



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Febrero 2021 / February 2021





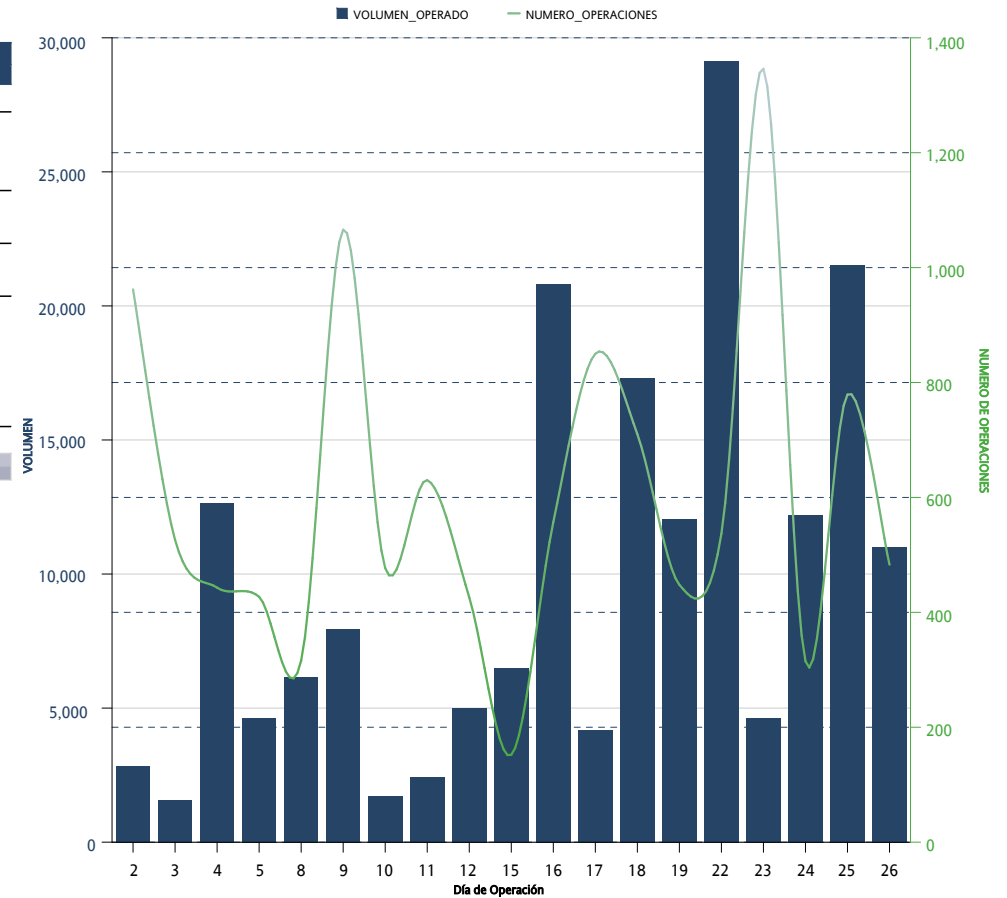
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FUTUROS / FUTURES

