



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Septiembre 2020 / September 2020



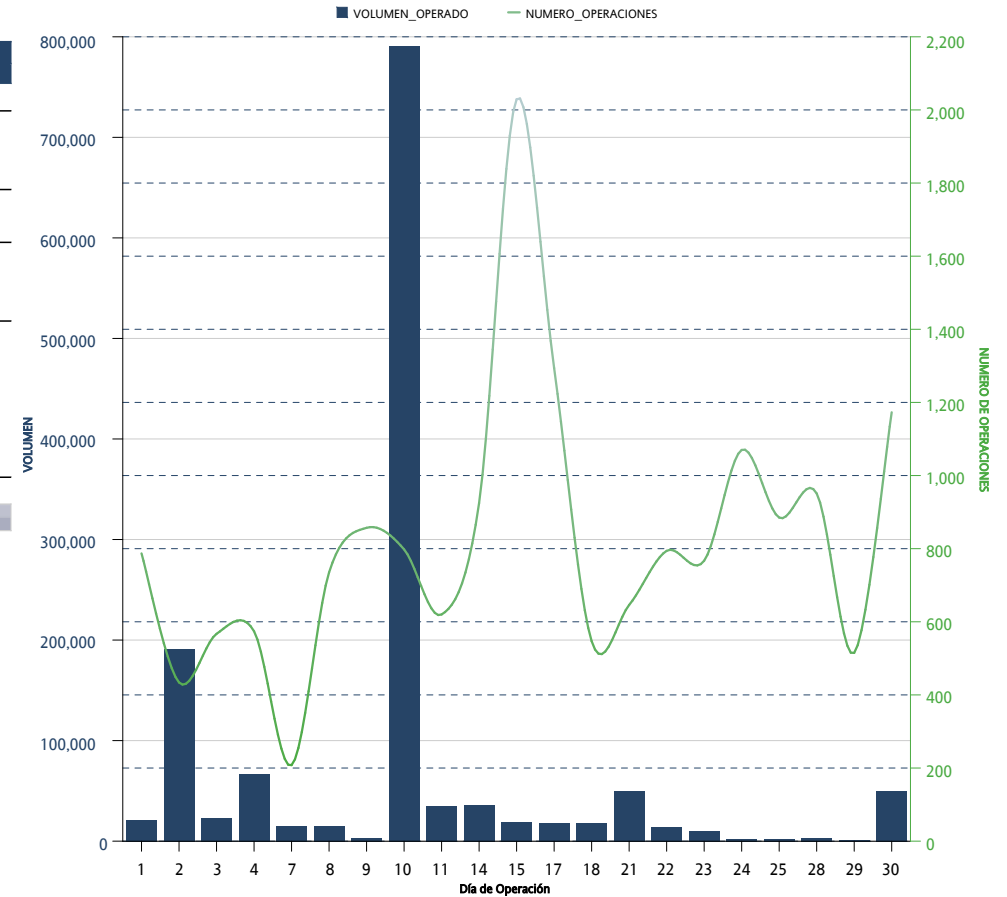
| | |
|--|-----------|
| FUTUROS | 3 |
| CONCENTRADO DE MERCADO MENSUAL | 4 |
| CONCENTRADO DE MERCADO ACUMULADO | 5 |
| DISTRIBUCION DEL INTERES ABIERTO | 6 |
| OPCIONES | 7 |
| CONCENTRADO DE MERCADO MENSUAL | 8 |
| CONCENTRADO DE MERCADO ACUMULADO | 9 |
| DISTRIBUCION DEL INTERES ABIERTO | 10 |
| SWAPS | 11 |
| CONCENTRADO DE MERCADO MENSUAL | 12 |
| CONCENTRADO DE MERCADO ACUMULADO | 14 |
| <i>Aviso de Privacidad</i> | <i>16</i> |

| | |
|----------------------------------|-----------|
| FUTURES | 3 |
| MONTHLY MARKET SUMMARY | 4 |
| ACCRUED MARKET SUMMARY | 5 |
| OPEN INTEREST DISTRIBUTION | 6 |
| OPTIONS | 7 |
| MONTHLY MARKET SUMMARY | 8 |
| ACCRUED MARKET SUMMARY | 9 |
| OPEN INTEREST DISTRIBUTION | 10 |
| SWAPS | 11 |
| MONTHLY MARKET SUMMARY | 12 |
| ACCRUED MARKET SUMMARY | 14 |
| <i>Disclaimer</i> | <i>16</i> |

