

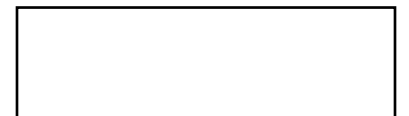


# Resumen y Análisis Operativo del Mercado Mexicano de Derivados



*MexDer's Market Statistics & Operative Analysis*

Marzo 2022 / March 2022





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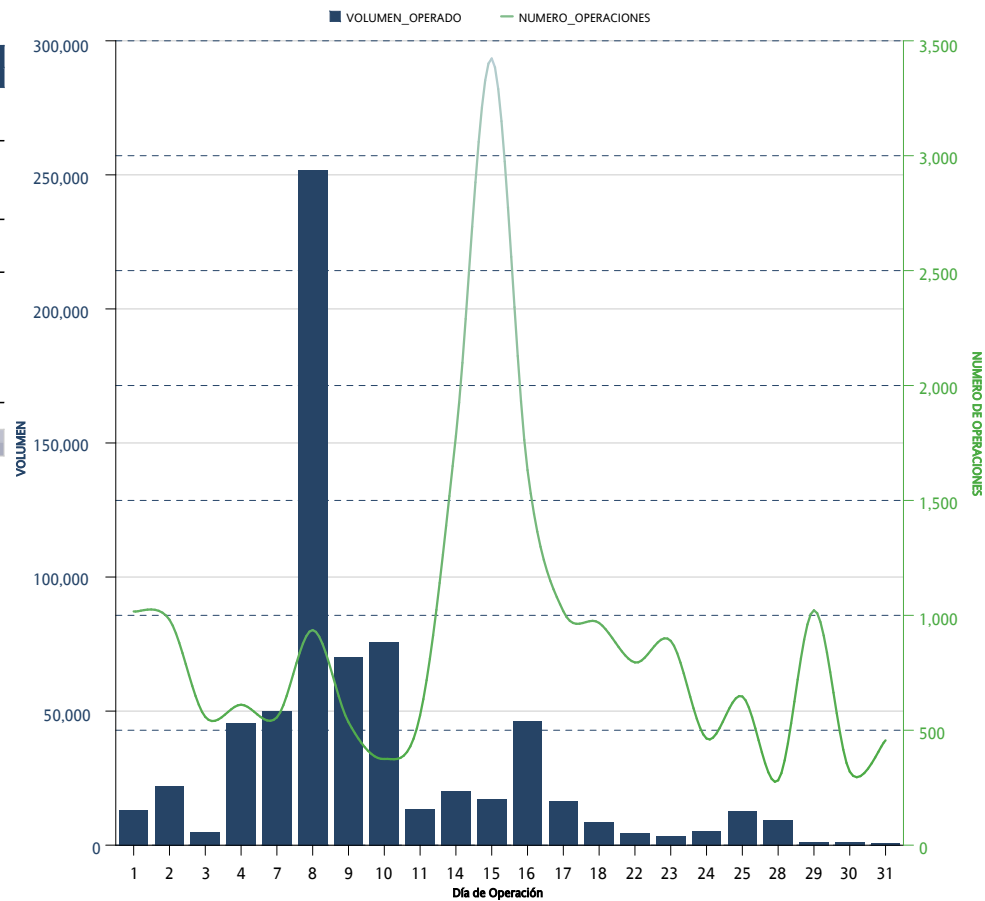
# FUTUROS / FUTURES



# CONCENTRADO DE MERCADO MENSUAL / MONTHLY MARKET SUMMARY

FUTUROS / FUTURES

| FUTUROS<br>FUTURES             | OPERACIONES<br>NUMBER OF TRADES | VOLUMEN<br>VOLUME | IMPORTE<br>NOTIONAL VALUE | INTERÉS ABIERTO<br>OPEN INTEREST |
|--------------------------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| DOLAR                          | 463                             | 621,299           | 132,248,464,374           | 754,915                          |
| EURO                           | 0                               | 0                 | 0                         | 100                              |
| <b>DIVISAS / CURRENCIES</b>    | <b>463</b>                      | <b>621,299</b>    | <b>132,248,464,374</b>    | <b>755,015</b>                   |
| IPC                            | 19,268                          | 62,493            | 33,573,392,550            | 12,421                           |
| MIP                            | 83                              | 134               | 14,347,020                | 11                               |
| <b>INDICES / INDICES</b>       | <b>19,351</b>                   | <b>62,627</b>     | <b>33,587,739,570</b>     | <b>12,432</b>                    |
| DC24                           | 6                               | 10,100            | 1,063,477,500             | 4,000                            |
| <b>BONOS / BONDS</b>           | <b>6</b>                        | <b>10,100</b>     | <b>1,063,477,500</b>      | <b>4,000</b>                     |
| CEMEX                          | 3                               | 3,800             | 4,043,650                 | 4,150                            |
| FEMSA                          | 2                               | 400               | 6,674,000                 | 550                              |
| GMXT                           | 0                               | 0                 | 0                         | 1,000                            |
| ORBIA                          | 4                               | 300               | 1,602,000                 | 300                              |
| <b>ACCIONES / SINGLE STOCK</b> | <b>9</b>                        | <b>4,500</b>      | <b>12,319,650</b>         | <b>6,000</b>                     |
| <b>Total Mensual</b>           | <b>19,829</b>                   | <b>698,526</b>    | <b>166,912,001,094</b>    | <b>777,447</b>                   |

