



# Resumen y Análisis Operativo

del Mercado Mexicano de Derivados

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## Market Statistics

Agosto / August 2015



# Futuros / Futures

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## Futuros

|                                         |   |
|-----------------------------------------|---|
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| Lugar por Operador                      | 4 |
| Análisis Comparativo de Volumen Operado | 5 |
| Interés Abierto                         | 6 |

## Opciones

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## Futures

|                                    |   |
|------------------------------------|---|
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| Historical Trading Volume Analysis | 5 |
| Open Interest                      | 6 |

## Options

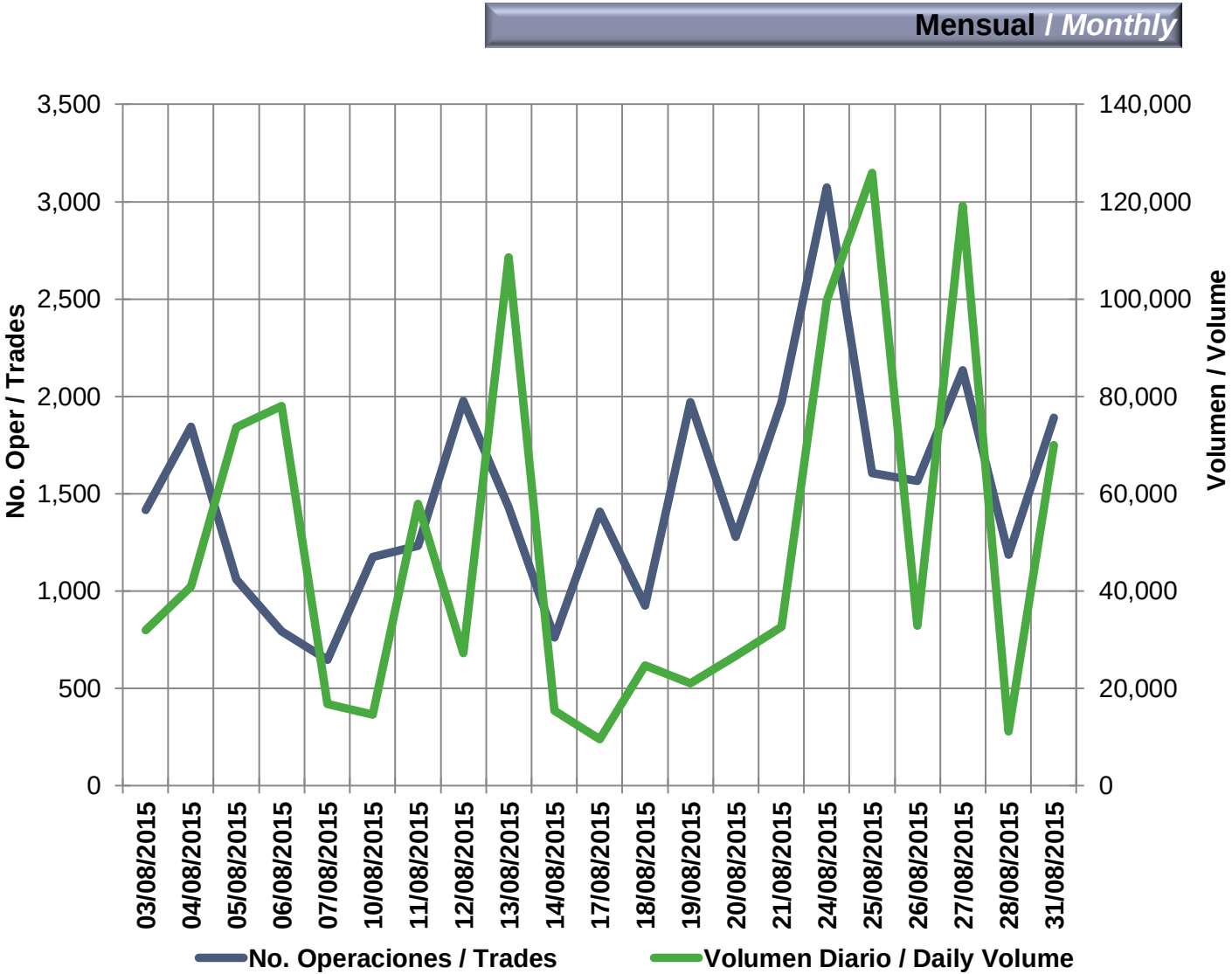
|                                    |    |
|------------------------------------|----|
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## Interest Rate Swaps