FUTUROS / FUTURES

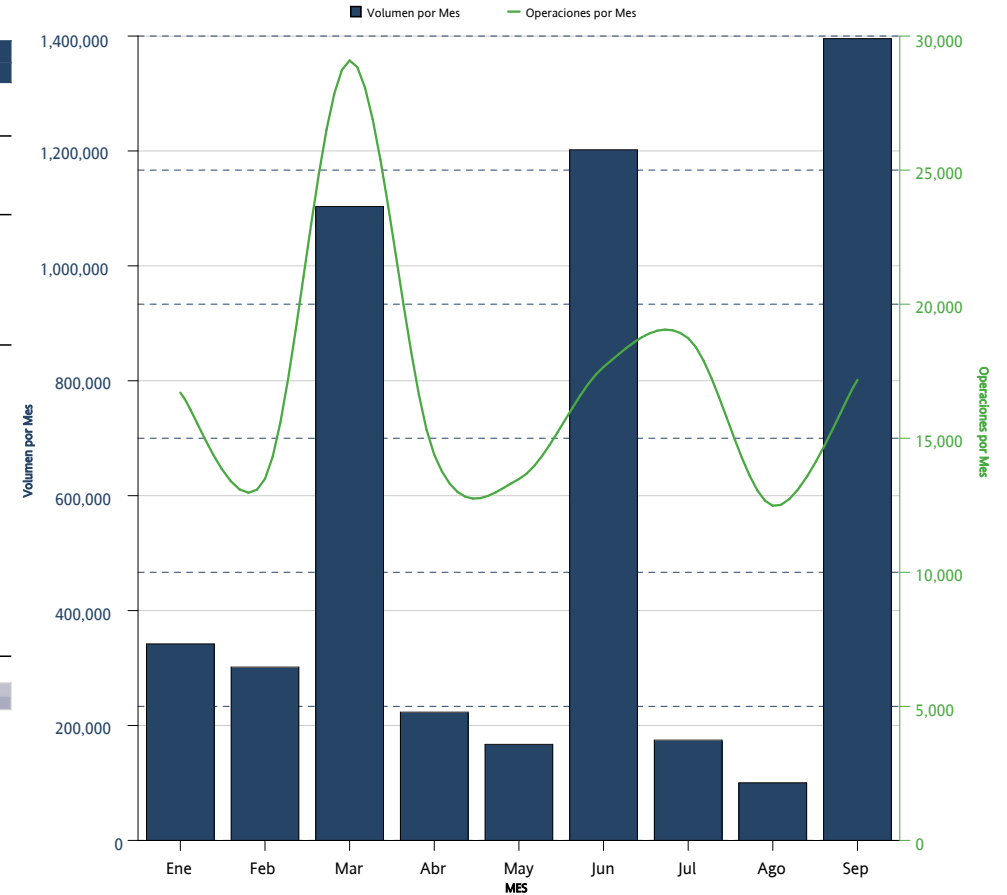


| FUTUROS FUTURES | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|--|---------------------------------|-------------------|---------------------------|----------------------------------|
| DOLAR | 973 | 1,301,162 | 279,984,608,431 | 489,972 |
| DIVISAS / CURRENCIES | 973 | 1,301,162 | 279,984,608,431 | 489,972 |
| IPC | 16,117 | 81,489 | 29,834,634,700 | 22,547 |
| MIP | 63 | 98 | 7,159,020 | 6 |
| INDICES / INDICES | 16,180 | 81,587 | 29,841,793,720 | 22,553 |
| TIE 28 | 0 | 0 | 0 | 600 |
| TASAS DE INTERES / INTEREST RATES | 0 | 0 | 0 | 600 |
| DC24 | 9 | 10,500 | 1,263,482,500 | 5,500 |
| NV42 | 6 | 1,350 | 150,255,000 | 0 |
| BONOS / BONDS | 15 | 11,850 | 1,413,737,500 | 5,500 |
| GMEXICO | 1 | 100 | 551,000 | 200 |
| GMXT | 4 | 400 | 1,178,100 | 0 |
| LALA | 2 | 400 | 496,800 | 200 |
| PINFRA | 1 | 50 | 773,500 | 50 |
| WALMART | 0 | 0 | 0 | 250 |
| ACCIONES / SINGLE STOCK | 8 | 950 | 2,999,400 | 700 |
| Total Mensual | 17,176 | 1,395,549 | 311,243,139,051 | 519,325 |