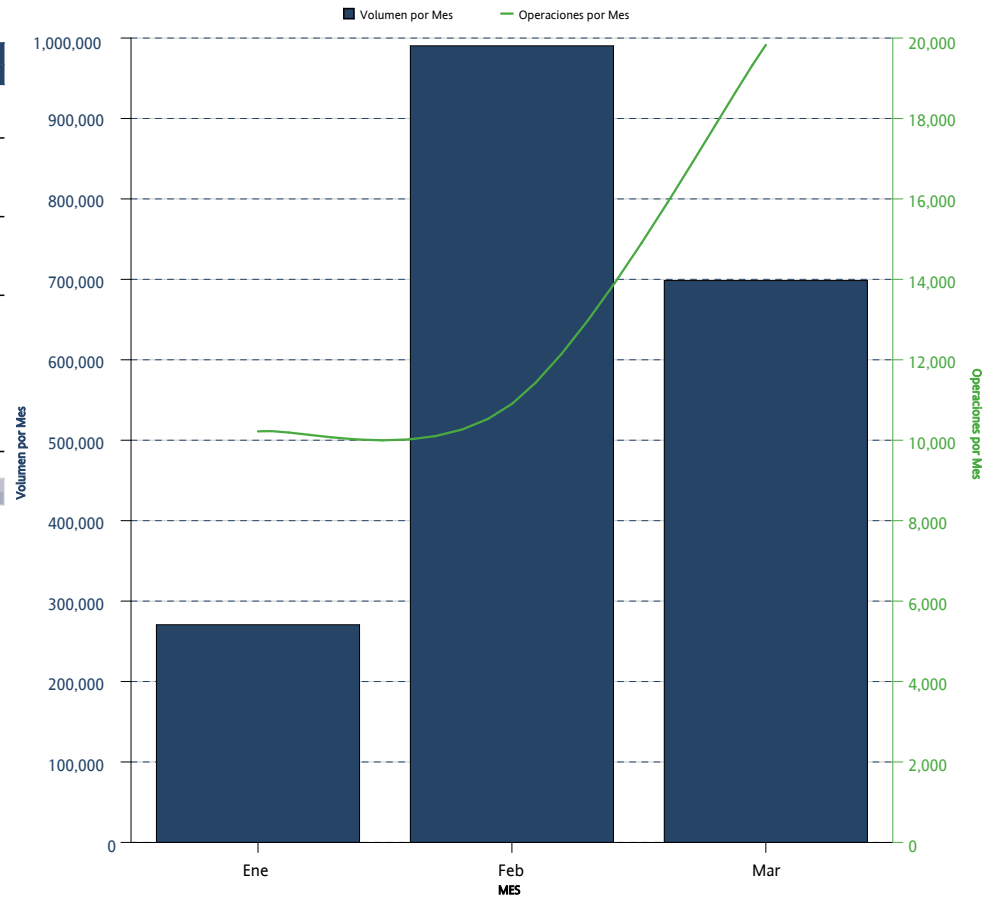


\*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

# CONCENTRADO DE MERCADO ACUMULADO / ACCRUED MARKET SUMMARY

FUTUROS / FUTURES

| FUTUROS<br>FUTURES                       | OPERACIONES<br>NUMBER OF TRADES | VOLUMEN<br>VOLUME | IMPORTE<br>NOTIONAL VALUE | INTERÉS ABIERTO<br>OPEN INTEREST |
|--|---------------------------------|-------------------|---------------------------|----------------------------------|
| DOLAR                                    | 1,203                           | 1,843,781         | 385,838,586,117           | 754,915                          |
| EURO                                     | 3                               | 250               | 59,382,000                | 100                              |
| <b>DIVISAS / CURRENCIES</b>              | <b>1,206</b>                    | <b>1,844,031</b>  | <b>385,897,968,117</b>    | <b>755,015</b>                   |
| IPC                                      | 39,452                          | 94,723            | 50,462,228,090            | 12,421                           |
| MIP                                      | 259                             | 368               | 39,123,160                | 11                               |
| <b>INDICES / INDICES</b>                 | <b>39,711</b>                   | <b>95,091</b>     | <b>50,501,351,250</b>     | <b>12,432</b>                    |
| TIEF                                     | 2                               | 2                 | 200,000                   |                                  |
| DC24                                     | 10                              | 10,900            | 1,150,115,000             | 4,000                            |
| <b>TASAS DE INTERES / INTEREST RATES</b> | <b>12</b>                       | <b>10,902</b>     | <b>1,150,315,000</b>      | <b>4,000</b>                     |
| CEMEX                                    | 6                               | 7,450             | 8,494,250                 | 4,150                            |
| FEMSA                                    | 9                               | 800               | 13,290,050                | 550                              |
| GMEXICO                                  | 1                               | 50                | 477,300                   |                                  |
| GMXT                                     | 4                               | 930               | 3,539,370                 | 1,000                            |
| ORBITA                                   | 4                               | 300               | 1,602,000                 | 300                              |
| <b>ACCIONES / SINGLE STOCK</b>           | <b>24</b>                       | <b>9,530</b>      | <b>27,402,970</b>         | <b>6,000</b>                     |
| <b>Acumulado Anual</b>                   | <b>40,953</b>                   | <b>1,959,554</b>  | <b>437,577,037,337</b>    | <b>777,447</b>                   |

