

Indicadores del Mercado



de Productos Derivados

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Boletín de Futuros / Futures Bulletin

5 DE SEPTIEMBRE DE 2008

AÑO 10

NÚMERO 2,450

ISSN 1405-7158

FECHA DE VENCIMIENTO MATURITY DATE	OPERAC. TRADES	VOLUMEN VOLUME	IMPORTE (000). \$(000) pesos	PRECIO CIERRE LAST	VARIACIÓN \$ CHANGE	% %	PRECIO LIQUIDACION SETTLEMENT	VARIACIÓN \$ CHANGE	% %	POSTURAS DE VENTA ASK	DE COMPRA BID	CONTRATOS ABIERTOS OPEN INTEREST
FUTUROS SOBRE DOLAR DE LOS ESTADOS UNIDOS DE AMERICA / MXP-US DOLLAR FUTURES												
VALOR SUBYACENTE / UNDERLYING:		10.4780			VAR. CHANGE: -0.37%							
2008/SEP/05	N.O.	-----	-----	-----	-----	-----	10.4777	-0.0360	-0.34	10.481	10.474	-----
2008/SEP/08	N.O.	-----	-----	-----	-----	-----	10.4783	-0.0400	-0.38	-----	-----	-----
2008/SEP/09	N.O.	-----	-----	-----	-----	-----	10.4798	-0.0400	-0.38	-----	-----	-----
2008/SEP/10	N.O.	-----	-----	-----	-----	-----	10.4814	-0.0398	-0.38	-----	-----	-----
2008/SEP/11	N.O.	-----	-----	-----	-----	-----	10.4830	0.0000	0.00	-----	-----	-----
2008/SEP/12	1	1	104.86	10.485	0.011	0.11	10.4855	-0.0470	-0.45	10.493	10.485	38,147
2008/OCT/13	2	600	63,414.00	10.569	0.052	0.50	10.5305	-0.0435	-0.41	10.535	10.526	99,399
2008/NOV/14	N.O.	-----	-----	-----	-----	-----	10.5920	-0.0450	-0.42	10.597	10.587	22,061
2008/DIC/15	2	4,400	469,724.00	10.683	0.135	1.28	10.6355	-0.0445	-0.42	10.641	10.630	55,447
2009/ENE/19	N.O.	-----	-----	-----	-----	-----	10.6810	-0.0414	-0.39	-----	-----	6,000
2009/FEB/16	N.O.	-----	-----	-----	-----	-----	10.7325	-0.0455	-0.42	10.739	10.726	3,061
2009/MAR/13	N.O.	-----	-----	-----	-----	-----	10.7755	-0.0465	-0.43	10.782	10.769	6,006
2009/ABR/13	N.O.	-----	-----	-----	-----	-----	10.8092	-0.0430	-0.40	-----	-----	-----
2009/MAY/18	N.O.	-----	-----	-----	-----	-----	10.8636	-0.0436	-0.40	-----	-----	8,005
2009/JUN/15	N.O.	-----	-----	-----	-----	-----	10.9069	-0.0442	-0.40	-----	-----	-----
2009/JUL/13	N.O.	-----	-----	-----	-----	-----	10.9493	-0.0453	-0.41	-----	-----	-----
2009/AGO/17	N.O.	-----	-----	-----	-----	-----	11.0021	-0.0467	-0.42	-----	-----	-----
2009/SEP/14	N.O.	-----	-----	-----	-----	-----	11.0434	-0.0476	-0.43	-----	-----	-----
2009/OCT/19	N.O.	-----	-----	-----	-----	-----	11.0926	-0.0475	-0.43	-----	-----	-----
2009/NOV/13	N.O.	-----	-----	-----	-----	-----	11.1274	-0.0472	-0.42	-----	-----	-----
2009/DIC/14	N.O.	-----	-----	-----	-----	-----	11.1700	-0.0469	-0.42	-----	-----	-----
2010/ENE/18	N.O.	-----	-----	-----	-----	-----	11.2174	-0.0464	-0.41	-----	-----	-----
2010/FEB/15	N.O.	-----	-----	-----	-----	-----	11.2549	-0.0458	-0.41	-----	-----	-----
2010/MAR/12	N.O.	-----	-----	-----	-----	-----	11.2889	-0.0465	-0.41	-----	-----	-----
2010/ABR/19	N.O.	-----	-----	-----	-----	-----	11.3442	-0.0508	-0.45	-----	-----	-----
2010/MAY/17	N.O.	-----	-----	-----	-----	-----	11.3848	-0.0543	-0.48	-----	-----	-----
2010/JUN/14	N.O.	-----	-----	-----	-----	-----	11.4253	-0.0582	-0.51	-----	-----	-----
2010/JUL/19	N.O.	-----	-----	-----	-----	-----	11.4759	-0.0633	-0.55	-----	-----	-----
2010/AGO/16	N.O.	-----	-----	-----	-----	-----	11.5163	-0.0676	-0.58	-----	-----	-----
2010/SEP/13	N.O.	-----	-----	-----	-----	-----	11.5545	-0.0698	-0.60	-----	-----	-----
2010/OCT/18	N.O.	-----	-----	-----	-----	-----	11.6026	-0.0679	-0.58	-----	-----	-----
2010/NOV/12	N.O.	-----	-----	-----	-----	-----	11.6367	-0.0665	-0.57	-----	-----	-----
2010/DIC/13	N.O.	-----	-----	-----	-----	-----	11.6788	-0.0644	-0.55	-----	-----	-----
2011/ENE/17	N.O.	-----	-----	-----	-----	-----	11.7260	-0.0619	-0.53	-----	-----	-----