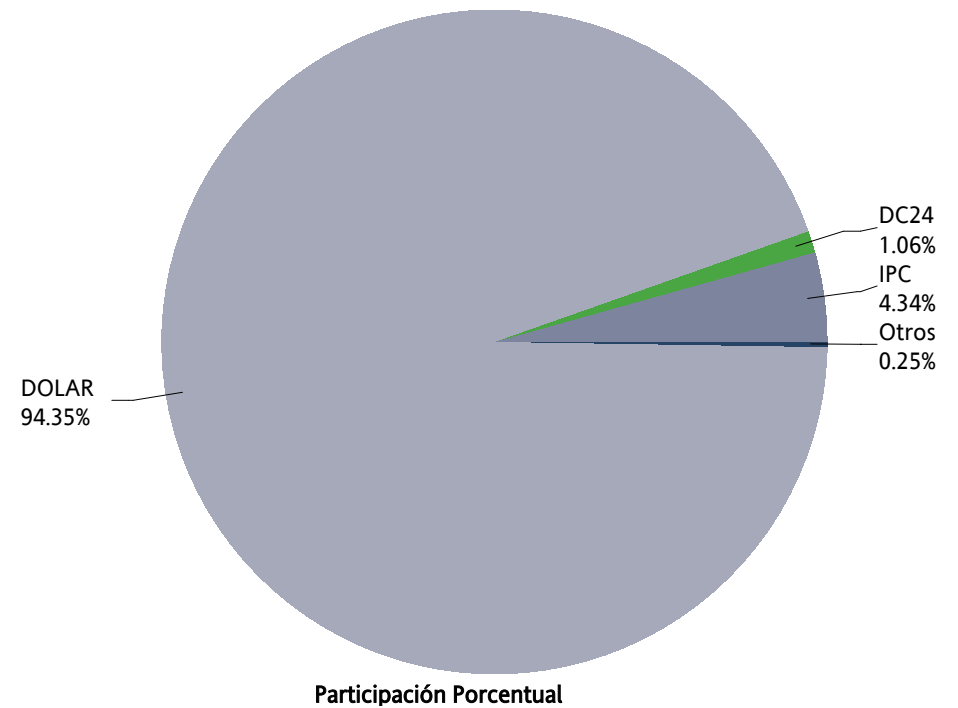
*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

| FUTUROS FUTURES | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|--|---------------------------------|-------------------|---------------------------|----------------------------------|
| DOLAR | 5,727 | 4,457,275 | 964,653,427.769 | 489,972 |
| EURO | 2 | 30 | 6,338,250 | |
| DIVISAS / CURRENCIES | 5,729 | 4,457,305 | 964,659,766,019 | 489,972 |
| IPC | 145,091 | 472,851 | 180,795,969,390 | 22,547 |
| MIP | 2,119 | 3,691 | 287,831,318 | 6 |
| INDICES / INDICES | 147,210 | 476,542 | 181,083,800,708 | 22,553 |
| TIIE 28 | 0 | 0 | 0 | 600 |
| DC24 | 34 | 39,600 | 4,675,220,000 | 5,500 |
| NV42 | 37 | 7,351 | 811,121,625 | |
| NV47 | 17 | 7,880 | 888,705,000 | |
| TASAS DE INTERES / INTEREST RATES | 88 | 54,831 | 6,375,046,625 | 6,100 |
| 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 | 43 | 4,800 | 22,382,650 | 200 |
| GMXT | 9 | 1,600 | 4,062,100 | |
| LALA | 3 | 600 | 751,400 | 200 |
| ORBIA | 12 | 1,200 | 3,634,500 | |
| PE&OLES | 4 | 70 | 1,336,960 | |
| PINFRA | 1 | 50 | 773,500 | 50 |
| WALMART | 26 | 3,456 | 19,602,322 | 250 |
| ACCIONES / SINGLE STOCK | 152 | 20,936 | 65,992,022 | 700 |
| Acumulado Anual | 153,179 | 5,009,614 | 1,152,184,605,374 | 519,325 |



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

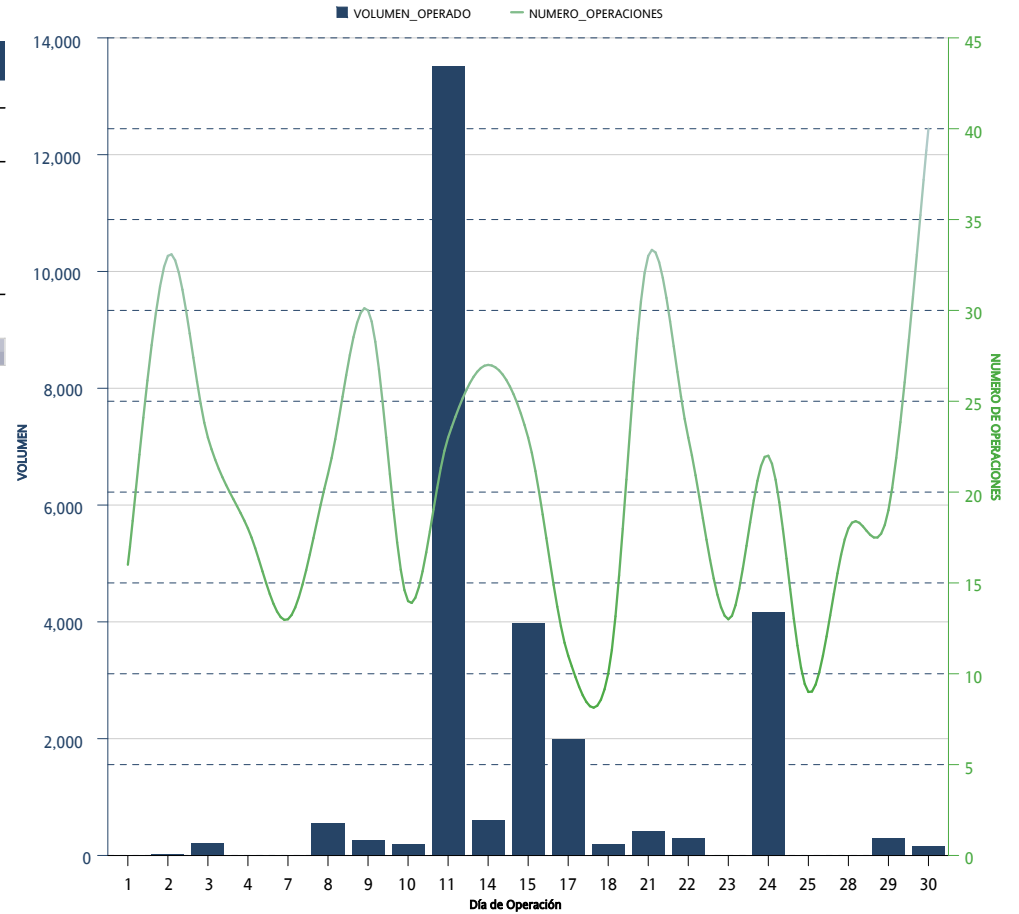
| FUTUROS <i>FUTURES</i> | INTERÉS ABIERTO <i>OPEN INTEREST</i> | PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i> |
|----------------------------------|--|--|
| DOLAR | 489,972 | 94.35 % |
| IPC | 22,547 | 4.34 % |
| DC24 | 5,500 | 1.06 % |
| TIIE 28 | 600 | 0.12 % |
| WALMART | 250 | 0.05 % |
| GMEXICO | 200 | 0.04 % |
| LALA | 200 | 0.04 % |
| PINFRA | 50 | 0.01 % |
| MIP | 6 | 0.00 % |