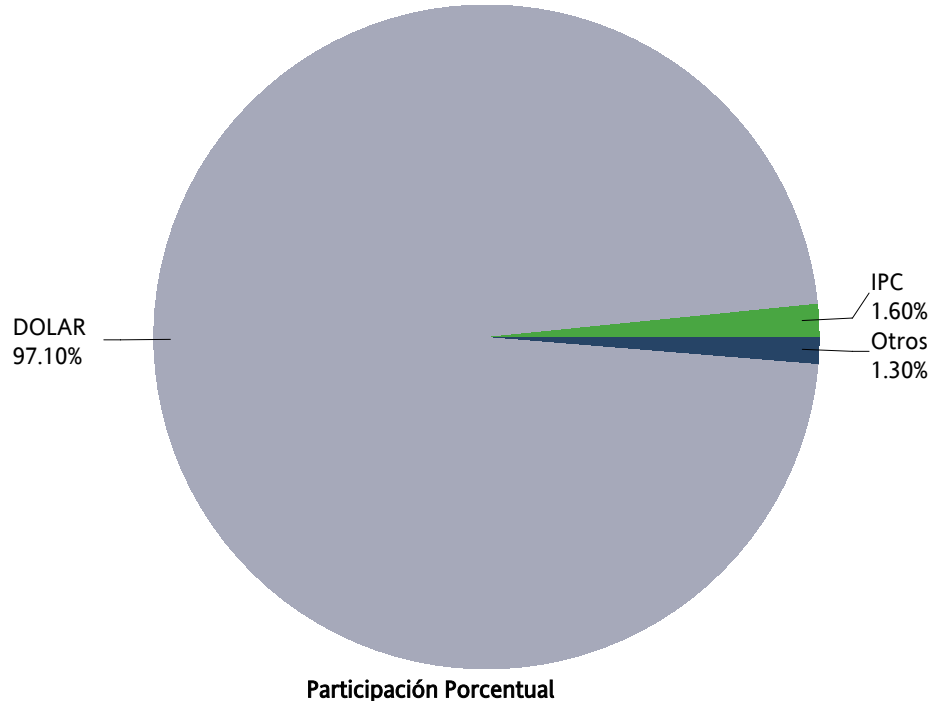


\*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

DISTRIBUCION DEL INTERES ABIERTO / OPEN INTEREST DISTRIBUTION  
*FUTUROS / FUTURES*



| FUTUROS<br><i>FUTURES</i> | INTERÉS ABIERTO<br><i>OPEN INTEREST</i> | PARTICIPACIÓN PORCENTUAL<br><i>PERCENTAGE</i> |
|---------------------------|---|---|
| DOLAR                     | 754,915                                 | 97.10 %                                       |
| IPC                       | 12,421                                  | 1.60 %  |
| CEMEX                     | 4,150                                   | 0.53 %  |
| DC24                      | 4,000                                   | 0.51 %  |
| GMXT                      | 1,000                                   | 0.13 %  |
| FEMSA                     | 550                                     | 0.07 %  |
| ORBIA                     | 300                                     | 0.04 %  |
| EURO                      | 100                                     | 0.01 %  |
| MIP                       | 11                                      | 0.00 %  |