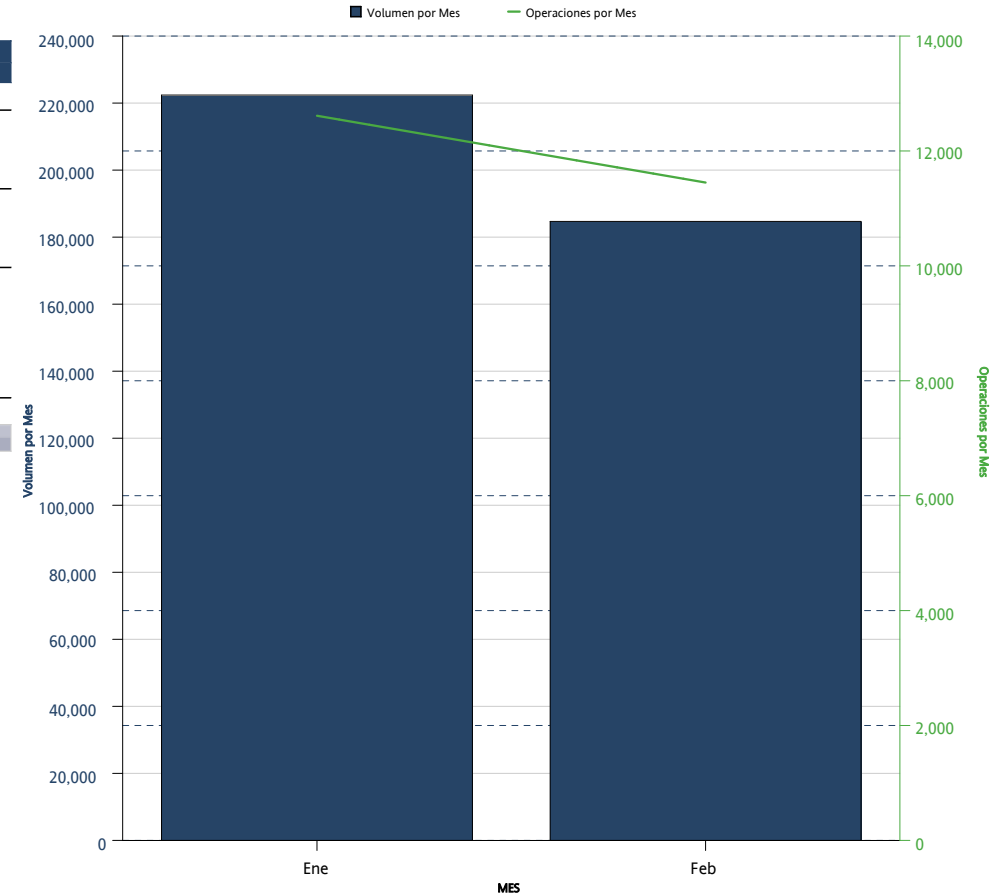


| FUTUROS FUTURES | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|--|---------------------------------|-------------------|---------------------------|----------------------------------|
| DOLAR | 552 | 164,167 | 33,774,272,089 | 642,827 |
| DIVISAS / CURRENCIES | 552 | 164,167 | 33,774,272,089 | 642,827 |
| IPC | 10,758 | 18,482 | 8,276,898,690 | 16,296 |
| MIP | 129 | 397 | 35,549,340 | 228 |
| INDICES / INDICES | 10,887 | 18,879 | 8,312,448,030 | 16,524 |
| TIEF | 2 | 2 | 200,000 | |
| TASAS DE INTERES / INTEREST RATES | 2 | 2 | 200,000 | |
| DC24 | 2 | 600 | 73,230,000 | 4,600 |
| BONOS / BONDS | 2 | 600 | 73,230,000 | 4,600 |
| AMOVIL | 1 | 300 | 417,300 | 1,100 |
| FEMSA | 0 | 0 | 0 | 10 |
| GMXT | 3 | 364 | 1,062,860 | 1,700 |
| WALMART | 3 | 375 | 2,248,250 | 125 |
| ACCIONES / SINGLE STOCK | 7 | 1,039 | 3,728,410 | 2,935 |
| Total Mensual | 11,450 | 184,687 | 42,163,878,529 | 666,886 |



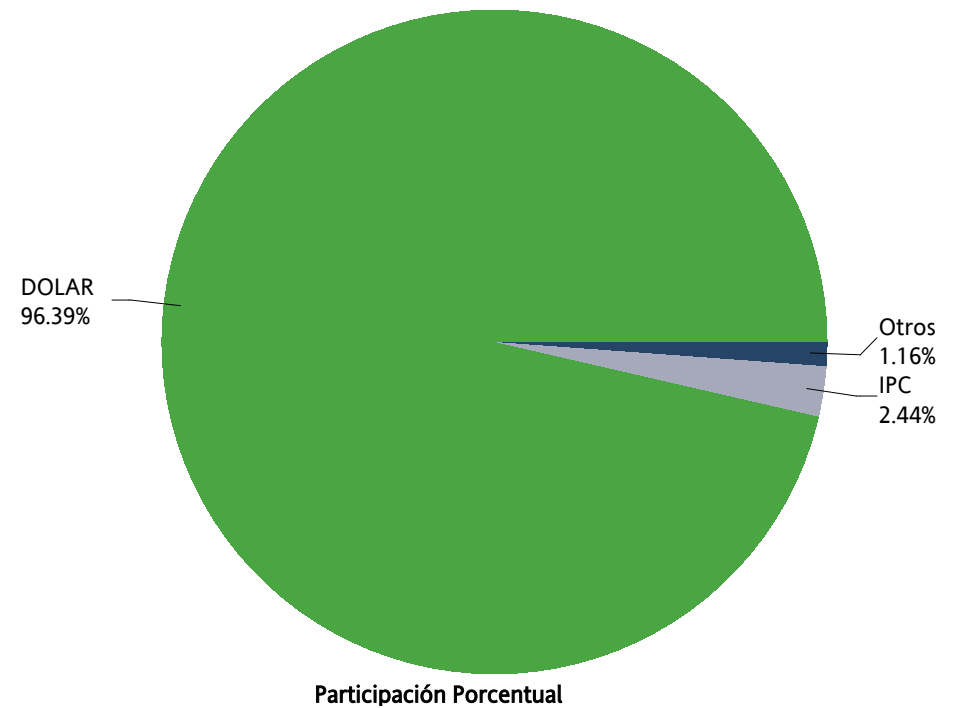
*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