2011/FEB/14	N.O.	-----	-----	-----	-----	-----	11.7636	-0.0595	-0.50	-----	-----	-----
2011/MAR/14	N.O.	-----	-----	-----	-----	-----	11.8008	-0.0572	-0.48	-----	-----	-----
2011/ABR/18	N.O.	-----	-----	-----	-----	-----	11.8471	-0.0539	-0.45	-----	-----	-----
2011/MAY/16	N.O.	-----	-----	-----	-----	-----	11.8839	-0.0511	-0.43	-----	-----	-----
2011/JUN/13	N.O.	-----	-----	-----	-----	-----	11.9204	-0.0482	-0.40	-----	-----	-----
2011/JUL/18	N.O.	-----	-----	-----	-----	-----	11.9657	-0.0443	-0.37	-----	-----	-----
2011/AGO/15	N.O.	-----	-----	-----	-----	-----	12.0017	-0.0410	-0.34	-----	-----	-----
TOTAL	5	5,001	533,242.86									238,126
FUTUROS SOBRE EL EURO / MXP-EUR FUTURES												
VALOR SUBYACENTE / UNDERLYING:		14.9280			VAR. CHANGE: -1.08%							
2008/SEP/15	N.O.	-----	-----	-----	-----	-----	14.9383	-0.1651	-1.09	-----	-----	3
2008/OCT/13	N.O.	-----	-----	-----	-----	-----	14.9873	-0.1655	-1.09	-----	-----	7
2008/NOV/14	N.O.	-----	-----	-----	-----	-----	15.0400	-0.1661	-1.09	-----	-----	-----
2008/DIC/15	1	1,000	151,540.00	15.154	-0.958	5.95	15.1540	-0.0966	-0.63	-----	-----	1,390
2009/ENE/19	N.O.	-----	-----	-----	-----	-----	15.1311	-0.1669	-1.09	-----	-----	-----
2009/FEB/16	N.O.	-----	-----	-----	-----	-----	15.1705	-0.1672	-1.09	-----	-----	-----
2009/MAR/13	N.O.	-----	-----	-----	-----	-----	15.2069	-0.1676	-1.09	-----	-----	350
2009/ABR/13	N.O.	-----	-----	-----	-----	-----	15.2518	-0.1683	-1.09	-----	-----	-----
2009/MAY/18	N.O.	-----	-----	-----	-----	-----	15.3032	-0.1688	-1.09	-----	-----	-----
2009/JUN/15	N.O.	-----	-----	-----	-----	-----	15.3444	-0.1687	-1.09	-----	-----	300
2009/JUL/13	N.O.	-----	-----	-----	-----	-----	15.3851	-0.1688	-1.09	-----	-----	185
2009/AGO/17	N.O.	-----	-----	-----	-----	-----	15.4358	-0.1688	-1.08	-----	-----	-----
TOTAL	1	1,000	151,540.00									2,235
FUTUROS SOBRE EL IPC / STOCK EXCHANGE INDEX FUTURES												
VALOR SUBYACENTE / UNDERLYING:		25,904.18			VAR. CHANGE: -0.95%							
2008/SEP/19	185	2,178	563,757.96	25,950	-220	0.84	25,894	-261	-1.00	25,950	25,883	23,859
2008/DIC/19	66	1,196	315,791.05	26,390	-210	0.79	26,405	-213	-0.80	26,475	26,402	38,730
2009/MAR/20	N.O.	-----	-----	-----	-----	-----	26,823	-261	-0.96	-----	-----	-----
2009/JUN/19	N.O.	-----	-----	-----	-----	-----	27,268	-266	-0.97	-----	-----	-----
TOTAL	251	3,374	879,549.01									62,589
FUTUROS SOBRE TIIE 28 DÍAS / INTERBANK RATE FUTURES												
VALOR SUBYACENTE / UNDERLYING:		8.66			VAR. CHANGE: 0.00%							
2008/SEP/17	2	1,092	108,467.66	8.680	-----	-----	8.68	0.000	0.00	8.670	8.690	846,554
2008/OCT/15	7	12,091	1,200,974.99	8.710	-----	-----	8.71	0.010	0.12	8.690	8.700	619,937
2008/NOV/19	8	13,090	1,300,177.36	8.720	0.010	0.11	8.72	0.010	0.12	8.700	8.720	311,524
2008/DIC/17	8	13,089	1,300,072.54	8.740	0.010	0.11	8.74	0.010	0.12	8.720	8.740	310,458
2009/ENE/21	1	85	8,442.87	8.700	E -0.020	-0.23	8.72	-0.010	-0.12	8.720	8.730	1,324,748
2009/FEB/18	2	1,085	107,769.22	8.720	-0.020	0.23	8.72	-0.020	-0.23	8.710	8.720	1,294,536
2009/MAR/18	1	85	8,442.87	8.700	E -0.010	-0.11	8.70	-0.010	-0.12	8.700	8.710	1,289,442
2009/ABR/15	1	85	8,442.87	8.700	E -----	-----	8.68	-0.020	-0.23	8.680	8.690	1,284,167
2009/MAY/20	1	85	8,442.87	8.700	E 0.010	0.12	8.67	-0.030	-0.35	8.670	8.680	1,319,848
2009/JUN/17	1	85	8,442.87	8.700	E 0.010	0.12	8.67	-0.020	-0.23	8.660	8.680	1,335,648
2009/JUL/15	1	77	7,648.19	8.710	E 0.010	0.11	8.68	-0.010	-0.12	8.620	8.670	1,100,174
2009/AGO/19	1	77	7,648.19	8.710	E 0.010	0.11	8.69	-0.010	-0.12	8.620	8.740	1,097,174

