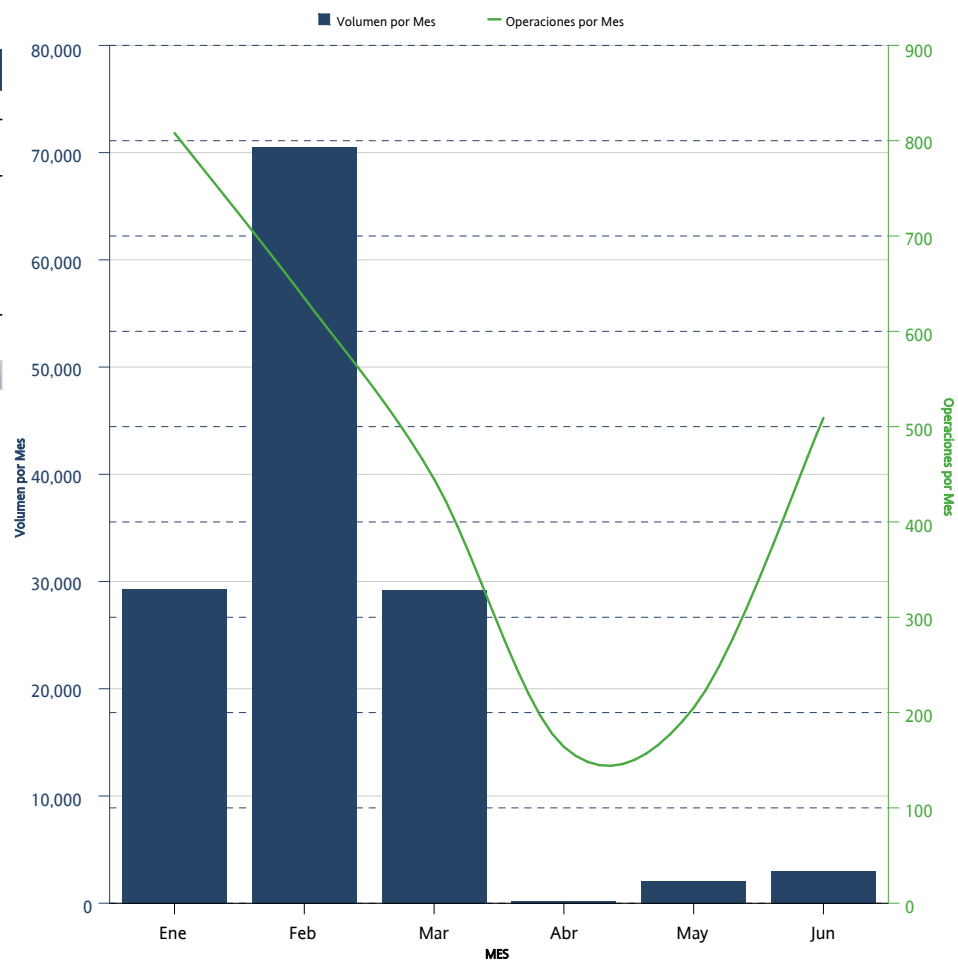


| OPCIONES OPTIONS | CALLS CALLS | PUTS PUTS | OPERACIONES TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|--------------------------------|----------------|--------------|-----------------------|-------------------|---------------------------|----------------------------------|
| IP | 92 | 412 | 498 | 504 | 185,300,000 | 182 |
| INDICES / INDICES | 92 | 412 | 498 | 504 | 185,300,000 | 182 |
| DOLAR | 1,725 | 800 | 11 | 2,525 | 555,550,000 | 5,800 |
| DIVISAS / CURRENCIES | 1,725 | 800 | 11 | 2,525 | 555,550,000 | 5,800 |
| AMOVIL | 0 | 0 | 0 | 0 | 0 | 0 |
| CEMEX | 0 | 0 | 0 | 0 | 0 | 0 |
| ACCIONES / SINGLE STOCK | 0 | 0 | 0 | 0 | 0 | 0 |
| Mensual Total | 1,817 | 1,212 | 509 | 3,029 | 740,850,000 | 5,982 |