| FUTUROS FUTURES | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|--|---------------------------------|-------------------|---------------------------|----------------------------------|
| DOLAR | 1,022 | 362,673 | 73,734,397,846 | 642,827 |
| DIVISAS / CURRENCIES | 1,022 | 362,673 | 73,734,397,846 | 642,827 |
| IPC | 22,742 | 39,812 | 18,010,662,440 | 16,296 |
| MIP | 279 | 743 | 67,126,860 | 228 |
| INDICES / INDICES | 23,021 | 40,555 | 18,077,789,300 | 16,524 |
| TIEF | 2 | 2 | 200,000 | |
| DC24 | 3 | 1,600 | 195,180,000 | 4,600 |
| TASAS DE INTERES / INTEREST RATES | 5 | 1,602 | 195,380,000 | 4,600 |
| AMOVIL | 3 | 1,100 | 1,538,600 | 1,100 |
| FEMSA | 1 | 10 | 150,470 | 10 |
| GMXT | 6 | 514 | 1,527,510 | 1,700 |
| WALMART | 5 | 625 | 3,802,750 | 125 |
| ACCIONES / SINGLE STOCK | 15 | 2,249 | 7,019,330 | 2,935 |
| Acumulado Anual | 24,063 | 407,079 | 92,014,586,476 | 666,886 |



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

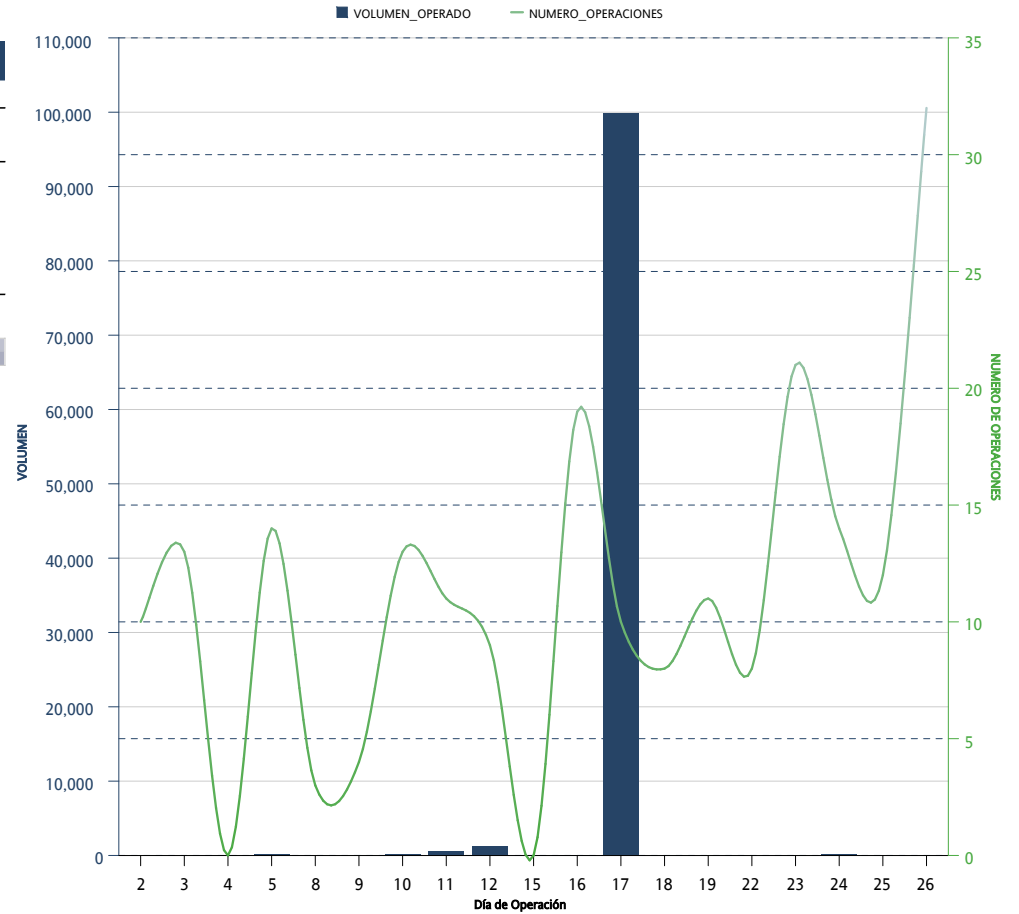
| FUTUROS <i>FUTURES</i> | INTERÉS ABIERTO <i>OPEN INTEREST</i> | PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i> |
|----------------------------------|--|--|
| DOLAR | 642,827 | 96.39 % |
| IPC | 16,296 | 2.44 % |
| DC24 | 4,600 | 0.69 % |
| GMXT | 1,700 | 0.25 % |
| AMOVIL | 1,100 | 0.16 % |
| MIP | 228 | 0.03 % |
| WALMART | 125 | 0.02 % |
| FEMSA | 10 | 0.00 % |