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					\$	%	CHANGE		\$	%	CHANGE	DE VENTA ASK	DE COMPRA BID	
2009/SEP/15	1	77	7,648.19	8.710	E	0.010	0.11	8.70	0.000	0.00	-----	-----	1,097,174	
2009/OCT/21	1	77	7,648.19	8.710	E	0.010	0.11	8.72	0.020	0.23	-----	-----	1,097,174	
2009/NOV/18	1	77	7,648.19	8.710	E	0.010	0.11	8.73	0.030	0.35	-----	-----	1,105,508	
2009/DIC/16	1	77	7,648.19	8.710	E	0.010	0.11	8.74	0.030	0.34	-----	-----	1,106,508	
2010/ENE/20	1	69	6,853.57	8.710	E	-----	-----	8.73	0.020	0.23	-----	-----	664,987	
2010/FEB/17	1	69	6,853.57	8.710	E	-----	-----	8.72	0.010	0.12	-----	-----	664,987	
2010/MAR/17	1	69	6,853.57	8.710	E	-----	-----	8.71	0.000	0.00	-----	-----	655,361	
2010/ABR/21	1	69	6,853.57	8.710	E	-----	-----	8.71	0.000	0.00	-----	-----	657,361	
2010/MAY/19	1	69	6,853.57	8.710	E	-----	-----	8.70	-0.010	-0.12	-----	-----	665,361	
2010/JUN/16	1	69	6,853.57	8.710	E	-----	-----	8.69	-0.020	-0.23	-----	-----	655,802	
2010/JUL/21	1	60	5,959.49	8.740	E	-0.010	-0.11	8.70	-0.020	-0.23	-----	-----	659,644	
2010/AGO/18	1	60	5,959.49	8.740	E	-0.010	-0.11	8.72	-0.010	-0.12	-----	-----	659,644	
2010/SEP/14	1	60	5,959.49	8.740	E	-0.010	-0.11	8.73	-0.010	-0.11	-----	-----	661,558	
2010/OCT/20	1	60	5,959.49	8.740	E	-0.010	-0.11	8.75	-0.010	-0.11	-----	-----	661,558	
2010/NOV/17	1	60	5,959.49	8.740	E	-0.010	-0.11	8.76	-0.010	-0.11	-----	-----	670,777	
2010/DIC/15	1	60	5,959.49	8.740	E	-0.010	-0.11	8.78	0.000	0.00	-----	-----	670,777	
2011/ENE/19	1	53	5,263.97	8.800	E	0.020	0.23	8.79	0.010	0.11	-----	-----	94,838	
2011/FEB/16	1	53	5,263.97	8.800	E	0.020	0.23	8.79	0.010	0.11	-----	-----	97,848	
2011/MAR/16	1	53	5,263.97	8.800	E	0.020	0.23	8.80	0.020	0.23	-----	-----	136,742	
2011/ABR/19	1	53	5,263.97	8.800	E	0.020	0.23	8.80	0.020	0.23	-----	-----	233,806	
2011/MAY/18	1	53	5,263.97	8.800	E	0.020	0.23	8.81	0.030	0.34	-----	-----	241,742	
2011/JUN/15	1	53	5,263.97	8.800	E	0.020	0.23	8.81	0.030	0.34	-----	-----	241,742	
2011/JUL/20	1	45	4,469.17	8.870	E	-----	-----	8.83	0.030	0.34	-----	-----	367,387	
2011/AGO/17	1	45	4,469.17	8.870	E	-----	-----	8.84	0.030	0.34	-----	-----	367,387	
2011/SEP/21	1	45	4,469.17	8.870	E	-----	-----	8.86	0.030	0.34	-----	-----	367,387	
2011/OCT/19	1	45	4,469.17	8.870	E	-----	-----	8.88	0.030	0.34	-----	-----	367,387	
2011/NOV/16	1	45	4,469.17	8.870	E	-----	-----	8.90	0.030	0.34	-----	-----	367,387	
2011/DIC/21	1	45	4,469.17	8.870	E	-----	-----	8.91	0.030	0.34	-----	-----	367,387	
2012/ENE/18	1	40	3,972.50	8.900	E	-----	-----	8.91	0.040	0.45	-----	-----	277,402	
2012/FEB/15	1	40	3,972.50	8.900	E	-----	-----	8.90	0.030	0.34	-----	-----	277,402	
2012/MAR/21	1	40	3,972.50	8.900	E	-----	-----	8.90	0.040	0.45	-----	-----	277,402	
2012/ABR/18	1	40	3,972.50	8.900	E	-----	-----	8.90	0.040	0.45	-----	-----	277,402	
2012/MAY/16	1	40	3,972.50	8.900	E	-----	-----	8.90	0.050	0.57	-----	-----	272,402	
2012/JUN/20	1	40	3,972.50	8.900	E	-----	-----	8.89	0.040	0.45	-----	-----	259,402	
2012/JUL/18	1	33	3,277.21	8.940	E	-----	-----	8.90	0.040	0.45	-----	-----	256,420	
2012/AGO/15	1	33	3,277.21	8.940	E	-----	-----	8.92	0.050	0.56	-----	-----	256,420	
2012/SEP/19	1	33	3,277.21	8.940	E	-----	-----	8.93	0.050	0.56	-----	-----	266,420	
2012/OCT/17	1	33	3,277.21	8.940	E	-----	-----	8.95	0.050	0.56	-----	-----	263,414	
2012/NOV/21	1	33	3,277.21	8.940	E	-----	-----	8.96	0.050	0.56	-----	-----	263,414	
2012/DIC/19	1	33	3,277.21	8.940	E	-----	-----	8.98	0.060	0.67	-----	-----	263,414	
2013/ENE/16	N.O.	-----	-----	-----	-----	-----	-----	8.98	0.050	0.56	-----	-----	338,894	
2013/FEB/20	N.O.	-----	-----	-----	-----	-----	-----	8.98	0.040	0.45	-----	-----	338,894	