*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

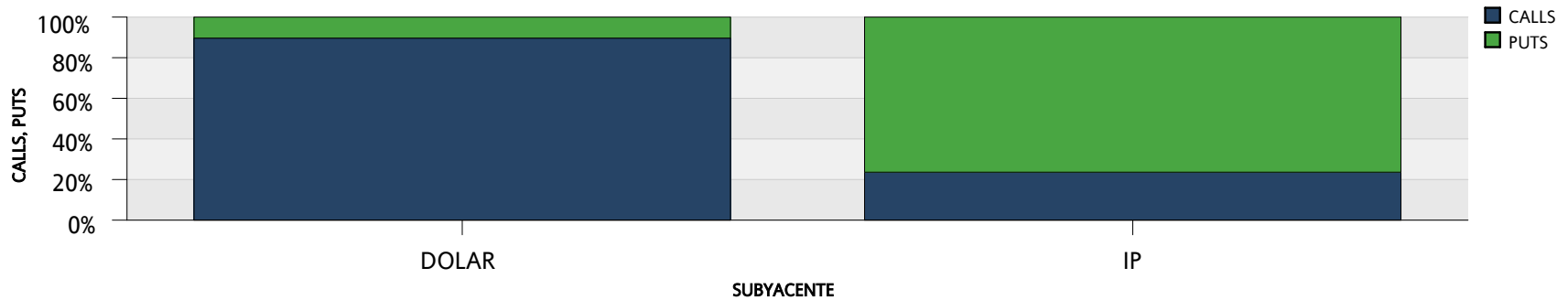
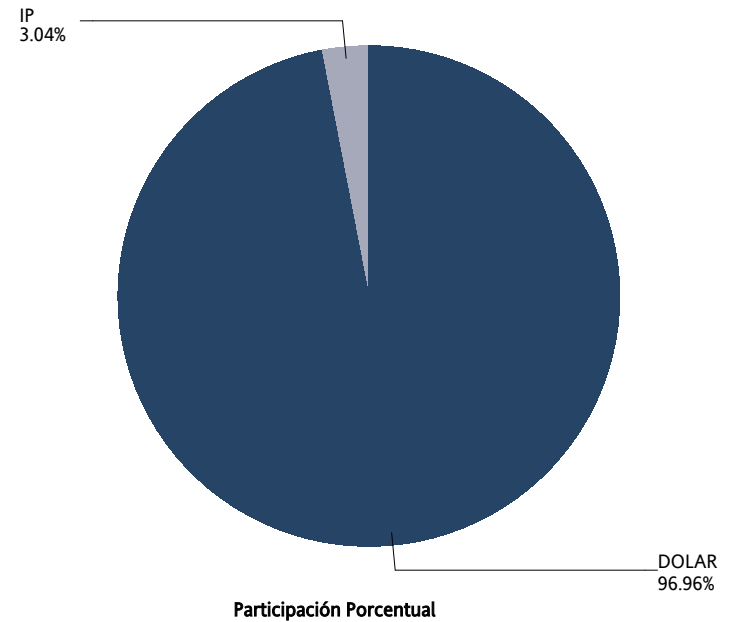
| OPCIONES OPTIONS | CALLS CALLS | PUTS PUTS | OPERACIONES TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|------------------------------------|----------------|---------------|-----------------------|-------------------|---------------------------|----------------------------------|
| IP | 1,797 | 1,595 | 2,661 | 3,392 | 1,418,925,000 | 182 |
| INDICES / INDICES | 1,797 | 1,595 | 2,661 | 3,392 | 1,418,925,000 | 182 |
| DOLAR | 53,613 | 2,248 | 68 | 55,861 | 11,093,623,000 | 5,800 |
| DIVISAS / CURRENCIES | 53,613 | 2,248 | 68 | 55,861 | 11,093,623,000 | 5,800 |
| AMOVIL | 12,000 | 1,510 | 9 | 13,510 | 21,390,000 | |
| CEMEX | 11,020 | 48,716 | 19 | 59,736 | 41,713,200 | |
| GMEXICO | | 2,000 | 7 | 2,000 | 9,600,000 | |
| WALMART | | 24 | 2 | 24 | 134,400 | |
| ACCIONES / SINGLE STOCK | 23,020 | 52,250 | 37 | 75,270 | 72,837,600 | |
| Acumulado Anual | 78,430 | 56,093 | 2,766 | 134,523 | 12,585,385,600 | 5,982 |