OPCIONES / OPTIONS

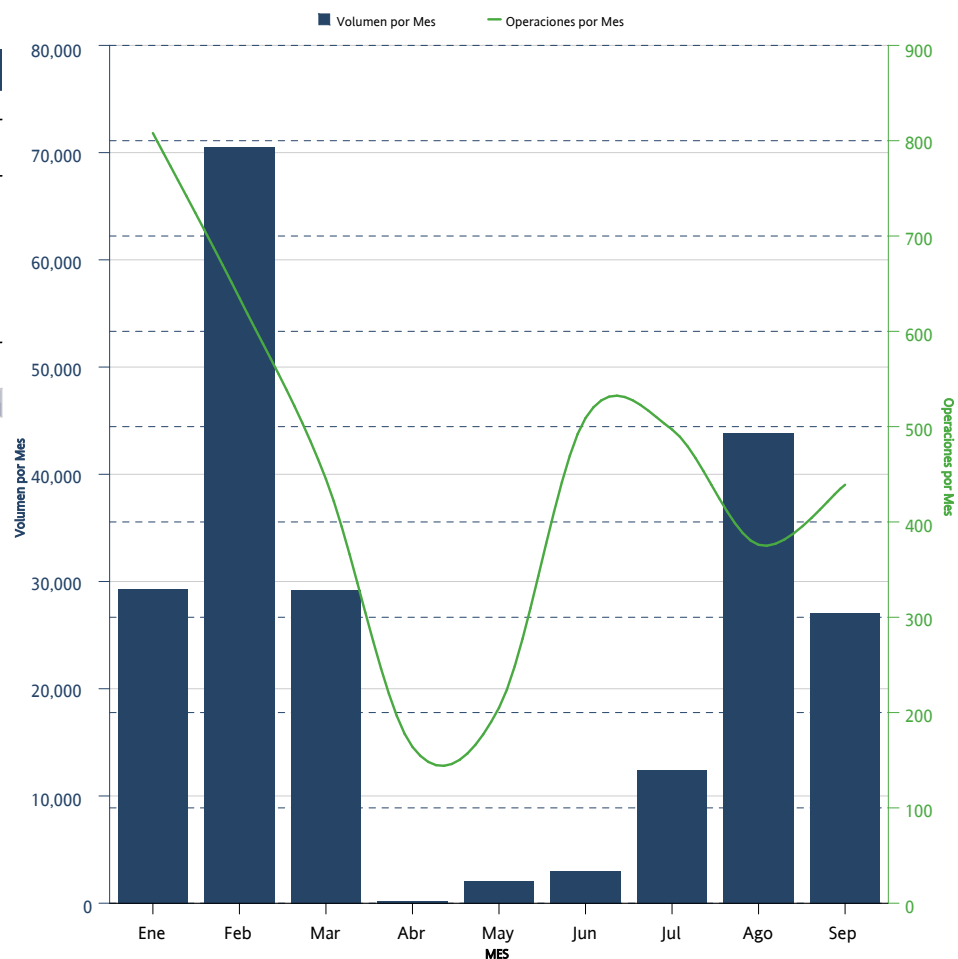


| OPCIONES OPTIONS | CALLS CALLS | PUTS PUTS | OPERACIONES TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|--------------------------------|----------------|---------------|-----------------------|-------------------|---------------------------|----------------------------------|
| IP | 392 | 646 | 418 | 1,038 | 383,655,000 | 738 |
| INDICES / INDICES | 392 | 646 | 418 | 1,038 | 383,655,000 | 738 |
| DOLAR | 8,920 | 2,200 | 19 | 11,120 | 2,426,500,000 | 3,280 |
| DIVISAS / CURRENCIES | 8,920 | 2,200 | 19 | 11,120 | 2,426,500,000 | 3,280 |
| AMOVIL | 0 | 0 | 0 | 0 | 0 | 0 |
| CEMEX | 0 | 13,000 | 1 | 13,000 | 9,750,000 | 26,000 |
| FEMSA | 0 | 0 | 0 | 0 | 0 | 0 |
| WALMART | 0 | 2,000 | 1 | 2,000 | 10,200,000 | 2,000 |
| ACCIONES / SINGLE STOCK | 0 | 15,000 | 2 | 15,000 | 19,950,000 | 28,000 |
| Mensual Total | 9,312 | 17,846 | 439 | 27,158 | 2,830,105,000 | 32,018 |



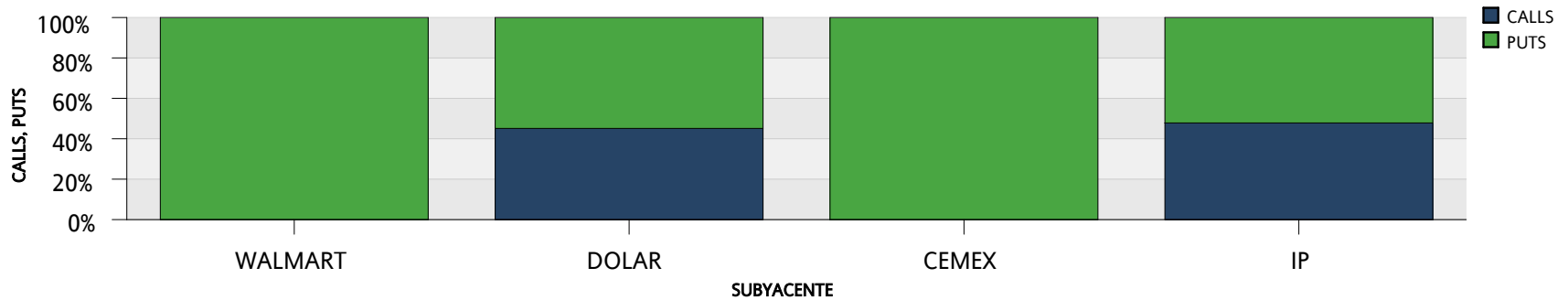
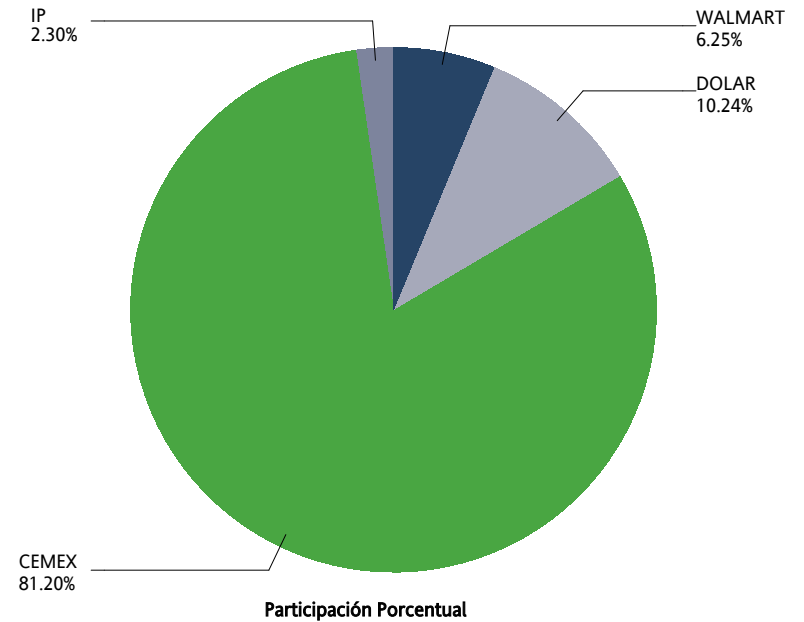