2013/MAR/20	N.O.	-----	-----	-----	-----	-----	-----	8.98	0.030	0.34	-----	-----	338,894	
2013/ABR/17	N.O.	-----	-----	-----	-----	-----	-----	8.97	0.010	0.11	-----	-----	338,894	
2013/MAY/15	N.O.	-----	-----	-----	-----	-----	-----	8.97	0.000	0.00	-----	-----	338,894	
2013/JUN/19	N.O.	-----	-----	-----	-----	-----	-----	8.97	-0.010	-0.11	-----	-----	338,894	
2013/JUL/17	N.O.	-----	-----	-----	-----	-----	-----	8.97	-0.010	-0.11	-----	-----	338,894	
2013/AGO/21	N.O.	-----	-----	-----	-----	-----	-----	8.97	-0.020	-0.22	-----	-----	338,894	
2013/SEP/18	N.O.	-----	-----	-----	-----	-----	-----	8.97	-0.030	-0.33	-----	-----	338,894	
2013/OCT/16	N.O.	-----	-----	-----	-----	-----	-----	8.96	-0.050	-0.56	-----	-----	338,894	
2013/NOV/20	N.O.	-----	-----	-----	-----	-----	-----	8.96	-0.060	-0.67	-----	-----	338,894	
2013/DIC/18	N.O.	-----	-----	-----	-----	-----	-----	8.96	-0.070	-0.78	-----	-----	338,894	
2014/ENE/15	N.O.	-----	-----	-----	-----	-----	-----	8.97	-0.060	-0.66	-----	-----	313,294	
2014/FEB/19	N.O.	-----	-----	-----	-----	-----	-----	8.98	-0.050	-0.55	-----	-----	313,294	
2014/MAR/19	N.O.	-----	-----	-----	-----	-----	-----	9.00	-0.030	-0.33	-----	-----	313,294	
2014/ABR/15	N.O.	-----	-----	-----	-----	-----	-----	9.01	-0.030	-0.33	-----	-----	313,294	
2014/MAY/21	N.O.	-----	-----	-----	-----	-----	-----	9.02	-0.020	-0.22	-----	-----	313,294	
2014/JUN/18	N.O.	-----	-----	-----	-----	-----	-----	9.03	-0.010	-0.11	-----	-----	318,494	
2014/JUL/16	N.O.	-----	-----	-----	-----	-----	-----	9.05	0.010	0.11	-----	-----	321,494	
2014/AGO/20	N.O.	-----	-----	-----	-----	-----	-----	9.06	0.020	0.22	-----	-----	321,494	
2014/SEP/17	N.O.	-----	-----	-----	-----	-----	-----	9.07	0.030	0.33	-----	-----	321,494	
2014/OCT/15	N.O.	-----	-----	-----	-----	-----	-----	9.08	0.030	0.33	-----	-----	321,494	
2014/NOV/19	N.O.	-----	-----	-----	-----	-----	-----	9.10	0.050	0.55	-----	-----	321,494	
2014/DIC/17	N.O.	-----	-----	-----	-----	-----	-----	9.11	0.060	0.66	-----	-----	321,494	
2015/ENE/21	N.O.	-----	-----	-----	-----	-----	-----	9.11	0.050	0.55	-----	-----	354,684	
2015/FEB/18	N.O.	-----	-----	-----	-----	-----	-----	9.11	0.040	0.44	-----	-----	354,684	
2015/MAR/18	N.O.	-----	-----	-----	-----	-----	-----	9.11	0.030	0.33	-----	-----	354,684	
2015/ABR/15	N.O.	-----	-----	-----	-----	-----	-----	9.11	0.020	0.22	-----	-----	354,684	
2015/MAY/20	N.O.	-----	-----	-----	-----	-----	-----	9.11	0.010	0.11	-----	-----	354,684	
2015/JUN/17	N.O.	-----	-----	-----	-----	-----	-----	9.11	0.000	0.00	-----	-----	354,684	
2015/JUL/15	N.O.	-----	-----	-----	-----	-----	-----	9.11	-0.020	-0.22	-----	-----	354,684	
2015/AGO/19	N.O.	-----	-----	-----	-----	-----	-----	9.11	-0.030	-0.33	-----	-----	354,684	
2015/SEP/15	N.O.	-----	-----	-----	-----	-----	-----	9.11	-0.040	-0.44	-----	-----	356,684	
2015/OCT/21	N.O.	-----	-----	-----	-----	-----	-----	9.11	-0.050	-0.55	-----	-----	356,684	
2015/NOV/18	N.O.	-----	-----	-----	-----	-----	-----	9.11	-0.060	-0.65	-----	-----	359,684	
2015/DIC/16	N.O.	-----	-----	-----	-----	-----	-----	9.11	-0.070	-0.76	-----	-----	354,690	
2016/ENE/20	N.O.	-----	-----	-----	-----	-----	-----	9.12	-0.060	-0.65	-----	-----	309,290	
2016/FEB/17	N.O.	-----	-----	-----	-----	-----	-----	9.13	-0.040	-0.44	-----	-----	309,290	
2016/MAR/16	N.O.	-----	-----	-----	-----	-----	-----	9.13	-0.040	-0.44	-----	-----	315,290	
2016/ABR/20	N.O.	-----	-----	-----	-----	-----	-----	9.14	-0.030	-0.33	-----	-----	315,290	
2016/MAY/18	N.O.	-----	-----	-----	-----	-----	-----	9.15	-0.010	-0.11	-----	-----	315,290	
2016/JUN/15	N.O.	-----	-----	-----	-----	-----	-----	9.16	0.000	0.00	-----	-----	301,290	