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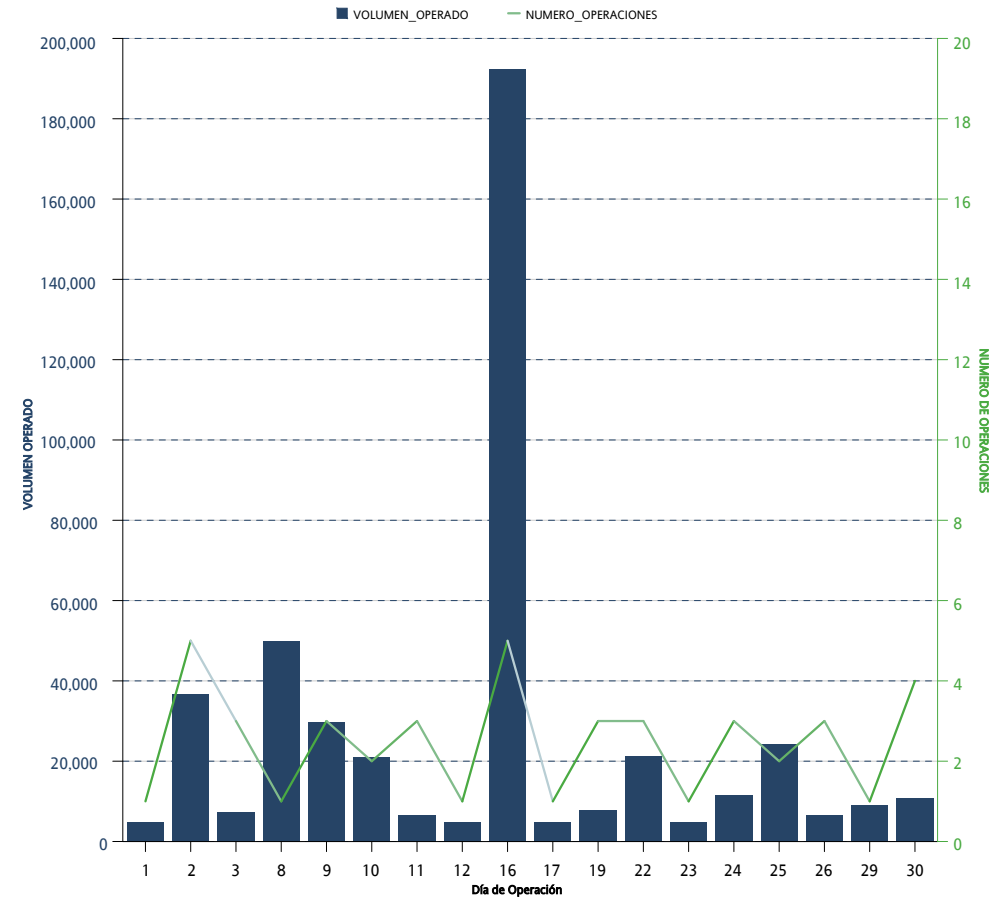
| OPCIONES <i>OPTIONS</i> | CALLS <i>CALLS</i> | PUTS <i>PUTS</i> | INTERÉS ABIERTO <i>OPEN INTEREST</i> | PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i> |
|----------------------------|-----------------------|---------------------|---|---|
| DOLAR | 5,200 | 600 | 5,800 | 96.96 % |
| IP | 43 | 139 | 182 | 3.04 % |