*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

| OPCIONES OPTIONS | CALLS CALLS | PUTS PUTS | OPERACIONES TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|------------------------------------|----------------|----------------|-----------------------|-------------------|---------------------------|----------------------------------|
| IP | 2,461 | 3,018 | 3,926 | 5,479 | 2,192,000,000 | 738 |
| INDICES / INDICES | 2,461 | 3,018 | 3,926 | 5,479 | 2,192,000,000 | 738 |
| DOLAR | 63,233 | 6,048 | 101 | 69,281 | 14,033,223,000 | 3,280 |
| DIVISAS / CURRENCIES | 63,233 | 6,048 | 101 | 69,281 | 14,033,223,000 | 3,280 |
| AMOVIL | 32,001 | 1,510 | 12 | 33,511 | 49,891,100 | |
| CEMEX | 11,020 | 84,716 | 26 | 95,736 | 68,713,200 | 26,000 |
| FEMSA | 5,000 | 5,000 | 2 | 10,000 | 132,500,000 | |
| GMEXICO | | 2,000 | 7 | 2,000 | 9,600,000 | |
| WALMART | | 2,025 | 4 | 2,025 | 10,340,700 | 2,000 |
| ACCIONES / SINGLE STOCK | 48,021 | 95,251 | 51 | 143,272 | 271,045,000 | 28,000 |
| Acumulado Anual | 113,715 | 104,317 | 4,078 | 218,032 | 16,496,268,000 | 32,018 |