OPCIONES / OPTIONS

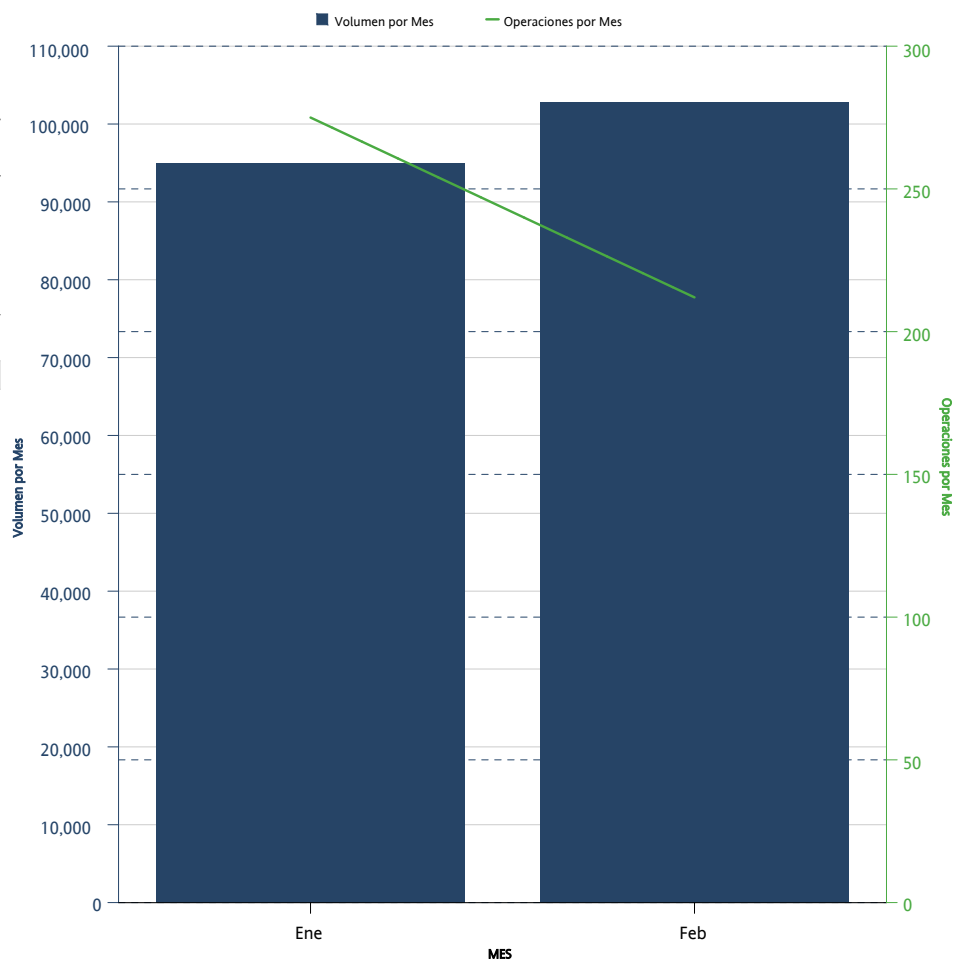


| OPCIONES OPTIONS | CALLS CALLS | PUTS PUTS | OPERACIONES TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|--------------------------------|----------------|----------------|-----------------------|-------------------|---------------------------|----------------------------------|
| IP | 85 | 268 | 202 | 353 | 154,765,000 | 418 |
| INDICES / INDICES | 85 | 268 | 202 | 353 | 154,765,000 | 418 |
| DOLAR | 200 | 1,200 | 7 | 1,400 | 278,600,000 | 3,141 |
| DIVISAS / CURRENCIES | 200 | 1,200 | 7 | 1,400 | 278,600,000 | 3,141 |
| AMOVIL | 0 | 100,000 | 2 | 100,000 | 130,000,000 | 160,000 |
| FEMSA | 0 | 0 | 0 | 0 | 0 | 420 |
| GMEXICO | 0 | 1,150 | 1 | 1,150 | 9,660,000 | 2,250 |
| WALMART | 0 | 0 | 0 | 0 | 0 | 33,600 |
| ACCIONES / SINGLE STOCK | 0 | 101,150 | 3 | 101,150 | 139,660,000 | 196,270 |
| Mensual Total | 285 | 102,618 | 212 | 102,903 | 573,025,000 | 199,829 |