SWAPS



| SWAPS SWAPS | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|----------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| 3X1 | 2 | 18,200 | 1,820,000,000 | 18,200 |
| 4X1 | 2 | 150,000 | 15,000,000,000 | 600,000 |
| 5X1 | 0 | 0 | 0 | 69,000 |
| 6X1 | 0 | 0 | 0 | 50,000 |
| 11X1 | 0 | 0 | 0 | 6,000 |
| 13X1 | 12 | 201,000 | 20,100,000,000 | 473,900 |
| 14X1 | 0 | 0 | 0 | 46,500 |
| 15X1 | 0 | 0 | 0 | 27,000 |
| 16X1 | 0 | 0 | 0 | 50,000 |
| 24X1 | 0 | 0 | 0 | 3,000 |
| 25X1 | 0 | 0 | 0 | 21,000 |
| 26X1 | 4 | 10,500 | 1,050,000,000 | 333,540 |
| 27X1 | 2 | 10,000 | 1,000,000,000 | 10,000 |
| 28X1 | 0 | 0 | 0 | 5,000 |
| 32X1 | 0 | 0 | 0 | 7,500 |
| 35X1 | 0 | 0 | 0 | 2,010 |
| 38X1 | 0 | 0 | 0 | 1,253 |
| 39X1 | 9 | 33,500 | 3,350,000,000 | 539,786 |
| 40X1 | 0 | 0 | 0 | 19 |
| 41X1 | 0 | 0 | 0 | 2,000 |
| 45X1 | 0 | 0 | 0 | 35,019 |
| 46X1 | 0 | 0 | 0 | 30,870 |
| 48X1 | 0 | 0 | 0 | 20,500 |
| 49X1 | 0 | 0 | 0 | 200 |
| 50X1 | 0 | 0 | 0 | 27 |
| 51X1 | 0 | 0 | 0 | 42,500 |
| 52X1 | 4 | 17,900 | 1,790,000,000 | 398,399 |
| 53X1 | 0 | 0 | 0 | 27,500 |
| 54X1 | 0 | 0 | 0 | 4,800 |
| 55X1 | 0 | 0 | 0 | 5,500 |
| 56X1 | 0 | 0 | 0 | 4,569 |
| 57X1 | 0 | 0 | 0 | 8,000 |
| 58X1 | 0 | 0 | 0 | 11,300 |
| 59X1 | 0 | 0 | 0 | 23,800 |
| 60X1 | 0 | 0 | 0 | 25,300 |
| 61X1 | 0 | 0 | 0 | 11,150 |
| 62X1 | 0 | 0 | 0 | 18,519 |
| 64X1 | 0 | 0 | 0 | 1,300 |
| 65X1 | 3 | 5,400 | 540,000,000 | 1,056,839 |
| 66X1 | 0 | 0 | 0 | 116,300 |
| 67X1 | 0 | 0 | 0 | 200 |
| 68X1 | 0 | 0 | 0 | 15,000 |
| 71X1 | 0 | 0 | 0 | 33,019 |