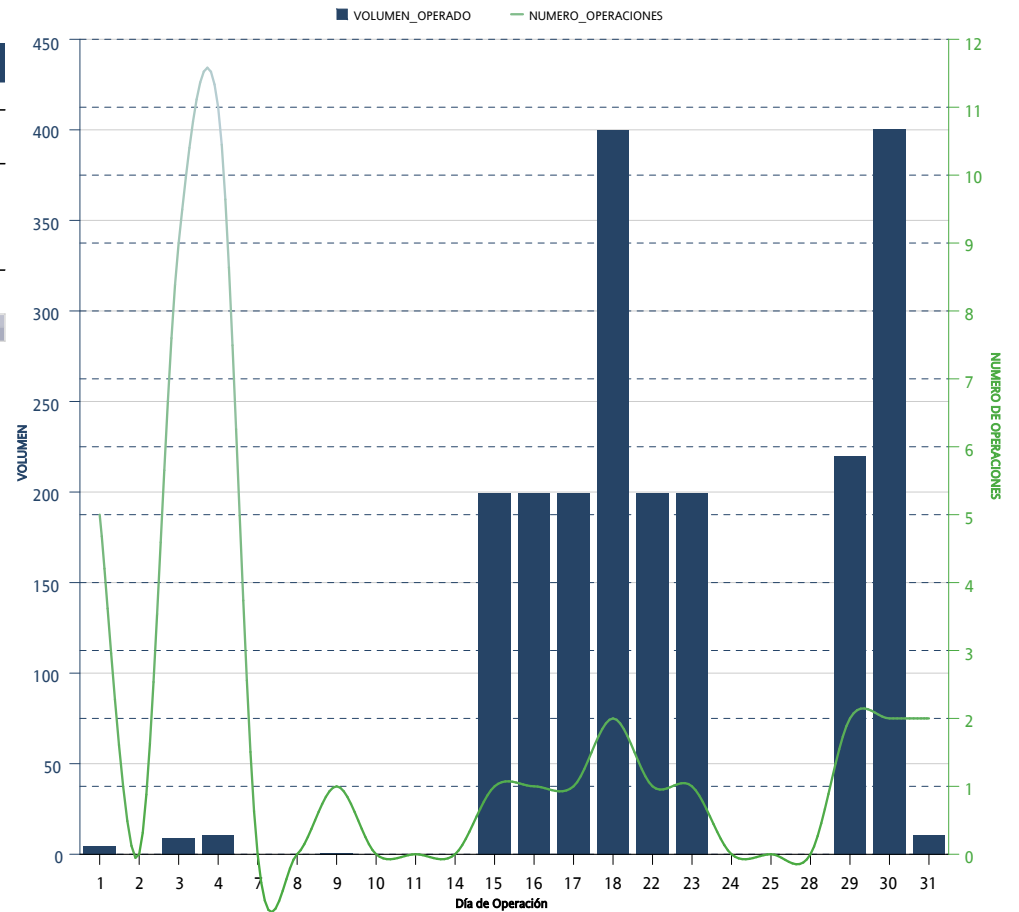
# OPCIONES / OPTIONS



# CONCENTRADO DE MERCADO MENSUAL / MONTHLY MARKET SUMMARY

OPCIONES / OPTIONS

| OPCIONES<br>OPTIONS            | CALLS<br>CALLS | PUTS<br>PUTS | OPERACIONES<br>TRADES | VOLUMEN<br>VOLUME | IMPORTE<br>NOTIONAL VALUE | INTERÉS ABIERTO<br>OPEN INTEREST |
|--------------------------------|----------------|--------------|-----------------------|-------------------|---------------------------|----------------------------------|
| IP                             | 54             | 4            | 30                    | 58                | 31,745,000                | 36                               |
| <b>INDICES / INDICES</b>       | <b>54</b>      | <b>4</b>     | <b>30</b>             | <b>58</b>         | <b>31,745,000</b>         | <b>36</b>                        |
| DOLAR                          |                | 2,000        | 9                     | 2,000             | 403,800,000               | 2,000                            |
| <b>DIVISAS / CURRENCIES</b>    |                | <b>2,000</b> | <b>9</b>              | <b>2,000</b>      | <b>403,800,000</b>        | <b>2,000</b>                     |
| CEMEX                          |                | 0            | 0                     | 0                 | 0                         |                                  |
| FEMSA                          |                | 0            | 0                     | 0                 | 0                         |                                  |
| WALMART                        | 0              | 0            | 0                     | 0                 | 0                         |                                  |
| <b>ACCIONES / SINGLE STOCK</b> | <b>0</b>       | <b>0</b>     | <b>0</b>              | <b>0</b>          | <b>0</b>                  |                                  |
| <b>Mensual Total</b>           | <b>54</b>      | <b>2,004</b> | <b>39</b>             | <b>2,058</b>      | <b>435,545,000</b>        | <b>2,036</b>                     |



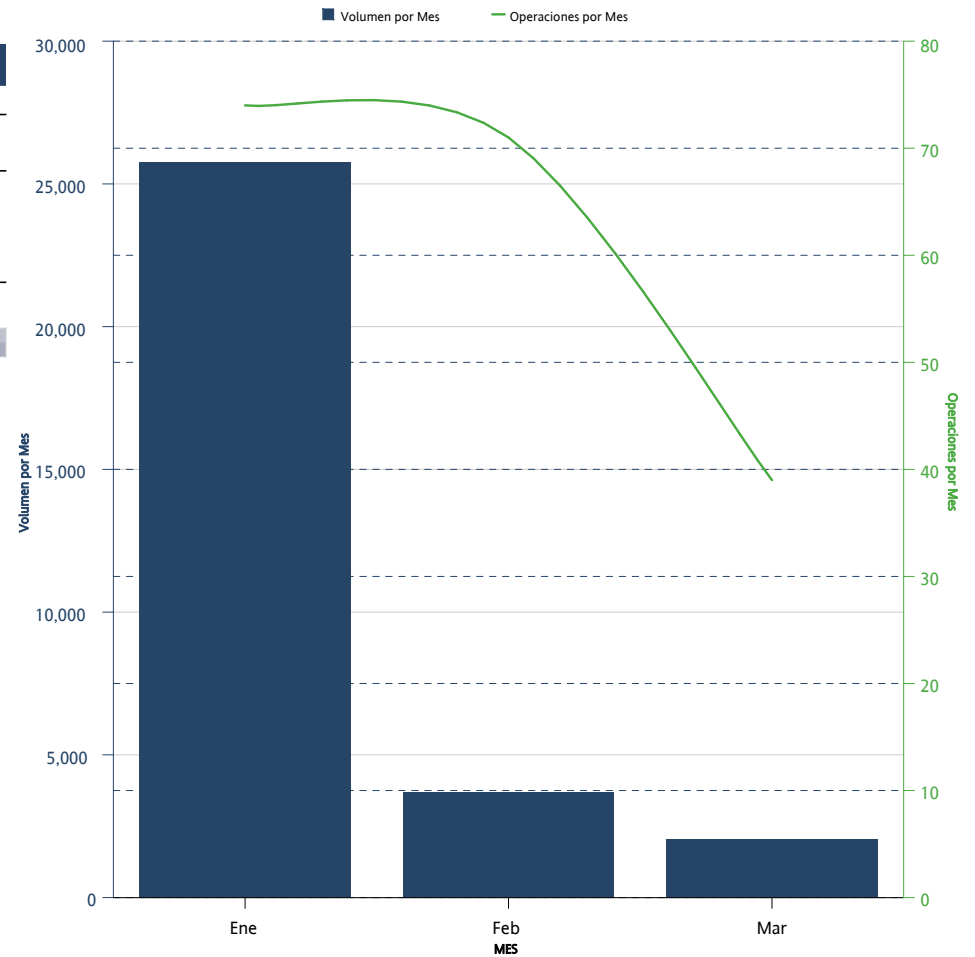
\*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes



# CONCENTRADO DE MERCADO ACUMULADO / ACCRUED MARKET SUMMARY

OPCIONES / OPTIONS

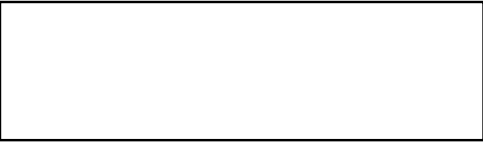
| OPCIONES<br>OPTIONS                | CALLS<br>CALLS | PUTS<br>PUTS  | OPERACIONES<br>TRADES | VOLUMEN<br>VOLUME | IMPORTE<br>NOTIONAL VALUE | INTERÉS ABIERTO<br>OPEN INTEREST |
|------------------------------------|----------------|---------------|-----------------------|-------------------|---------------------------|----------------------------------|
| IP                                 | 168            | 104           | 161                   | 272               | 143,300,000               | 36                               |
| <b>INDICES / INDICES</b>           | <b>168</b>     | <b>104</b>    | <b>161</b>            | <b>272</b>        | <b>143,300,000</b>        | <b>36</b>                        |
| DOLAR                              |                | 3,400         | 16                    | 3,400             | 689,600,000               | 2,000                            |
| <b>DIVISAS / CURRENCIES</b>        |                | <b>3,400</b>  | <b>16</b>             | <b>3,400</b>      | <b>689,600,000</b>        | <b>2,000</b>                     |
| CEMEX                              |                | 17,000        | 2                     | 17,000            | 20,400,000                |                                  |
| FEMSA                              |                | 3,000         | 1                     | 3,000             | 45,000,000                |                                  |
| WALMART                            | 0              | 7,900         | 4                     | 7,900             | 55,950,000                |                                  |
| <b>ACCIONES / SINGLE<br/>STOCK</b> | <b>0</b>       | <b>27,900</b> | <b>7</b>              | <b>27,900</b>     | <b>121,350,000</b>        |                                  |
| <b>Acumulado Anual</b>             | <b>168</b>     | <b>31,404</b> | <b>184</b>            | <b>31,572</b>     | <b>954,250,000</b>        | <b>2,036</b>                     |