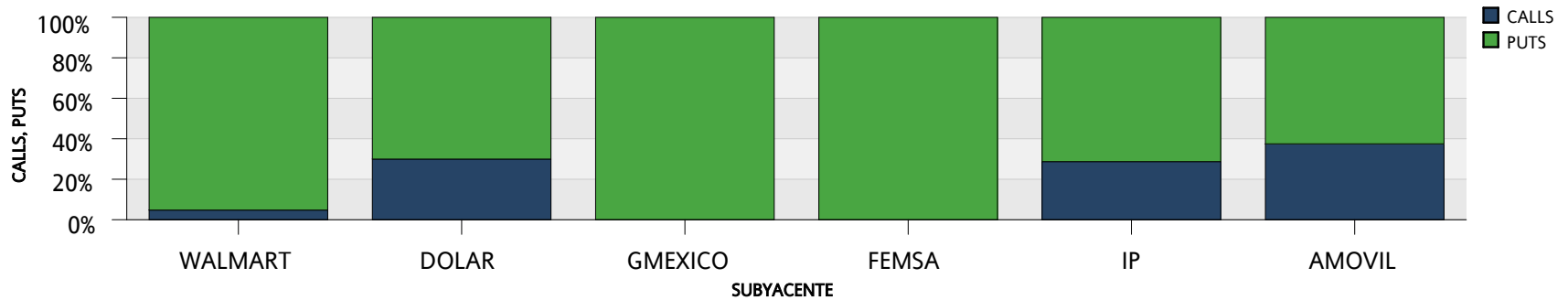
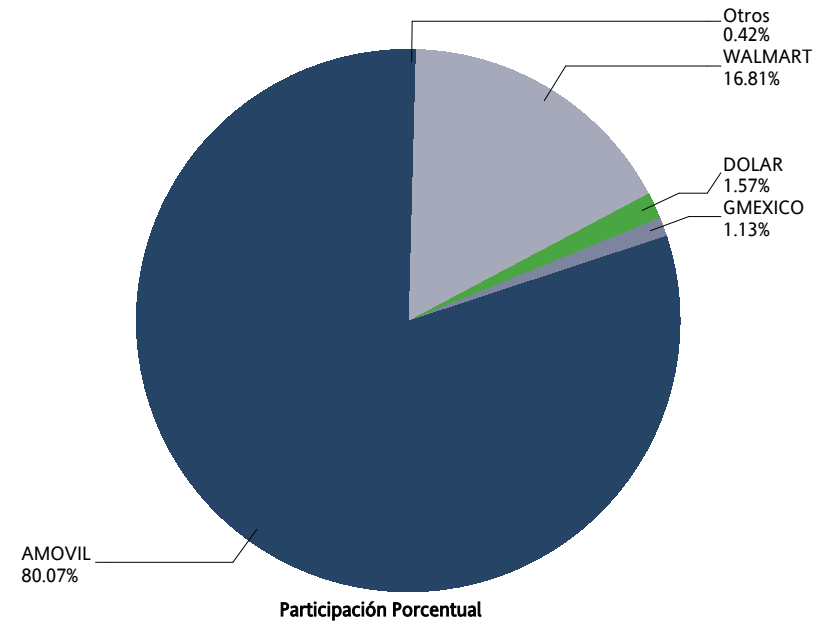
*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

| OPCIONES OPTIONS | CALLS CALLS | PUTS PUTS | OPERACIONES TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|------------------------------------|----------------|----------------|-----------------------|-------------------|---------------------------|----------------------------------|
| IP | 192 | 509 | 452 | 701 | 308,180,000 | 418 |
| INDICES / INDICES | 192 | 509 | 452 | 701 | 308,180,000 | 418 |
| DOLAR | 861 | 2,600 | 21 | 3,461 | 689,605,000 | 3,141 |
| DIVISAS / CURRENCIES | 861 | 2,600 | 21 | 3,461 | 689,605,000 | 3,141 |
| AMOVIL | 60,000 | 100,000 | 5 | 160,000 | 220,000,000 | 160,000 |
| FEMSA | | 0 | 0 | 0 | 0 | 420 |
| GMEXICO | | 2,250 | 4 | 2,250 | 18,900,000 | 2,250 |
| WALMART | 1,600 | 30,000 | 5 | 31,600 | 191,920,000 | 33,600 |
| ACCIONES / SINGLE STOCK | 61,600 | 132,250 | 14 | 193,850 | 430,820,000 | 196,270 |
| Acumulado Anual | 62,653 | 135,359 | 487 | 198,012 | 1,428,605,000 | 199,829 |