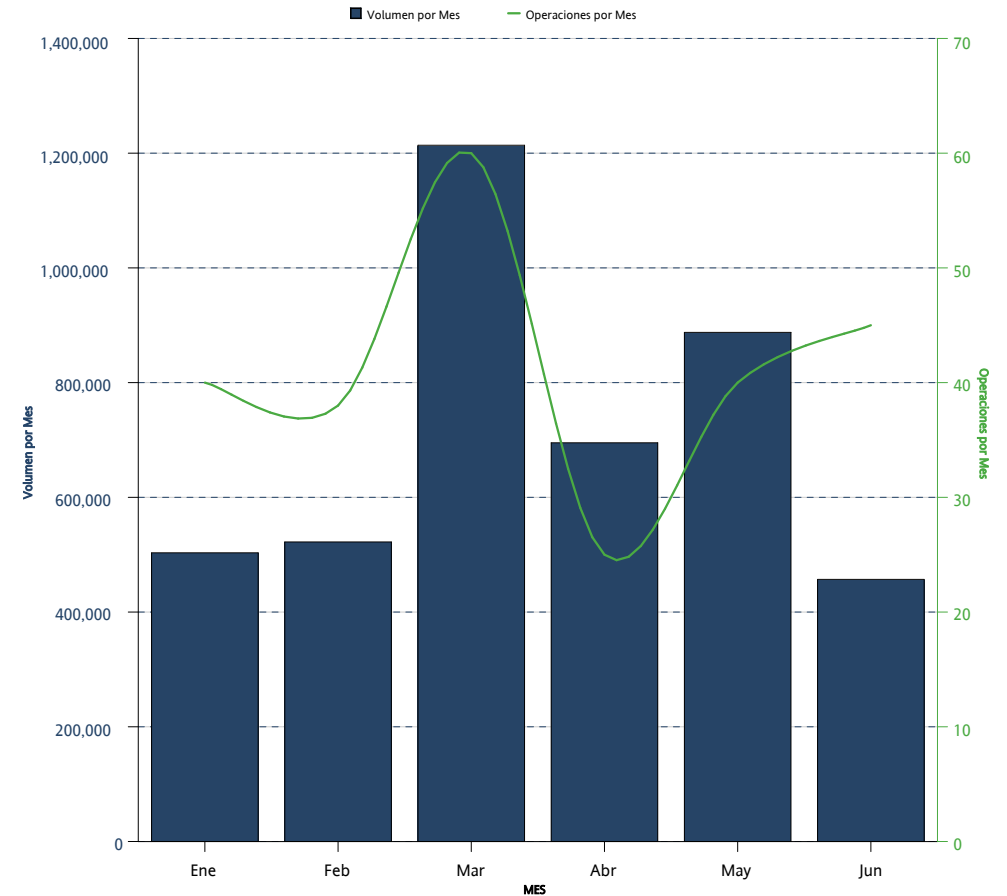


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| SWAPS SWAPS | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|----------------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| 72X1 | 0 | 0 | 0 | 20,000 |
| 73X1 | 0 | 0 | 0 | 5,000 |
| 74X1 | 0 | 0 | 0 | 18,000 |
| 77X1 | 0 | 0 | 0 | 19 |
| 78X1 | 0 | 0 | 0 | 47,000 |
| 80X1 | 0 | 0 | 0 | 5,600 |
| 81X1 | 0 | 0 | 0 | 8,020 |
| 82X1 | 0 | 0 | 0 | 100,200 |
| 85X1 | 0 | 0 | 0 | 70,000 |
| 86X1 | 0 | 0 | 0 | 17,521 |
| 88X1 | 0 | 0 | 0 | 15,000 |
| 90X1 | 0 | 0 | 0 | 19 |
| 91X1 | 0 | 0 | 0 | 180,860 |
| 92X1 | 0 | 0 | 0 | 200 |
| 102X1 | 0 | 0 | 0 | 104,300 |
| 109X1 | 0 | 0 | 0 | 125,000 |
| 110X1 | 0 | 0 | 0 | 23,300 |
| 111X1 | 0 | 0 | 0 | 41,000 |
| 112X1 | 0 | 0 | 0 | 3,000 |
| 114X1 | 0 | 0 | 0 | 92,750 |
| 119X1 | 0 | 0 | 0 | 10,000 |
| 130X1 | 2 | 2,050 | 205,000,000 | 628,715 |
| 156X1 | 0 | 0 | 0 | 14,600 |
| 171X1 | 0 | 0 | 0 | 15,000 |
| 179X1 | 0 | 0 | 0 | 69,000 |
| 187X1 | 0 | 0 | 0 | 8,200 |
| 191X1 | 0 | 0 | 0 | 12,000 |
| 195X1 | 0 | 0 | 0 | 58,254 |
| 222X1 | 0 | 0 | 0 | 10,000 |
| 240X1 | 1 | 3,600 | 360,000,000 | 3,600 |
| 241X1 | 4 | 4,800 | 480,000,000 | 12,000 |
| 242X1 | 0 | 0 | 0 | 34,800 |
| 243X1 | 0 | 0 | 0 | 9,800 |
| 245X1 | 0 | 0 | 0 | 7,800 |
| 260X1 | 0 | 0 | 0 | 36,950 |
| Total Mensual | 45 | 456,950 | 45,695,000,000 | 5,963,827 |