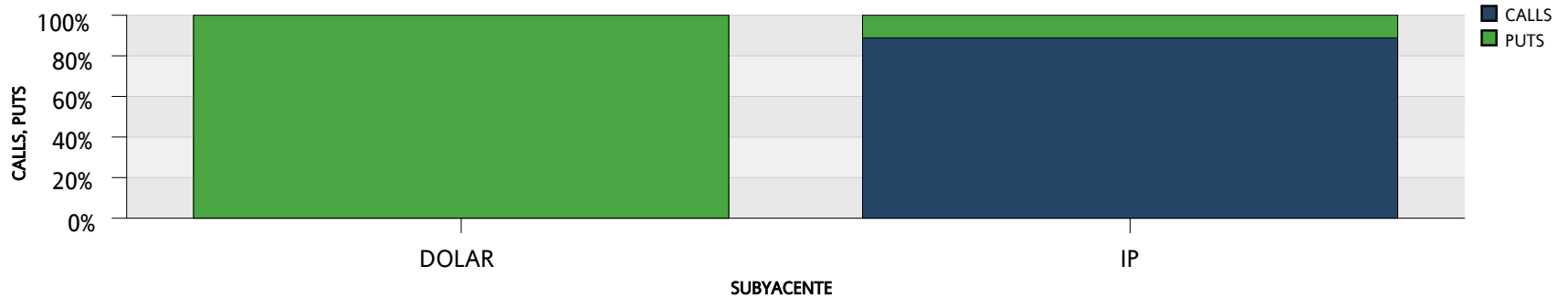
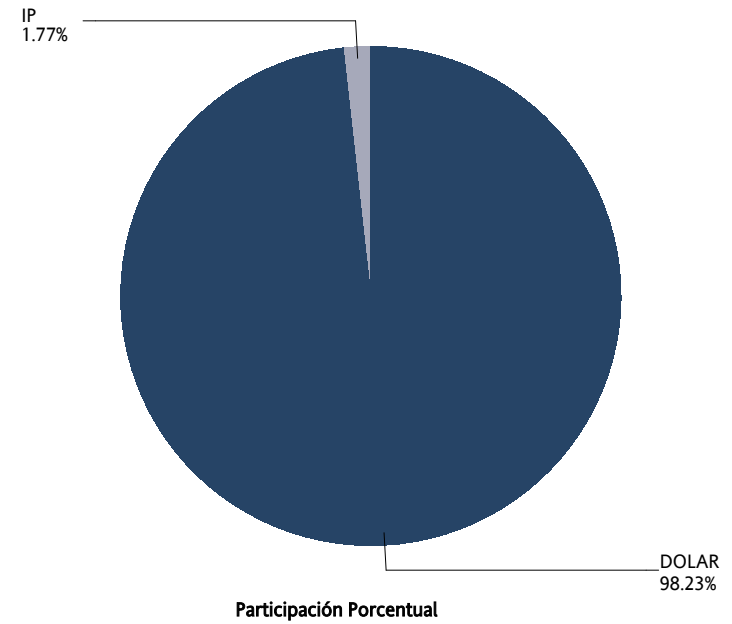
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# DISTRIBUCION DEL INTERES ABIERTO / OPEN INTEREST DISTRIBUTION

## OPCIONES / OPTIONS



| OPCIONES<br><i>OPTIONS</i> | CALLS<br><i>CALLS</i> | PUTS<br><i>PUTS</i> | INTERÉS ABIERTO<br><i>OPEN INTEREST</i> | PARTICIPACIÓN PORCENTUAL<br><i>PERCENTAGE</i> |
|----------------------------|-----------------------|---------------------|---|---|
| DOLAR                      |                       | 2,000               | 2,000                                   | 98.23 %                                       |
| IP                         | 32                    | 4                   | 36                                      | 1.77 %  |