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5 DE SEPTIEMBRE DE 2008

AÑO 10

NÚMERO 2,450

ISSN 1405-7158

FECHA DE VENCIMIENTO MATURITY DATE	OPERAC. TRADES	VOLUMEN VOLUME	IMPORTE \$(000) pesos	PRECIO CIERRE LAST	VARIACIÓN		PRECIO LIQUIDACION SETTLEMENT	VARIACIÓN		POSTURAS		CONTRATOS ABIERTOS OPEN INTEREST
					\$	%		\$	%	DE VENTA	DE COMPRA	
2016/JUL/20	N.O.	-----	-----	-----	-----	-----	9.16	0.000	0.00	-----	-----	296,290
2016/AGO/17	N.O.	-----	-----	-----	-----	-----	9.17	0.010	0.11	-----	-----	297,090
2016/SEP/21	N.O.	-----	-----	-----	-----	-----	9.18	0.030	0.33	-----	-----	297,090
2016/OCT/19	N.O.	-----	-----	-----	-----	-----	9.19	0.040	0.44	-----	-----	297,090
2016/NOV/16	N.O.	-----	-----	-----	-----	-----	9.19	0.040	0.44	-----	-----	297,090
2016/DIC/21	N.O.	-----	-----	-----	-----	-----	9.20	0.060	0.66	-----	-----	297,090
2017/ENE/18	N.O.	-----	-----	-----	-----	-----	9.20	0.050	0.55	-----	-----	45,000
2017/FEB/15	N.O.	-----	-----	-----	-----	-----	9.20	0.040	0.44	-----	-----	45,000
2017/MAR/15	N.O.	-----	-----	-----	-----	-----	9.20	0.030	0.33	-----	-----	45,000
2017/ABR/19	N.O.	-----	-----	-----	-----	-----	9.19	0.010	0.11	-----	-----	45,000
2017/MAY/17	N.O.	-----	-----	-----	-----	-----	9.19	0.000	0.00	-----	-----	45,000
2017/JUN/21	N.O.	-----	-----	-----	-----	-----	9.19	-0.010	-0.11	-----	-----	55,000
2017/JUL/19	N.O.	-----	-----	-----	-----	-----	9.19	-0.030	-0.33	-----	-----	60,000
2017/AGO/16	N.O.	-----	-----	-----	-----	-----	9.19	-0.040	-0.43	-----	-----	53,000
2017/SEP/20	N.O.	-----	-----	-----	-----	-----	9.19	-0.050	-0.54	-----	-----	56,000
2017/OCT/18	N.O.	-----	-----	-----	-----	-----	9.18	-0.070	-0.76	-----	-----	45,000
2017/NOV/15	N.O.	-----	-----	-----	-----	-----	9.18	-0.080	-0.86	-----	-----	15,000
2017/DIC/20	N.O.	-----	-----	-----	-----	-----	9.18	-0.090	-0.97	-----	-----	15,000
2018/ENE/17	N.O.	-----	-----	-----	-----	-----	9.21	-0.020	-0.22	-----	-----	15,000
2018/FEB/21	N.O.	-----	-----	-----	-----	-----	9.21	-0.020	-0.22	-----	-----	5,000
2018/MAR/21	N.O.	-----	-----	-----	-----	-----	9.21	-0.020	-0.22	-----	-----	5,000
2018/ABR/18	N.O.	-----	-----	-----	-----	-----	9.21	-0.020	-0.22	-----	-----	5,000
2018/MAY/16	N.O.	-----	-----	-----	-----	-----	9.21	-0.020	-0.22	-----	-----	5,000
2018/JUN/20	N.O.	-----	-----	-----	-----	-----	9.21	-0.020	-0.22	-----	-----	5,000
2018/JUL/18	N.O.	-----	-----	-----	-----	-----	9.24	-0.010	-0.11	-----	-----	5,000
2018/AGO/15	N.O.	-----	-----	-----	-----	-----	9.24	-0.020	-0.22	-----	-----	-----
TOTAL	74	43,134	4,284,341									47,312,695

FUTURO SWAP DE TIIIE 10 AÑOS / 10 YEAR INTEREST RATE SWAP FUTURES

VALOR SUBYACENTE / UNDERLYING:		8.86	VAR. CHANGE: -0.23%									
2008/SEP/17	1	50	47,134.25	8.860	-0.020	0.23	8.860	-0.010	-0.11	8.840	8.880	1,318
2008/OCT/15	1	50	47,134.25	8.860	-----	-----	8.860	-0.020	-0.23	-----	8.880	50
2008/DIC/17	N.O.	-----	-----	-----	-----	-----	8.870	-0.020	-0.23	-----	-----	11,676
TOTAL	2	100	94,268.50									13,044