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

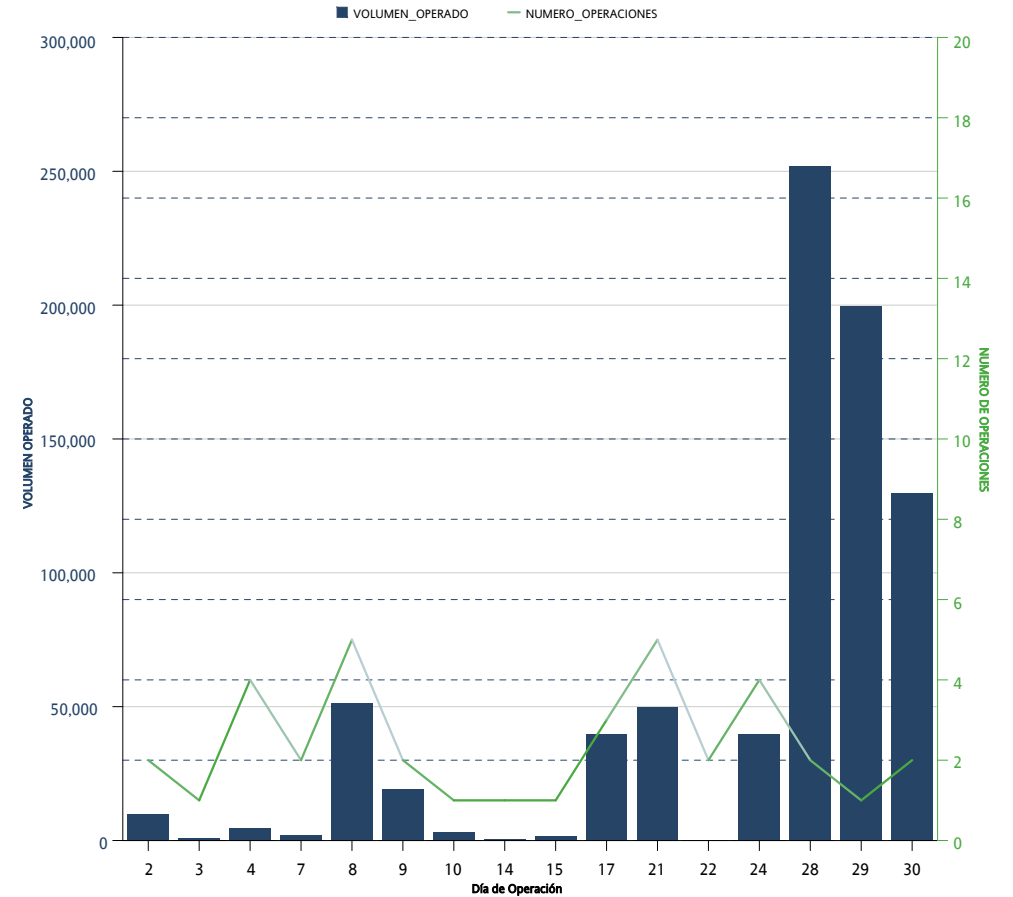
| OPCIONES | CALLS | PUTS | INTERÉS ABIERTO | PARTICIPACIÓN PORCENTUAL |
|----------------|--------------|-------------|----------------------|--------------------------|
| <i>OPTIONS</i> | <i>CALLS</i> | <i>PUTS</i> | <i>OPEN INTEREST</i> | <i>PERCENTAGE</i> |
| CEMEX | | 26,000 | 26,000 | 81.20 % |
| DOLAR | 1,480 | 1,800 | 3,280 | 10.24 % |
| WALMART | | 2,000 | 2,000 | 6.25 % |
| IP | 353 | 385 | 738 | 2.30 % |