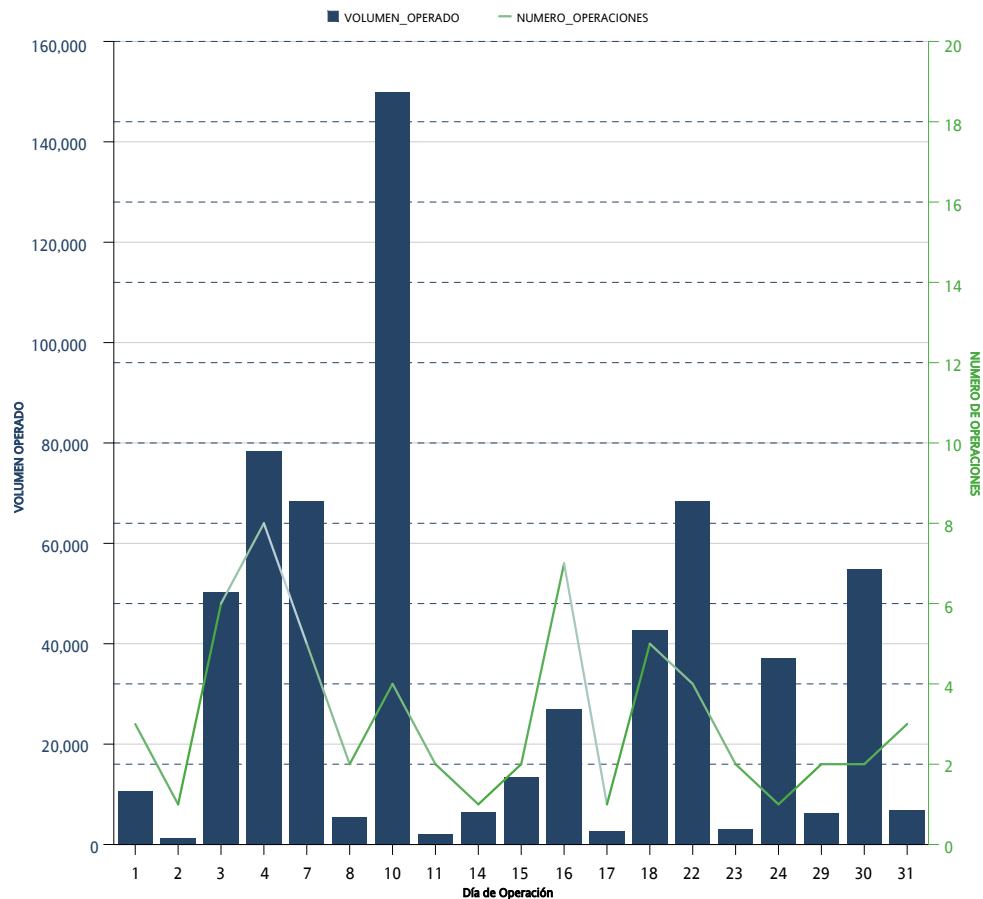
**SWAPS**



# CONCENTRADO DE MERCADO MENSUAL / MONTHLY MARKET SUMMARY

SWAPS

| SWAPS<br>SWAPS | OPERACIONES<br>NUMBER OF TRADES | VOLUMEN<br>VOLUME | IMPORTE<br>NOTIONAL VALUE | INTERÉS ABIERTO<br>OPEN INTEREST |
|----------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| 3X1            | 2                               | 40,000            | 4,000,000,000             | 40,000                           |
| 4X1            | 0                               | 0                 | 0                         | 50,000                           |
| 6X1            | 6                               | 176,000           | 17,600,000,000            | 527,880                          |
| 7X1            | 3                               | 38,000            | 3,800,000,000             | 63,000                           |
| 8X1            | 0                               | 0                 | 0                         | 10,000                           |
| 9X1            | 0                               | 0                 | 0                         | 38,550                           |
| 11X1           | 0                               | 0                 | 0                         | 51,020                           |
| 12X1           | 0                               | 0                 | 0                         | 20,000                           |
| 13X1           | 0                               | 0                 | 0                         | 611,120                          |
| 14X1           | 0                               | 0                 | 0                         | 220                              |
| 17X1           | 0                               | 0                 | 0                         | 10                               |
| 18X1           | 0                               | 0                 | 0                         | 300                              |
| 20X1           | 0                               | 0                 | 0                         | 20                               |
| 22X1           | 0                               | 0                 | 0                         | 58,760                           |
| 23X1           | 0                               | 0                 | 0                         | 13,700                           |
| 25X1           | 0                               | 0                 | 0                         | 380                              |
| 26X1           | 15                              | 83,500            | 8,350,000,000             | 707,211                          |
| 27X1           | 0                               | 0                 | 0                         | 10,000                           |
| 28X1           | 0                               | 0                 | 0                         | 5,120                            |
| 29X1           | 0                               | 0                 | 0                         | 10                               |
| 30X1           | 0                               | 0                 | 0                         | 10                               |
| 32X1           | 0                               | 0                 | 0                         | 179                              |
| 34X1           | 0                               | 0                 | 0                         | 1,600                            |
| 35X1           | 0                               | 0                 | 0                         | 1,000                            |
| 37X1           | 0                               | 0                 | 0                         | 20                               |
| 38X1           | 0                               | 0                 | 0                         | 10                               |
| 39X1           | 3                               | 4,730             | 473,000,000               | 370,657                          |
| 42X1           | 0                               | 0                 | 0                         | 20                               |
| 48X1           | 0                               | 0                 | 0                         | 20,000                           |
| 49X1           | 0                               | 0                 | 0                         | 1,310                            |
| 51X1           | 0                               | 0                 | 0                         | 2,000                            |
| 52X1           | 1                               | 2,500             | 250,000,000               | 194,080                          |
| 54X1           | 0                               | 0                 | 0                         | 2,000                            |
| 55X1           | 0                               | 0                 | 0                         | 10                               |
| 56X1           | 0                               | 0                 | 0                         | 3,300                            |
| 57X1           | 0                               | 0                 | 0                         | 8,000                            |
| 58X1           | 0                               | 0                 | 0                         | 10,000                           |
| 59X1           | 0                               | 0                 | 0                         | 10,850                           |
| 60X1           | 0                               | 0                 | 0                         | 17,010                           |
| 61X1           | 0                               | 0                 | 0                         | 10,400                           |
| 62X1           | 0                               | 0                 | 0                         | 19                               |
| 65X1           | 6                               | 12,837            | 1,283,700,000             | 635,048                          |
| 66X1           | 0                               | 0                 | 0                         | 2,300                            |