*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

| SWAPS SWAPS | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|----------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| 2X1 | 9 | 700,000 | 70,000,000,000 | |
| 3X1 | 2 | 18,200 | 1,820,000,000 | 18,200 |
| 4X1 | 16 | 2,020,000 | 202,000,000,000 | 600,000 |
| 5X1 | 3 | 69,000 | 6,900,000,000 | 69,000 |
| 6X1 | 4 | 155,000 | 15,500,000,000 | 50,000 |
| 11X1 | 1 | 6,000 | 600,000,000 | 6,000 |
| 13X1 | 28 | 540,400 | 54,040,000,000 | 473,900 |
| 14X1 | 0 | 0 | 0 | 46,500 |
| 15X1 | 1 | 2,000 | 200,000,000 | 27,000 |
| 16X1 | 0 | 0 | 0 | 50,000 |
| 24X1 | 1 | 3,000 | 300,000,000 | 3,000 |
| 25X1 | 1 | 21,000 | 2,100,000,000 | 21,000 |
| 26X1 | 11 | 75,780 | 7,578,000,000 | 333,540 |
| 27X1 | 2 | 10,000 | 1,000,000,000 | 10,000 |
| 28X1 | 1 | 5,000 | 500,000,000 | 5,000 |
| 32X1 | 0 | 0 | 0 | 7,500 |
| 35X1 | 0 | 0 | 0 | 2,010 |
| 38X1 | 0 | 0 | 0 | 1,253 |
| 39X1 | 59 | 336,950 | 33,695,000,000 | 539,786 |
| 40X1 | 0 | 0 | 0 | 19 |
| 41X1 | 0 | 0 | 0 | 2,000 |
| 45X1 | 0 | 0 | 0 | 35,019 |
| 46X1 | 0 | 0 | 0 | 30,870 |
| 48X1 | 2 | 20,000 | 2,000,000,000 | 20,500 |
| 49X1 | 0 | 0 | 0 | 200 |
| 50X1 | 0 | 0 | 0 | 27 |
| 51X1 | 0 | 0 | 0 | 42,500 |
| 52X1 | 17 | 50,250 | 5,025,000,000 | 398,399 |
| 53X1 | 0 | 0 | 0 | 27,500 |
| 54X1 | 0 | 0 | 0 | 4,800 |
| 55X1 | 0 | 0 | 0 | 5,500 |
| 56X1 | 0 | 0 | 0 | 4,569 |
| 57X1 | 1 | 5,000 | 500,000,000 | 8,000 |
| 58X1 | 0 | 0 | 0 | 11,300 |
| 59X1 | 0 | 0 | 0 | 23,800 |
| 60X1 | 0 | 0 | 0 | 25,300 |
| 61X1 | 4 | 7,400 | 740,000,000 | 11,150 |
| 62X1 | 0 | 0 | 0 | 18,519 |
| 64X1 | 0 | 0 | 0 | 1,300 |
| 65X1 | 23 | 54,200 | 5,420,000,000 | 1,056,839 |
| 66X1 | 0 | 0 | 0 | 116,300 |
| 67X1 | 0 | 0 | 0 | 200 |
| 68X1 | 0 | 0 | 0 | 15,000 |



*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

| SWAPS SWAPS | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|------------------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| 71X1 | 0 | 0 | 0 | 33,019 |
| 72X1 | 0 | 0 | 0 | 20,000 |
| 73X1 | 0 | 0 | 0 | 5,000 |
| 74X1 | 0 | 0 | 0 | 18,000 |
| 77X1 | 0 | 0 | 0 | 19 |
| 78X1 | 0 | 0 | 0 | 47,000 |
| 80X1 | 0 | 0 | 0 | 5,600 |
| 81X1 | 0 | 0 | 0 | 8,020 |
| 82X1 | 0 | 0 | 0 | 100,200 |
| 85X1 | 0 | 0 | 0 | 70,000 |
| 86X1 | 0 | 0 | 0 | 17,521 |
| 88X1 | 0 | 0 | 0 | 15,000 |
| 90X1 | 0 | 0 | 0 | 19 |
| 91X1 | 11 | 27,200 | 2,720,000,000 | 180,860 |
| 92X1 | 0 | 0 | 0 | 200 |
| 102X1 | 0 | 0 | 0 | 104,300 |
| 109X1 | 0 | 0 | 0 | 125,000 |
| 110X1 | 0 | 0 | 0 | 23,300 |
| 111X1 | 0 | 0 | 0 | 41,000 |
| 112X1 | 0 | 0 | 0 | 3,000 |
| 114X1 | 0 | 0 | 0 | 92,750 |
| 119X1 | 10 | 46,000 | 4,600,000,000 | 10,000 |
| 130X1 | 28 | 87,825 | 8,782,500,000 | 628,715 |
| 156X1 | 2 | 3,200 | 320,000,000 | 14,600 |
| 171X1 | 0 | 0 | 0 | 15,000 |
| 179X1 | 0 | 0 | 0 | 69,000 |
| 187X1 | 0 | 0 | 0 | 8,200 |
| 191X1 | 0 | 0 | 0 | 12,000 |
| 195X1 | 0 | 0 | 0 | 58,254 |
| 222X1 | 0 | 0 | 0 | 10,000 |
| 240X1 | 1 | 3,600 | 360,000,000 | 3,600 |
| 241X1 | 10 | 12,000 | 1,200,000,000 | 12,000 |
| 242X1 | 0 | 0 | 0 | 34,800 |
| 243X1 | 0 | 0 | 0 | 9,800 |
| 245X1 | 0 | 0 | 0 | 7,800 |
| 260X1 | 0 | 0 | 0 | 36,950 |
| Acumulado Anual | 248 | 4,279,005 | 427,900,500,000 | 5,963,827 |

*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

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