|                |    |
|----------------|----|
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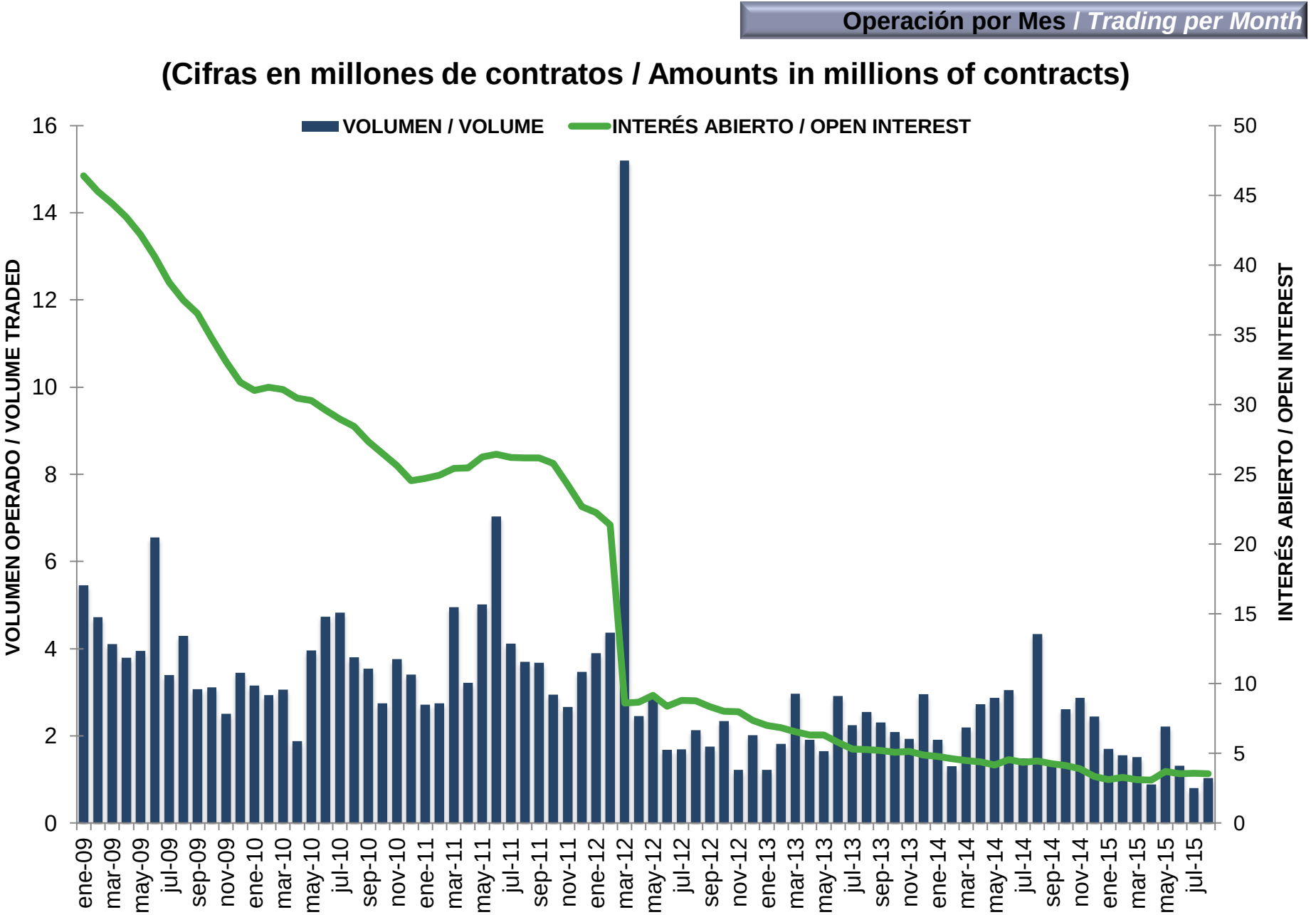
CONCENTRADO DEL MERCADO / MARKET SUMMARY  
Derivados Financieros / Financial Derivatives