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

CONCENTRADO DE MERCADO MENSUAL / MONTHLY MARKET SUMMARY  
SWAPS

| SWAPS<br>SWAPS | OPERACIONES<br>NUMBER OF TRADES | VOLUMEN<br>VOLUME | IMPORTE<br>NOTIONAL VALUE | INTERÉS ABIERTO<br>OPEN INTEREST |
|----------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| 67X1           | 0                               | 0                 | 0                         | 200                              |
| 68X1           | 0                               | 0                 | 0                         | 15,000                           |
| 70X1           | 0                               | 0                 | 0                         | 1,250                            |
| 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                         | 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                         | 71,500                           |
| 86X1           | 0                               | 0                 | 0                         | 18,521                           |
| 88X1           | 0                               | 0                 | 0                         | 15,000                           |
| 90X1           | 0                               | 0                 | 0                         | 19                               |
| 91X1           | 1                               | 360               | 36,000,000                | 213,110                          |
| 92X1           | 0                               | 0                 | 0                         | 200                              |
| 96X1           | 0                               | 0                 | 0                         | 500                              |
| 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                           |
| 120X1          | 1                               | 600               | 60,000,000                | 600                              |
| 121X1          | 0                               | 0                 | 0                         | 4,000                            |
| 122X1          | 0                               | 0                 | 0                         | 3,250                            |
| 130X1          | 23                              | 278,548           | 27,854,800,000            | 1,240,994                        |
| 143X1          | 0                               | 0                 | 0                         | 3,000                            |
| 156X1          | 0                               | 0                 | 0                         | 24,100                           |
| 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                         | 51,224                           |
| 222X1          | 0                               | 0                 | 0                         | 10,000                           |
| 236X1          | 0                               | 0                 | 0                         | 3,600                            |
| 241X1          | 0                               | 0                 | 0                         | 4,800                            |
| 242X1          | 0                               | 0                 | 0                         | 34,800                           |
| 243X1          | 0                               | 0                 | 0                         | 9,800                            |

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

CONCENTRADO DE MERCADO MENSUAL / MONTHLY MARKET SUMMARY  
*SWAPS*

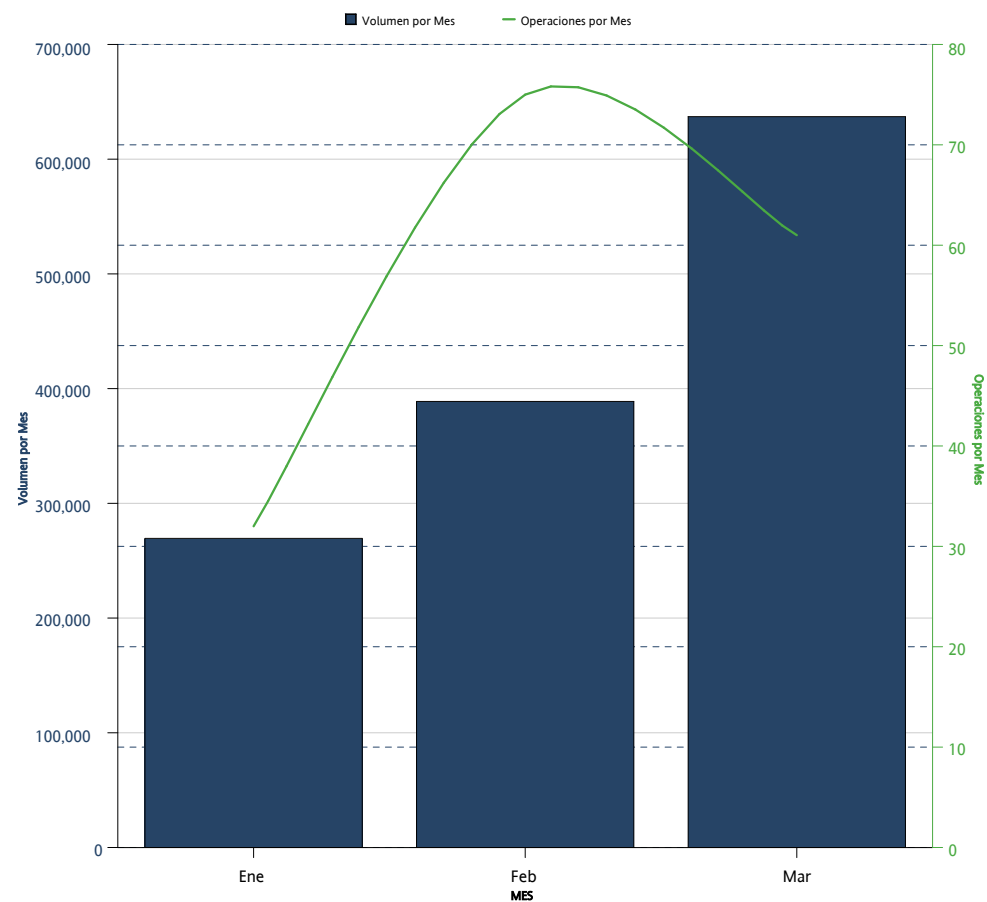
| SWAPS<br><i>SWAPS</i> | OPERACIONES<br><i>NUMBER OF TRADES</i> | VOLUMEN<br><i>VOLUME</i> | IMPORTE<br><i>NOTIONAL VALUE</i> | INTERÉS ABIERTO<br><i>OPEN INTEREST</i> |
|-----------------------|--|--------------------------|----------------------------------|---|
| 245X1                 | 0                                      | 0                        | 0                                | 7,800                                   |
| 260X1                 | 0                                      | 0                        | 0                                | 28,950                                  |
| <b>Total Mensual</b>  | <b>61</b>                              | <b>637,075</b>           | <b>63,707,500,000</b>            | <b>6,021,163</b>                        |