SWAPS



| SWAPS SWAPS | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|----------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| 2X1 | 4 | 580,000 | 58,000,000,000 | 580,000 |
| 3X1 | 5 | 82,000 | 8,200,000,000 | 2,000 |
| 6X1 | 0 | 0 | 0 | 50,000 |
| 11X1 | 0 | 0 | 0 | 27,000 |
| 13X1 | 13 | 96,100 | 9,610,000,000 | 478,100 |
| 14X1 | 0 | 0 | 0 | 51,500 |
| 15X1 | 0 | 0 | 0 | 27,000 |
| 16X1 | 0 | 0 | 0 | 50,000 |
| 24X1 | 0 | 0 | 0 | 3,000 |
| 25X1 | 0 | 0 | 0 | 21,150 |
| 26X1 | 1 | 5,521 | 552,100,000 | 306,411 |
| 27X1 | 0 | 0 | 0 | 10,000 |
| 28X1 | 0 | 0 | 0 | 5,000 |
| 32X1 | 0 | 0 | 0 | 7,599 |
| 35X1 | 0 | 0 | 0 | 2,010 |
| 38X1 | 0 | 0 | 0 | 1,250 |
| 39X1 | 1 | 150 | 15,000,000 | 525,915 |
| 40X1 | 0 | 0 | 0 | 19 |
| 41X1 | 0 | 0 | 0 | 2,000 |
| 45X1 | 0 | 0 | 0 | 19 |
| 48X1 | 0 | 0 | 0 | 20,500 |
| 49X1 | 0 | 0 | 0 | 200 |
| 50X1 | 0 | 0 | 0 | 27 |
| 51X1 | 0 | 0 | 0 | 42,500 |
| 52X1 | 0 | 0 | 0 | 402,419 |
| 53X1 | 0 | 0 | 0 | 27,500 |
| 54X1 | 0 | 0 | 0 | 3,500 |
| 55X1 | 0 | 0 | 0 | 5,500 |
| 56X1 | 0 | 0 | 0 | 4,569 |
| 57X1 | 0 | 0 | 0 | 8,000 |
| 58X1 | 0 | 0 | 0 | 10,000 |
| 59X1 | 0 | 0 | 0 | 23,800 |
| 60X1 | 0 | 0 | 0 | 20,300 |
| 61X1 | 0 | 0 | 0 | 11,150 |
| 62X1 | 0 | 0 | 0 | 18,519 |
| 64X1 | 0 | 0 | 0 | 1,300 |
| 65X1 | 2 | 19,784 | 1,978,400,000 | 1,066,023 |
| 66X1 | 0 | 0 | 0 | 116,300 |
| 67X1 | 0 | 0 | 0 | 200 |
| 68X1 | 0 | 0 | 0 | 15,000 |
| 71X1 | 0 | 0 | 0 | 33,019 |
| 72X1 | 0 | 0 | 0 | 20,000 |
| 73X1 | 0 | 0 | 0 | 5,000 |

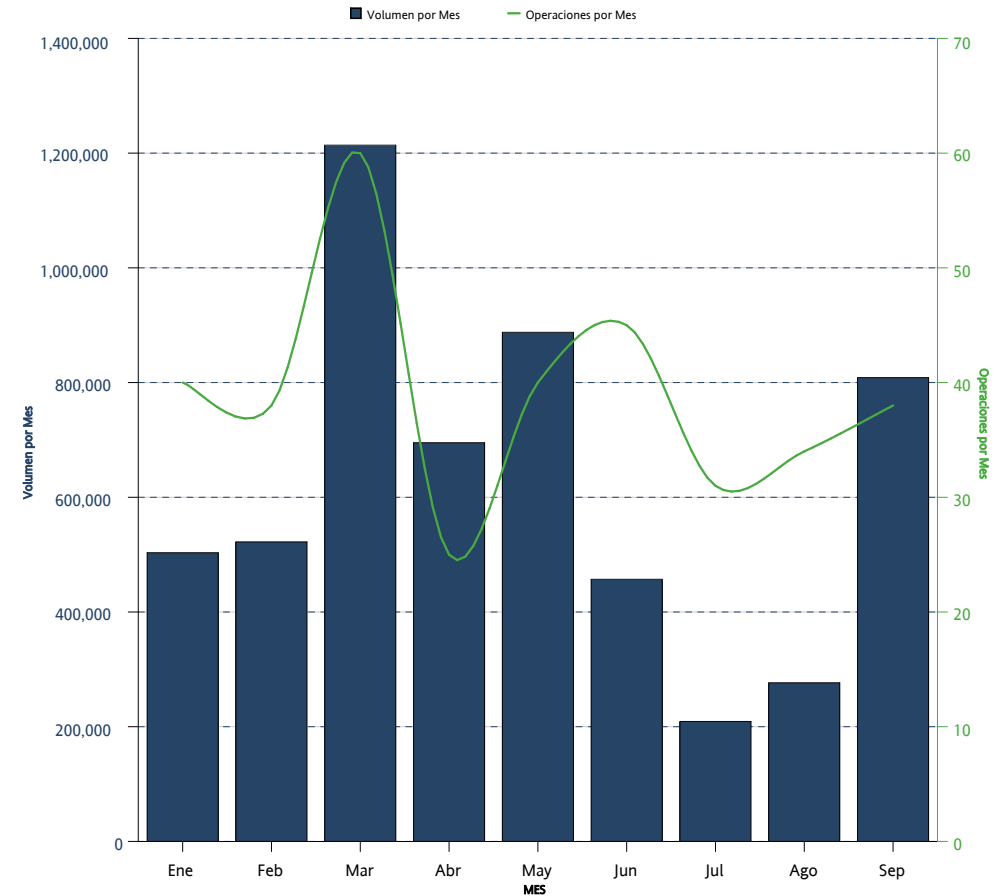


*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

| SWAPS SWAPS | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|----------------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| 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 | 2 | 10,000 | 1,000,000,000 | 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 | 0 | 0 | 0 | 10,000 |
| 130X1 | 4 | 7,833 | 783,300,000 | 634,648 |
| 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 | 3 | 3,600 | 360,000,000 | |
| 241X1 | 3 | 3,600 | 360,000,000 | 8,400 |
| 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 | 38 | 808,588 | 80,858,800,000 | 5,786,540 |