FUTUROS SOBRE CETE 91 DÍAS / TREASURY BILLS FUTURES

VALOR SUBYACENTE / UNDERLYING:		8.33	VAR. CHANGE: 0.12%									
2008/SEP/15	N.O.	-----	-----	-----	-----	-----	8.31	0.000	0.00	8.310	8.320	35,000
2008/OCT/14	N.O.	-----	-----	-----	-----	-----	8.32	0.000	0.00	8.310	8.330	64,000
2008/NOV/18	N.O.	-----	-----	-----	-----	-----	8.34	-0.020	-0.24	8.340	8.360	23,000
2008/DIC/16	N.O.	-----	-----	-----	-----	-----	8.35	-0.010	-0.12	8.350	8.360	15,000
2009/ENE/20	1	5,000	489,907.25	8.150	-0.630	7.18	8.15	-0.190	-2.28	8.150	8.360	6,000
2009/FEB/17	N.O.	-----	-----	-----	-----	-----	8.16	-0.180	-2.16	8.130	8.360	3,000
2009/MAR/17	N.O.	-----	-----	-----	-----	-----	8.16	-0.180	-2.16	8.130	8.360	-----
2009/ABR/14	N.O.	-----	-----	-----	-----	-----	8.16	-0.180	-2.16	8.130	8.360	-----
2009/MAY/19	N.O.	-----	-----	-----	-----	-----	8.33	0.000	0.00	-----	-----	-----
2009/JUN/16	N.O.	-----	-----	-----	-----	-----	8.28	0.000	0.00	-----	-----	-----
2009/JUL/14	N.O.	-----	-----	-----	-----	-----	8.20	-0.020	-0.24	-----	-----	-----
2009/AGO/18	N.O.	-----	-----	-----	-----	-----	8.02	-0.040	-0.50	-----	-----	-----
2009/SEP/14	N.O.	-----	-----	-----	-----	-----	7.92	-0.040	-0.50	-----	-----	-----
2009/DIC/15	N.O.	-----	-----	-----	-----	-----	8.05	0.000	0.00	-----	-----	-----
2010/MAR/16	N.O.	-----	-----	-----	-----	-----	8.06	0.020	0.25	-----	-----	-----
2010/JUN/15	N.O.	-----	-----	-----	-----	-----	7.95	0.020	0.25	-----	-----	-----
2010/SEP/13	N.O.	-----	-----	-----	-----	-----	7.95	0.020	0.25	-----	-----	-----
2010/DIC/14	N.O.	-----	-----	-----	-----	-----	8.10	-0.020	-0.25	-----	-----	-----
2011/MAR/15	N.O.	-----	-----	-----	-----	-----	8.14	-0.040	-0.49	-----	-----	-----
2011/JUN/14	N.O.	-----	-----	-----	-----	-----	7.94	-0.040	-0.50	-----	-----	-----
2011/SEP/20	N.O.	-----	-----	-----	-----	-----	8.24	-0.040	-0.48	-----	-----	-----
2011/DIC/20	N.O.	-----	-----	-----	-----	-----	9.27	-0.060	-0.64	-----	-----	-----
2012/MAR/20	N.O.	-----	-----	-----	-----	-----	9.39	0.030	0.32	-----	-----	-----
2012/JUN/19	N.O.	-----	-----	-----	-----	-----	8.94	0.350	4.08	-----	-----	-----
2012/SEP/18	N.O.	-----	-----	-----	-----	-----	8.67	0.240	2.85	-----	-----	-----
2012/DIC/18	N.O.	-----	-----	-----	-----	-----	8.27	-0.290	-3.39	-----	-----	-----
2013/MAR/19	N.O.	-----	-----	-----	-----	-----	8.14	-0.360	-4.24	-----	-----	-----
2013/JUN/18	N.O.	-----	-----	-----	-----	-----	8.13	-0.170	-2.05	-----	-----	-----
2013/SEP/17	N.O.	-----	-----	-----	-----	-----	8.20	-0.100	-1.21	-----	-----	-----
2013/DIC/17	N.O.	-----	-----	-----	-----	-----	8.40	-0.030	-0.36	-----	-----	-----
2014/MAR/18	N.O.	-----	-----	-----	-----	-----	8.43	-0.020	-0.24	-----	-----	-----
2014/JUN/17	N.O.	-----	-----	-----	-----	-----	8.36	-0.030	-0.36	-----	-----	-----
2014/SEP/15	N.O.	-----	-----	-----	-----	-----	8.39	-0.010	-0.12	-----	-----	-----
2014/DIC/16	N.O.	-----	-----	-----	-----	-----	8.50	0.060	0.71	-----	-----	-----
2015/MAR/17	N.O.	-----	-----	-----	-----	-----	8.51	0.080	0.95	-----	-----	-----
2015/JUN/16	N.O.	-----	-----	-----	-----	-----	8.48	0.090	1.07	-----	-----	-----
TOTAL	1	5,000	489,907.25									146,000

BONO DE DESARROLLO DEL GOBIERNO FEDERAL A 3 AÑOS / 3 YEARS BOND

VALOR SUBYACENTE / UNDERLYING:		100.00	VAR. CHANGE: 0.00%									
2008/SEP/30	1	1,000	107,700.00	107.700	0.150	0.14	107.750	-0.100	-0.09	108.200	107.300	1,000
2008/DIC/31	N.O.	-----	-----	-----	-----	-----	108.275	-0.025	-0.02	-----	-----	-----
2009/MAR/31	N.O.	-----	-----	-----	-----	-----	107.550	-0.025	-0.02	-----	-----	-----
2009/JUN/30	N.O.	-----	-----	-----	-----	-----	108.800	0.025	0.02	-----	-----	-----
2009/SEP/30	N.O.	-----	-----	-----	-----	-----	108.050	0.025	0.02	-----	-----	-----
2009/DIC/31	N.O.	-----	-----	-----	-----	-----	108.350	0.025	0.02	-----	-----	-----
2010/MAR/31	N.O.	-----	-----	-----	-----	-----	107.525	0.025	0.02	-----	-----	-----

