

SUMMARY AND OPERATIONAL ANALYSIS OF MEXDER, THE MEXICAN DERIVATIVES MARKET 2021

FUTUROS Y OPCIONES <i>FUTURES AND OPTIONS</i>	2021 OPERACIONES <i>2021 NUMBER OF TRADES</i>	Y-O-Y % <i>Y-O-Y %</i>	2021 VOLUMEN <i>2021 VOLUME</i>	Y-O-Y % <i>Y-O-Y %</i>	2021 IMPORTE <i>2021 NOTIONAL VALUE</i>	Y-O-Y % <i>Y-O-Y %</i>	DEC. 31, 2021 INTERÉS ABIERTO <i>DEC. 31, 2021 OPEN INTEREST</i>	Y-O-Y % <i>Y-O-Y %</i>
FUTUROS Y OPCIONES MEXDER ACUMULADO ANUAL / YEARLY ACCUMULATED MEXDER FUTURES AND OPTIONS	152,801	-24.7%	7,865,886	14.9%	MXN 1,609,320,743,247	7.5%	820,390	65.9%

FUTUROS <i>FUTURES</i>	2021 OPERACIONES <i>2021 NUMBER OF TRADES</i>	Y-O-Y % <i>Y-O-Y %</i>	2021 VOLUMEN <i>2021 VOLUME</i>	Y-O-Y % <i>Y-O-Y %</i>	2021 IMPORTE <i>2021 NOTIONAL VALUE</i>	Y-O-Y % <i>Y-O-Y %</i>	DEC. 31, 2021 INTERÉS ABIERTO <i>DEC. 31, 2021 OPEN INTEREST</i>	Y-O-Y % <i>Y-O-Y %</i>
DIVISAS / CURRENCIES	5,104	-30.7%	6,679,704	12.9%	MXN 1,378,484,612,843	9.4%	799,320	68.7%
INDICES / INDICES	145,724	-23.3%	371,894	-37.5%	MXN 183,632,142,806	-20.2%	12,112	0.4%
TASAS DE INTERES / INTEREST RATES	76	-33.9%	465,610	588.5%	MXN 47,079,108,000	496.8%	5,000	25.0%
ACCIONES / SINGLE STOCK	90	-55.2%	29,554	-5.1%	MXN 124,878,270	31.1%	2,630	27.4%
ACUMULADO ANUAL / ANNUAL ACCUMULATED	150,994	-23.6%	7,546,762	14.2%	MXN 1,609,320,741,919	7.5%	819,062	66.5%

OPCIONES <i>OPTIONS</i>	2021 OPERACIONES <i>2021 NUMBER OF TRADES</i>	Y-O-Y % <i>Y-O-Y %</i>	2021 VOLUMEN <i>2021 VOLUME</i>	Y-O-Y % <i>Y-O-Y %</i>	2021 IMPORTE <i>2021 NOTIONAL VALUE</i>	Y-O-Y % <i>Y-O-Y %</i>	31-DEC-2021 INTERÉS ABIERTO <i>DEC. 31, 2021 OPEN INTEREST</i>	Y-O-Y % <i>Y-O-Y %</i>
INDICES / INDICES	1,657	-66.6%	3,058	-60.0%	MXN 1,465,245,000	-51.4%	78	-53.6%
DIVISAS / CURRENCIES	102	-19.7%	29,215	-62.6%	MXN 6,017,752,000	-62.1%	0	-100.0%
ACCIONES / SINGLE STOCK	48	-15.8%	286,851	90.4%	MXN 722,540,500	131.0%	1,250	-48.3%
ACUMULADO ANUAL / ANNUAL ACCUMULATED	1,807	-64.9%	319,124	35.0%	MXN 8,205,537,500	-57.3%	1,328	-50.2%

CONTRATOS DE OTC CLEARED SWAPS <i>CLEARED OTC SWAP CONTRACTS</i>	2021 OPERACIONES <i>2021 NUMBER OF TRADES</i>	Y-O-Y % <i>Y-O-Y %</i>	2021 VOLUMEN <i>2021 VOLUME</i>	Y-O-Y % <i>Y-O-Y %</i>	2021 IMPORTE <i>2021 NOTIONAL VALUE</i>	Y-O-Y % <i>Y-O-Y %</i>	31-DEC-2021 INTERÉS ABIERTO <i>DEC. 31, 2021 OPEN INTEREST</i>	Y-O-Y % <i>Y-O-Y %</i>
MEXICAN TIIE (TIIE28) INTEREST RATE SWAP (IRS)	575	0.9%	5,324,533	-33.3%	MXN 532,453,300,000	-33.3%	6,760,146	18.4%

A Gary Flagler
Head of International Business Development, Derivatives & Market Data
Grupo BMV - MexDer - Asigna
+1-312-804-1618
agary@grupobmv.com.mx