*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 | 13 | 1,280,000 | 128,000,000,000 | 580,000 |
| 3X1 | 7 | 100,200 | 10,020,000,000 | 2,000 |
| 4X1 | 16 | 2,020,000 | 202,000,000,000 | |
| 5X1 | 3 | 69,000 | 6,900,000,000 | |
| 6X1 | 4 | 155,000 | 15,500,000,000 | 50,000 |
| 11X1 | 2 | 27,000 | 2,700,000,000 | 27,000 |
| 13X1 | 57 | 973,900 | 97,390,000,000 | 478,100 |
| 14X1 | 2 | 5,000 | 500,000,000 | 51,500 |
| 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 | 2 | 21,150 | 2,115,000,000 | 21,150 |
| 26X1 | 22 | 143,201 | 14,320,100,000 | 306,411 |
| 27X1 | 2 | 10,000 | 1,000,000,000 | 10,000 |
| 28X1 | 1 | 5,000 | 500,000,000 | 5,000 |
| 32X1 | 1 | 99 | 9,900,000 | 7,599 |
| 35X1 | 0 | 0 | 0 | 2,010 |
| 38X1 | 0 | 0 | 0 | 1,250 |
| 39X1 | 67 | 348,985 | 34,898,500,000 | 525,915 |
| 40X1 | 0 | 0 | 0 | 19 |
| 41X1 | 0 | 0 | 0 | 2,000 |
| 45X1 | 0 | 0 | 0 | 19 |
| 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 | 22 | 61,770 | 6,177,000,000 | 402,419 |
| 53X1 | 0 | 0 | 0 | 27,500 |
| 54X1 | 1 | 1,300 | 130,000,000 | 3,500 |
| 55X1 | 0 | 0 | 0 | 5,500 |
| 56X1 | 0 | 0 | 0 | 4,569 |
| 57X1 | 1 | 5,000 | 500,000,000 | 8,000 |
| 58X1 | 1 | 1,300 | 130,000,000 | 10,000 |
| 59X1 | 0 | 0 | 0 | 23,800 |
| 60X1 | 1 | 5,000 | 500,000,000 | 20,300 |
| 61X1 | 4 | 7,400 | 740,000,000 | 11,150 |
| 62X1 | 0 | 0 | 0 | 18,519 |
| 64X1 | 0 | 0 | 0 | 1,300 |
| 65X1 | 32 | 91,584 | 9,158,400,000 | 1,066,023 |
| 66X1 | 0 | 0 | 0 | 116,300 |
| 67X1 | 0 | 0 | 0 | 200 |
| 68X1 | 0 | 0 | 0 | 15,000 |
| 71X1 | 0 | 0 | 0 | 33,019 |



*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 |
|------------------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| 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 | 13 | 37,200 | 3,720,000,000 | 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 | 38 | 100,048 | 10,004,800,000 | 634,648 |
| 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 |
| 239X1 | 4 | 4,800 | 480,000,000 | |
| 240X1 | 4 | 7,200 | 720,000,000 | |
| 241X1 | 15 | 18,000 | 1,800,000,000 | 8,400 |
| 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 | 351 | 5,573,337 | 557,333,700,000 | 5,786,540 |

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

La información contenida en los indicadores del Mercado de Productos Derivados, en su versión mensual "Resumen y Análisis Operativo del Mercado Mexicano de Derivados" está elaborado con técnicas confiables utilizando la información más oportuna disponible. No obstante, MexDer, Mercado Mexicano de Derivados, S.A. de C.V., no se hace responsable por eventuales errores tipográficos o de captura que puedan ser publicados, ni se hace responsable por el uso o interpretación que terceros pudieran hacer con la información publicada. Las decisiones de compra o venta de productos derivados, basada en la información contenida en las gráficas textos, y cuadros de los indicadores del Mercado de productos derivados, son responsabilidad exclusiva del lector, por lo que la información no debe ser considerada como recomendación de compra o venta de alguno de los instrumentos que aquí se publican.

Resumen y Análisis Operativo del Mercado Mexicano de Derivados, es una publicación mensual, editada por MexDer, Mercado Mexicano de Derivados S.A. de C.V. Paseo de la Reforma No. 255, Col. Cuauhtémoc, C.P. 06500, Ciudad de México, Tel. 5342-9900
Editor responsable: Mercado Mexicano de Derivados S.A. de C.V.