Indicadores del Mercado



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					\$	%		\$	%	DE VENTA	DE COMPRA	
2010/JUN/30	N.O.	-----	-----	-----	-----	-----	107.925	-0.100	-0.09	-----	-----	-----
2010/SEP/30	N.O.	-----	-----	-----	-----	-----	107.050	-0.100	-0.09	-----	-----	-----
2010/DIC/31	N.O.	-----	-----	-----	-----	-----	107.800	0.050	0.05	-----	-----	-----
2011/MAR/31	N.O.	-----	-----	-----	-----	-----	107.375	0.125	0.12	-----	-----	-----
2011/JUN/30	N.O.	-----	-----	-----	-----	-----	108.400	0.150	0.14	-----	-----	-----
TOTAL	1	1,000	107,700									1,000

BONO DE DESARROLLO DEL GOBIERNO FEDERAL A 10 AÑOS / 10 YEARS BOND

VALOR SUBYACENTE / UNDERLYING:	100.00		VAR. CHANGE:	0.00%								
2008/SEP/30	3	800	82,710.00	103.575	0.150	0.15	103.575	0.275	0.27	103.675	103.550	11,869
2008/DIC/31	44	10,349	1,071,667.85	103.525	0.175	0.17	103.550	0.275	0.27	103.700	103.575	122,584
2009/MAR/31	N.O.	-----	-----	-----	-----	-----	103.750	0.225	0.22	-----	-----	-----
2009/JUN/30	N.O.	-----	-----	-----	-----	-----	103.675	0.200	0.19	-----	-----	-----
2009/SEP/30	N.O.	-----	-----	-----	-----	-----	103.600	0.225	0.22	-----	-----	-----
2009/DIC/31	N.O.	-----	-----	-----	-----	-----	103.050	0.050	0.05	-----	-----	-----
2010/MAR/31	N.O.	-----	-----	-----	-----	-----	102.950	0.075	0.07	-----	-----	-----
2010/JUN/30	N.O.	-----	-----	-----	-----	-----	102.825	0.075	0.07	-----	-----	-----
2010/SEP/30	N.O.	-----	-----	-----	-----	-----	102.700	0.100	0.10	-----	-----	-----
2010/DIC/31	N.O.	-----	-----	-----	-----	-----	102.575	0.100	0.10	-----	-----	-----
2011/MAR/31	N.O.	-----	-----	-----	-----	-----	102.475	0.075	0.07	-----	-----	-----
2011/JUN/30	N.O.	-----	-----	-----	-----	-----	102.400	0.075	0.07	-----	-----	-----
TOTAL	47	11,149	1,154,378									134,453

FUTUROS SOBRE UDI / INFLATION INDEX FUTURES

VALOR SUBYACENTE / UNDERLYING:	4.060874		VAR. CHANGE:	0.02%								
2008/SEP/10	N.O.	-----	-----	-----	-----	-----	406.381	0.019	0.01	-----	-----	-----
2008/OCT/10	N.O.	-----	-----	-----	-----	-----	408.154	0.008	0.00	-----	-----	-----
2008/NOV/10	N.O.	-----	-----	-----	-----	-----	409.993	-0.002	0.00	-----	-----	-----
2008/DIC/10	N.O.	-----	-----	-----	-----	-----	411.771	-0.015	0.00	-----	-----	-----
2009/ENE/09	N.O.	-----	-----	-----	-----	-----	413.561	-0.036	-0.01	-----	-----	-----
2009/FEB/10	N.O.	-----	-----	-----	-----	-----	415.586	-0.017	0.00	-----	-----	-----
2009/MAR/10	N.O.	-----	-----	-----	-----	-----	417.240	-0.043	-0.01	-----	-----	-----
2009/ABR/08	N.O.	-----	-----	-----	-----	-----	418.939	-0.052	-0.01	-----	-----	-----
2009/MAY/08	N.O.	-----	-----	-----	-----	-----	420.782	-0.062	-0.02	-----	-----	-----
2009/JUN/10	N.O.	-----	-----	-----	-----	-----	422.853	-0.074	-0.02	-----	-----	-----
2009/JUL/10	N.O.	-----	-----	-----	-----	-----	424.670	-0.084	-0.02	-----	-----	-----
2009/AGO/10	N.O.	-----	-----	-----	-----	-----	426.576	-0.096	-0.02	-----	-----	-----
2009/SEP/10	N.O.	-----	-----	-----	-----	-----	428.494	-0.110	-0.03	-----	-----	-----
2009/DIC/10	N.O.	-----	-----	-----	-----	-----	433.752	-0.196	-0.05	-----	-----	-----
2010/MAR/10	N.O.	-----	-----	-----	-----	-----	439.146	-0.235	-0.05	-----	-----	-----
2010/JUN/10	N.O.	-----	-----	-----	-----	-----	444.757	-0.252	-0.06	-----	-----	-----
2010/SEP/10	N.O.	-----	-----	-----	-----	-----	450.320	-0.264	-0.06	-----	-----	-----
2010/DIC/10	N.O.	-----	-----	-----	-----	-----	455.877	-0.280	-0.06	-----	-----	-----
2011/MAR/10	N.O.	-----	-----	-----	-----	-----	461.102	-0.298	-0.07	-----	-----	-----
2011/JUN/10	N.O.	-----	-----	-----	-----	-----	466.371	-0.322	-0.07	-----	-----	-----
2011/SEP/09	N.O.	-----	-----	-----	-----	-----	471.315	-0.341	-0.07	-----	-----	-----
2011/DIC/09	N.O.	-----	-----	-----	-----	-----	476.433	-0.349	-0.07	-----	-----	-----
2012/MAR/09	N.O.	-----	-----	-----	-----	-----	482.735	-0.364	-0.08	-----	-----	-----
2012/JUN/08	N.O.	-----	-----	-----	-----	-----	489.344	-0.299	-0.06	-----	-----	-----
2012/SEP/10	N.O.	-----	-----	-----	-----	-----	495.558	0.172	0.04	-----	-----	-----
2012/DIC/10	N.O.	-----	-----	-----	-----	-----	501.228	0.600	0.12	-----	-----	-----
2013/MAR/08	N.O.	-----	-----	-----	-----	-----	506.964	0.307	0.06	-----	-----	-----
2013/JUN/10	N.O.	-----	-----	-----	-----	-----	513.045	-0.184	-0.04	-----	-----	-----
TOTAL	0	0	0.00									0