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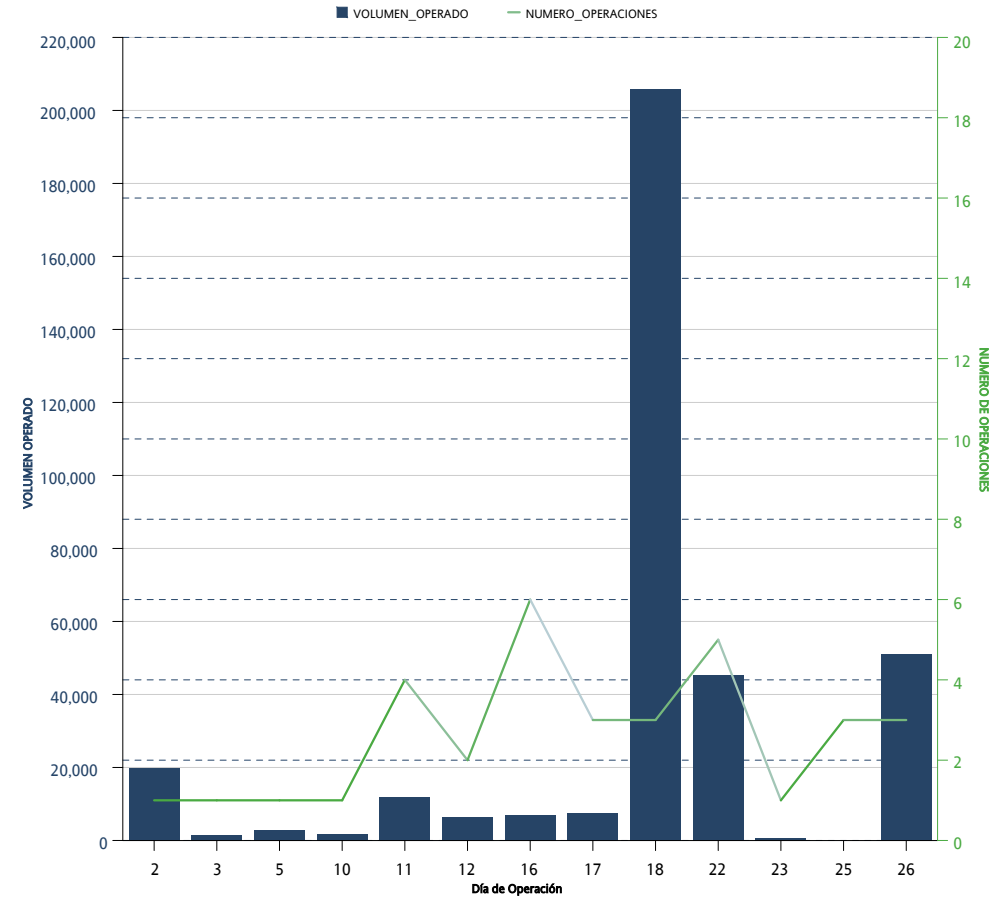
| OPCIONES <i>OPTIONS</i> | CALLS <i>CALLS</i> | PUTS <i>PUTS</i> | INTERÉS ABIERTO <i>OPEN INTEREST</i> | PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i> |
|----------------------------|-----------------------|---------------------|---|---|
| AMOVIL | 60,000 | 100,000 | 160,000 | 80.07 % |
| WALMART | 1,600 | 32,000 | 33,600 | 16.81 % |
| DOLAR | 941 | 2,200 | 3,141 | 1.57 % |
| GMEXICO | | 2,250 | 2,250 | 1.13 % |
| FEMSA | | 420 | 420 | 0.21 % |
| IP | 120 | 298 | 418 | 0.21 % |