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

# CONCENTRADO DE MERCADO ACUMULADO / ACCRUED MARKET SUMMARY

SWAPS

| SWAPS<br>SWAPS | OPERACIONES<br>NUMBER OF TRADES | VOLUMEN<br>VOLUME | IMPORTE<br>NOTIONAL VALUE | INTERÉS ABIERTO<br>OPEN INTEREST |
|----------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| 3X1            | 2                               | 40,000            | 4,000,000,000             | 40,000                           |
| 4X1            | 1                               | 50,000            | 5,000,000,000             | 50,000                           |
| 6X1            | 14                              | 348,850           | 34,885,000,000            | 527,880                          |
| 7X1            | 3                               | 38,000            | 3,800,000,000             | 63,000                           |
| 8X1            | 1                               | 10,000            | 1,000,000,000             | 10,000                           |
| 9X1            | 1                               | 10,000            | 1,000,000,000             | 38,550                           |
| 11X1           | 0                               | 0                 | 0                         | 51,020                           |
| 12X1           | 0                               | 0                 | 0                         | 20,000                           |
| 13X1           | 8                               | 57,900            | 5,790,000,000             | 611,120                          |
| 14X1           | 0                               | 0                 | 0                         | 220                              |
| 17X1           | 0                               | 0                 | 0                         | 10                               |
| 18X1           | 0                               | 0                 | 0                         | 300                              |
| 20X1           | 0                               | 0                 | 0                         | 20                               |
| 22X1           | 0                               | 0                 | 0                         | 58,760                           |
| 23X1           | 0                               | 0                 | 0                         | 13,700                           |
| 25X1           | 0                               | 0                 | 0                         | 380                              |
| 26X1           | 40                              | 287,200           | 28,720,000,000            | 707,211                          |
| 27X1           | 0                               | 0                 | 0                         | 10,000                           |
| 28X1           | 0                               | 0                 | 0                         | 5,120                            |
| 29X1           | 0                               | 0                 | 0                         | 10                               |
| 30X1           | 0                               | 0                 | 0                         | 10                               |
| 32X1           | 0                               | 0                 | 0                         | 179                              |
| 34X1           | 1                               | 1,100             | 110,000,000               | 1,600                            |
| 35X1           | 0                               | 0                 | 0                         | 1,000                            |
| 37X1           | 0                               | 0                 | 0                         | 20                               |
| 38X1           | 0                               | 0                 | 0                         | 10                               |
| 39X1           | 20                              | 29,300            | 2,930,000,000             | 370,657                          |
| 42X1           | 0                               | 0                 | 0                         | 20                               |
| 48X1           | 0                               | 0                 | 0                         | 20,000                           |
| 49X1           | 0                               | 0                 | 0                         | 1,310                            |
| 51X1           | 0                               | 0                 | 0                         | 2,000                            |
| 52X1           | 4                               | 10,000            | 1,000,000,000             | 194,080                          |
| 54X1           | 0                               | 0                 | 0                         | 2,000                            |
| 55X1           | 0                               | 0                 | 0                         | 10                               |
| 56X1           | 0                               | 0                 | 0                         | 3,300                            |
| 57X1           | 0                               | 0                 | 0                         | 8,000                            |
| 58X1           | 0                               | 0                 | 0                         | 10,000                           |
| 59X1           | 0                               | 0                 | 0                         | 10,850                           |
| 60X1           | 0                               | 0                 | 0                         | 17,010                           |
| 61X1           | 0                               | 0                 | 0                         | 10,400                           |
| 62X1           | 0                               | 0                 | 0                         | 19                               |
| 65X1           | 18                              | 47,066            | 4,706,600,000             | 635,048                          |
| 66X1           | 0                               | 0                 | 0                         | 2,300                            |



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

CONCENTRADO DE MERCADO ACUMULADO / ACCRUED MARKET SUMMARY  
SWAPS

| SWAPS<br>SWAPS | OPERACIONES<br>NUMBER OF TRADES | VOLUMEN<br>VOLUME | IMPORTE<br>NOTIONAL VALUE | INTERÉS ABIERTO<br>OPEN INTEREST |
|----------------|---------------------------------|-------------------|---------------------------|----------------------------------|
| 67X1           | 0                               | 0                 | 0                         | 200                              |
| 68X1           | 0                               | 0                 | 0                         | 15,000                           |
| 70X1           | 2                               | 1,250             | 125,000,000               | 1,250                            |
| 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                         | 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                         | 71,500                           |
| 86X1           | 0                               | 0                 | 0                         | 18,521                           |
| 88X1           | 0                               | 0                 | 0                         | 15,000                           |
| 90X1           | 0                               | 0                 | 0                         | 19                               |
| 91X1           | 2                               | 3,360             | 336,000,000               | 213,110                          |
| 92X1           | 0                               | 0                 | 0                         | 200                              |
| 96X1           | 1                               | 500               | 50,000,000                | 500                              |
| 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                           |
| 120X1          | 1                               | 600               | 60,000,000                | 600                              |
| 121X1          | 3                               | 4,000             | 400,000,000               | 4,000                            |
| 122X1          | 4                               | 3,250             | 325,000,000               | 3,250                            |
| 130X1          | 42                              | 352,974           | 35,297,400,000            | 1,240,994                        |
| 143X1          | 0                               | 0                 | 0                         | 3,000                            |
| 156X1          | 0                               | 0                 | 0                         | 24,100                           |
| 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                         | 51,224                           |
| 222X1          | 0                               | 0                 | 0                         | 10,000                           |
| 236X1          | 0                               | 0                 | 0                         | 3,600                            |
| 241X1          | 0                               | 0                 | 0                         | 4,800                            |
| 242X1          | 0                               | 0                 | 0                         | 34,800                           |
| 243X1          | 0                               | 0                 | 0                         | 9,800                            |

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



CONCENTRADO DE MERCADO ACUMULADO / ACCRUED MARKET SUMMARY  
*SWAPS*

| SWAPS<br><i>SWAPS</i>  | OPERACIONES<br><i>NUMBER OF TRADES</i> | VOLUMEN<br><i>VOLUME</i> | IMPORTE<br><i>NOTIONAL VALUE</i> | INTERÉS ABIERTO<br><i>OPEN INTEREST</i> |
|------------------------|--|--------------------------|----------------------------------|---|
| 245X1                  | 0                                      | 0                        | 0                                | 7,800                                   |
| 260X1                  | 0                                      | 0                        | 0                                | 28,950                                  |
| <b>Acumulado Anual</b> | <b>168</b>                             | <b>1,295,350</b>         | <b>129,535,000,000</b>           | <b>6,021,163</b>                        |

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

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