AMERICA MOVIL L / INDIVIDUAL EQUITY FUTURES

VALOR SUBYACENTE / UNDERLYING:	26.01		VAR. CHANGE:	-0.69%								
2008/SEP/19	N.O.	-----	-----	-----	-----	-----	26.100	-0.180	-0.69	-----	-----	-----
2008/DIC/19	N.O.	-----	-----	-----	-----	-----	26.680	-0.190	-0.71	-----	-----	-----
2009/MAR/20	N.O.	-----	-----	-----	-----	-----	27.270	-0.190	-0.69	-----	-----	-----
2009/JUN/19	N.O.	-----	-----	-----	-----	-----	27.870	-0.200	-0.71	-----	-----	-----
TOTAL	0	0	0.00									0

CEMEX CPO / INDIVIDUAL EQUITY FUTURES

VALOR SUBYACENTE / UNDERLYING:	21.24		VAR. CHANGE:	0.28%								
2008/SEP/19	N.O.	-----	-----	-----	-----	-----	21.310	0.050	0.24	-----	-----	-----
2008/DIC/19	N.O.	-----	-----	-----	-----	-----	21.780	0.050	0.23	-----	-----	-----
2009/MAR/20	N.O.	-----	-----	-----	-----	-----	22.270	0.060	0.27	-----	-----	-----
2009/JUN/19	N.O.	-----	-----	-----	-----	-----	22.760	0.060	0.26	-----	-----	-----
TOTAL	0	0	0.00									0

FEMSA UBD / INDIVIDUAL EQUITY FUTURES

VALOR SUBYACENTE / UNDERLYING:	46.47		VAR. CHANGE:	-1.19%								
2008/SEP/19	N.O.	-----	-----	-----	-----	-----	46.630	-0.570	-1.21	-----	-----	-----
2008/DIC/19	N.O.	-----	-----	-----	-----	-----	47.660	-0.590	-1.22	-----	-----	-----
2009/MAR/20	N.O.	-----	-----	-----	-----	-----	48.720	-0.600	-1.22	-----	-----	-----
2009/JUN/19	N.O.	-----	-----	-----	-----	-----	49.800	-0.610	-1.21	-----	-----	-----
TOTAL	0	0	0.00									0

GCARSO A1 / INDIVIDUAL EQUITY FUTURES

VALOR SUBYACENTE / UNDERLYING:	39.64		VAR. CHANGE:	0.35%								
2008/SEP/19	N.O.	-----	-----	-----	-----	-----	39.770	0.130	0.33	-----	-----	-----
2008/DIC/19	N.O.	-----	-----	-----	-----	-----	40.650	0.130	0.32	-----	-----	-----
2009/MAR/20	N.O.	-----	-----	-----	-----	-----	41.560	0.140	0.34	-----	-----	-----
2009/JUN/19	N.O.	-----	-----	-----	-----	-----	42.480	0.140	0.33	-----	-----	-----
TOTAL	0	0	0.00									0

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					\$	%		\$	%	DE VENTA ASK	DE COMPRA BID	
TELMEX L / INDIVIDUAL EQUITY FUTURES												
VALOR SUBYACENTE / UNDERLYING:		12.60	VAR. CHANGE: -2.25%									
2008/SEP/19	N.O.	-----	-----	-----	-----	-----	12.640	-0.300	-2.32	-----	-----	-----
2008/DIC/19	N.O.	-----	-----	-----	-----	-----	12.920	-0.300	-2.27	-----	-----	-----
2009/MAR/20	N.O.	-----	-----	-----	-----	-----	13.210	-0.310	-2.29	-----	-----	-----
2009/JUN/19	N.O.	-----	-----	-----	-----	-----	13.500	-0.320	-2.32	-----	-----	-----
TOTAL	0	0	0.00									0
WALMEX V / INDIVIDUAL EQUITY FUTURES												
VALOR SUBYACENTE / UNDERLYING:		36.88	VAR. CHANGE: -1.99%									
2008/SEP/19	N.O.	-----	-----	-----	-----	-----	37.000	-0.770	-2.04	-----	-----	-----
2008/DIC/19	N.O.	-----	-----	-----	-----	-----	37.820	-0.780	-2.02	-----	-----	-----
2009/MAR/20	N.O.	-----	-----	-----	-----	-----	38.670	-0.790	-2.00	-----	-----	-----
2009/JUN/19	N.O.	-----	-----	-----	-----	-----	39.520	-0.820	-2.03	-----	-----	-----
TOTAL	0	0	0.00									0
		382	69,758	7,694,926								47,910,142

N.O. = NO OPERO / NONE TRADE

E = CONCERTACIÓN ENGRAPADA / STAPLED TRANSACTION

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