SWAPS



| SWAPS SWAPS | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|----------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| 3X1 | 1 | 200,000 | 20,000,000,000 | 552,500 |
| 4X1 | 0 | 0 | 0 | 355,000 |
| 6X1 | 0 | 0 | 0 | 206,500 |
| 11X1 | 0 | 0 | 0 | 21,000 |
| 13X1 | 7 | 96,200 | 9,620,000,000 | 428,400 |
| 14X1 | 0 | 0 | 0 | 5,000 |
| 15X1 | 0 | 0 | 0 | 2,000 |
| 20X1 | 1 | 20 | 2,000,000 | 20 |
| 22X1 | 0 | 0 | 0 | 58,500 |
| 24X1 | 0 | 0 | 0 | 3,000 |
| 25X1 | 0 | 0 | 0 | 21,150 |
| 26X1 | 6 | 36,850 | 3,685,000,000 | 283,511 |
| 27X1 | 0 | 0 | 0 | 10,000 |
| 28X1 | 0 | 0 | 0 | 5,000 |
| 32X1 | 0 | 0 | 0 | 99 |
| 35X1 | 0 | 0 | 0 | 10 |
| 37X1 | 1 | 10 | 1,000,000 | 10 |
| 38X1 | 0 | 0 | 0 | 1,250 |
| 39X1 | 0 | 0 | 0 | 513,015 |
| 42X1 | 1 | 10 | 1,000,000 | 10 |
| 45X1 | 0 | 0 | 0 | 19 |
| 48X1 | 0 | 0 | 0 | 20,500 |
| 49X1 | 0 | 0 | 0 | 1,300 |
| 50X1 | 0 | 0 | 0 | 27 |
| 51X1 | 0 | 0 | 0 | 2,500 |
| 52X1 | 0 | 0 | 0 | 384,619 |
| 53X1 | 0 | 0 | 0 | 27,500 |
| 54X1 | 0 | 0 | 0 | 3,500 |
| 55X1 | 0 | 0 | 0 | 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 | 1 | 3,000 | 300,000,000 | 17,300 |
| 61X1 | 0 | 0 | 0 | 11,150 |
| 62X1 | 0 | 0 | 0 | 18,519 |
| 65X1 | 2 | 7,400 | 740,000,000 | 1,050,589 |
| 66X1 | 0 | 0 | 0 | 117,300 |
| 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 |

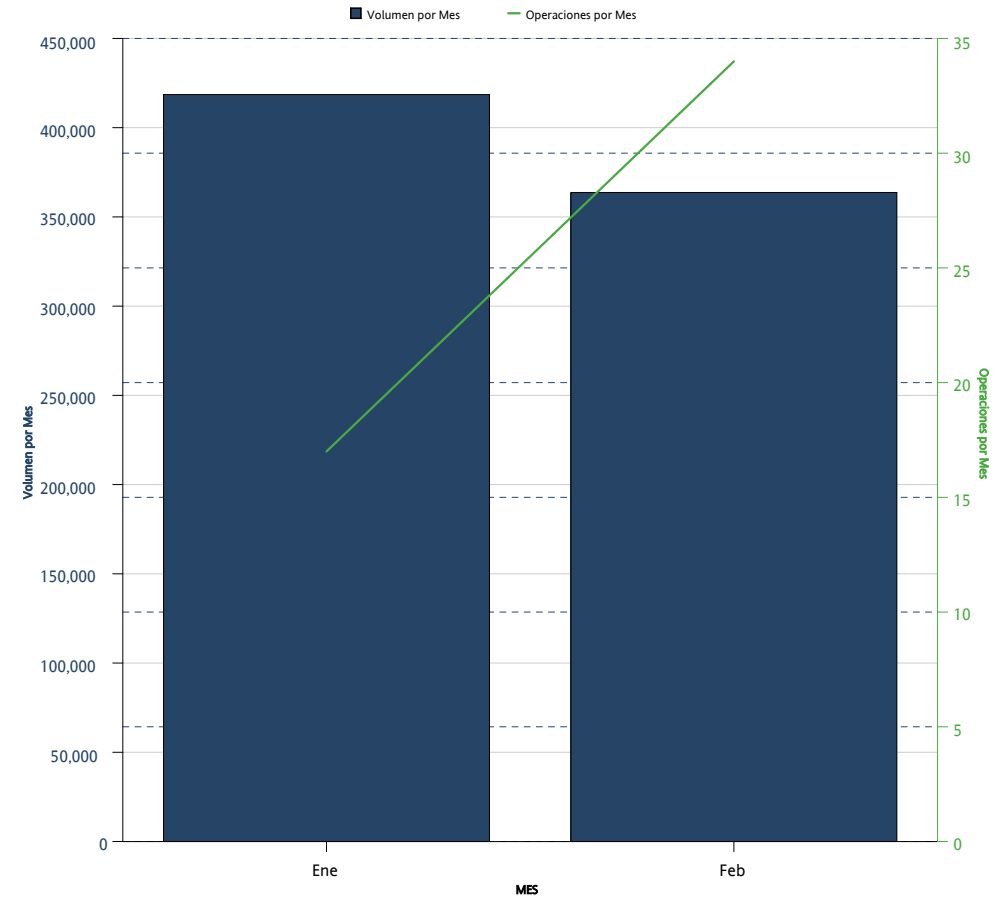


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| SWAPS SWAPS | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|----------------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| 74X1 | 0 | 0 | 0 | 18,000 |
| 77X1 | 0 | 0 | 0 | 5,432 |
| 78X1 | 0 | 0 | 0 | 54,000 |
| 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 | 200,860 |
| 92X1 | 0 | 0 | 0 | 200 |
| 102X1 | 0 | 0 | 0 | 104,300 |
| 104X1 | 0 | 0 | 0 | 9,000 |
| 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 | 8 | 13,000 | 1,300,000,000 | 636,888 |
| 143X1 | 0 | 0 | 0 | 3,000 |
| 156X1 | 0 | 0 | 0 | 23,600 |
| 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 | 50,454 |
| 222X1 | 0 | 0 | 0 | 10,000 |
| 236X1 | 3 | 3,600 | 360,000,000 | 3,600 |
| 241X1 | 3 | 3,600 | 360,000,000 | 4,800 |
| 242X1 | 0 | 0 | 0 | 34,800 |
| 243X1 | 0 | 0 | 0 | 9,800 |
| 245X1 | 0 | 0 | 0 | 7,800 |
| 260X1 | 0 | 0 | 0 | 28,950 |
| Total Mensual | 34 | 363,600 | 36,369,000,000 | 6,061,980 |

*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 |
|----------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| 3X1 | 3 | 552,500 | 55,250,000,000 | 552,500 |
| 4X1 | 0 | 0 | 0 | 355,000 |
| 6X1 | 1 | 3,000 | 300,000,000 | 206,500 |
| 11X1 | 0 | 0 | 0 | 21,000 |
| 13X1 | 8 | 116,200 | 11,620,000,000 | 428,400 |
| 14X1 | 0 | 0 | 0 | 5,000 |
| 15X1 | 0 | 0 | 0 | 2,000 |
| 20X1 | 1 | 20 | 2,000,000 | 20 |
| 22X1 | 0 | 0 | 0 | 58,500 |
| 24X1 | 0 | 0 | 0 | 3,000 |
| 25X1 | 0 | 0 | 0 | 21,150 |
| 26X1 | 10 | 52,600 | 5,260,000,000 | 283,511 |
| 27X1 | 0 | 0 | 0 | 10,000 |
| 28X1 | 0 | 0 | 0 | 5,000 |
| 32X1 | 0 | 0 | 0 | 99 |
| 35X1 | 0 | 0 | 0 | 10 |
| 37X1 | 1 | 10 | 1,000,000 | 10 |
| 38X1 | 0 | 0 | 0 | 1,250 |
| 39X1 | 5 | 20,000 | 2,000,000,000 | 513,015 |
| 42X1 | 1 | 10 | 1,000,000 | 10 |
| 45X1 | 0 | 0 | 0 | 19 |
| 48X1 | 0 | 0 | 0 | 20,500 |
| 49X1 | 0 | 0 | 0 | 1,300 |
| 50X1 | 0 | 0 | 0 | 27 |
| 51X1 | 0 | 0 | 0 | 2,500 |
| 52X1 | 0 | 0 | 0 | 384,619 |
| 53X1 | 0 | 0 | 0 | 27,500 |
| 54X1 | 0 | 0 | 0 | 3,500 |
| 55X1 | 0 | 0 | 0 | 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 | 1 | 3,000 | 300,000,000 | 17,300 |
| 61X1 | 0 | 0 | 0 | 11,150 |
| 62X1 | 0 | 0 | 0 | 18,519 |
| 65X1 | 3 | 11,800 | 1,180,000,000 | 1,050,589 |
| 66X1 | 0 | 0 | 0 | 117,300 |
| 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 | 5,432 |
| 78X1 | 0 | 0 | 0 | 54,000 |
| 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 | 200,860 |
| 92X1 | 0 | 0 | 0 | 200 |
| 102X1 | 0 | 0 | 0 | 104,300 |
| 104X1 | 0 | 0 | 0 | 9,000 |
| 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 | 11 | 15,900 | 1,590,000,000 | 636,888 |
| 143X1 | 0 | 0 | 0 | 3,000 |
| 156X1 | 0 | 0 | 0 | 23,600 |
| 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 | 50,454 |
| 222X1 | 0 | 0 | 0 | 10,000 |
| 236X1 | 3 | 3,600 | 360,000,000 | 3,600 |
| 241X1 | 3 | 3,600 | 360,000,000 | 4,800 |
| 242X1 | 0 | 0 | 0 | 34,800 |
| 243X1 | 0 | 0 | 0 | 9,800 |
| 245X1 | 0 | 0 | 0 | 7,800 |
| 260X1 | 0 | 0 | 0 | 28,950 |
| Acumulado Anual | 51 | 782,240 | 78,224,000,000 | 6,061,980 |

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

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