| CLASE                          | OPERACIONES      | VOLUMEN   | \$ PESOS             | INTERÉS ABIERTO* |
|--------------------------------|------------------|-----------|----------------------|------------------|
| FUTURES                        | NUMBER OF TRADES | VOLUME    |                      | OPEN INTEREST    |
| DEUA / US DOLLAR               | 859              | 636,106   | \$106,610,043,310.00 | 638,800          |
| Euro                           | 24               | 6,396     | \$1,190,146,145.00   | 2,972            |
| DIVISAS / CURRENCIES           | 883              | 642,502   | \$107,800,189,455.00 | 641,772          |
| IPC                            | 27,084           | 96,104    | \$41,791,904,810.00  | 31,182           |
| Mini-IPC                       | 2,966            | 36,587    | \$3,189,042,060.00   | 4,458            |
| INDICES / EQUITY INDEX         | 30,050           | 132,691   | \$44,980,946,870.00  | 35,640           |
| Cete 91                        | 0                | 0         | \$0.00               | 0                |
| TIIE 28                        | 46               | 198,000   | \$19,745,476,690.00  | 2,803,950        |
| Swap de 10 años (entregable)   | 0                | 0         | \$0.00               | 0                |
| Swap de 2 años (entregable)    | 0                | 0         | \$0.00               | 0                |
| Bono de 3 años (M3)            | 0                | 0         | \$0.00               | 0                |
| Bono de 10 años (M10)          | 0                | 0         | \$0.00               | 0                |
| Bono de 20 años (M20)          | 0                | 0         | \$0.00               | 0                |
| Bono de 30 años (M30)          | 1                | 100       | \$8,037,500.00       | 700              |
| Bono DC24                      | 349              | 62,665    | \$8,097,596,400.00   | 64,429           |
| Bono MY31                      | 0                | 0         | \$0.00               | 0                |
| TASAS / INTEREST RATES         | 396              | 260,765   | \$27,851,110,590.00  | 2,869,079        |
| América Móvil L                | 0                | 0         | \$0.00               | 0                |
| Brtrac                         | 0                | 0         | \$0.00               | 0                |
| Cemex CPO                      | 0                | 0         | \$0.00               | 0                |
| Femsa UBD                      | 0                | 0         | \$0.00               | 0                |
| GCarso A1                      | 0                | 0         | \$0.00               | 0                |
| Gmexico B                      | 1                | 500       | \$1,935,500.00       | 500              |
| Ilctrac                        | 0                | 0         | \$0.00               | 0                |
| Mextrac                        | 0                | 0         | \$0.00               | 0                |
| Walmex V                       | 0                | 0         | \$0.00               | 0                |
| ACCIONES / INDIVIDUAL EQUITIES | 1                | 500       | \$1,935,500.00       | 500              |
| Maíz                           | 0                | 0         | \$0.00               | 0                |
| MERCANCIAS/ COMMODITIES        | 0                | 0         | \$0.00               | 0                |
| FUTUROS / FUTURES              | 31,330           | 1,036,458 | \$180,634,182,415.00 | 3,546,991        |



Acumulado Anual / Accrued Annual

| CLASE                          | OPERACIONES      | VOLUMEN    | \$ PESOS               |
|--------------------------------|------------------|------------|------------------------|
| FUTURES                        | NUMBER OF TRADES | VOLUME     |                        |
| DEUA / US DOLLAR               | 4,845            | 5,190,818  | \$801,470,973,026.00   |
| Euro                           | 207              | 50,843     | \$8,874,784,705.00     |
| DIVISAS / CURRENCIES           | 5,052            | 5,241,661  | \$810,345,757,731.00   |
| IPC                            | 160,059          | 710,206    | \$312,969,666,820.00   |
| Mini-IPC                       | 23,684           | 271,262    | \$23,841,976,180.00    |
| INDICES / EQUITY INDEX         | 183,743          | 981,468    | \$336,811,643,000.00   |
| Cete 91                        | 0                | 0          | \$0.00                 |
| TIIE 28                        | 1,265            | 4,078,598  | \$406,658,413,996.38   |
| Swap de 10 años (entregable)   | 3                | 1,200      | \$1,200,000,004.00     |
| Swap de 2 años (entregable)    | 0                | 0          | \$0.00                 |
| Bono de 3 años (M3)            | 5                | 9,000      | \$897,525,000.00       |
| Bono de 10 años (M10)          | 9                | 204        | \$19,077,050.00        |
| Bono de 20 años (M20)          | 0                | 0          | \$0.00                 |
| Bono de 30 años (M30)          | 87               | 21,530     | \$1,778,384,125.00     |
| Bono DC24                      | 2,967            | 660,917    | \$86,204,959,900.00    |
| Bono MY31                      | 374              | 42,400     | \$4,883,400,000.00     |
| TASAS / INTEREST RATES         | 4,710            | 4,813,849  | \$501,641,760,075.38   |
| América Móvil L                | 0                | 0          | \$0.00                 |
| Brtrac                         | 0                | 0          | \$0.00                 |
| Cemex CPO                      | 1                | 1,500      | \$2,344,680.00         |
| Femsa UBD                      | 0                | 0          | \$0.00                 |
| GCarso A1                      | 0                | 0          | \$0.00                 |
| Gmexico B                      | 4                | 5,000      | 22,758,500             |
| Ilctrac                        | 0                | 0          | \$0.00                 |
| Mextrac                        | 0                | 0          | \$0.00                 |
| Walmex V                       | 0                | 0          | \$0.00                 |
| ACCIONES / INDIVIDUAL EQUITIES | 5                | 6,500      | 25,103,180             |
| Maíz                           | 0                | 0          | \$0.00                 |
| MERCANCIAS/ COMMODITIES        | 0                | 0          | \$0.00                 |
| FUTUROS / FUTURES              | 193,510          | 11,043,478 | \$1,648,824,263,986.38 |



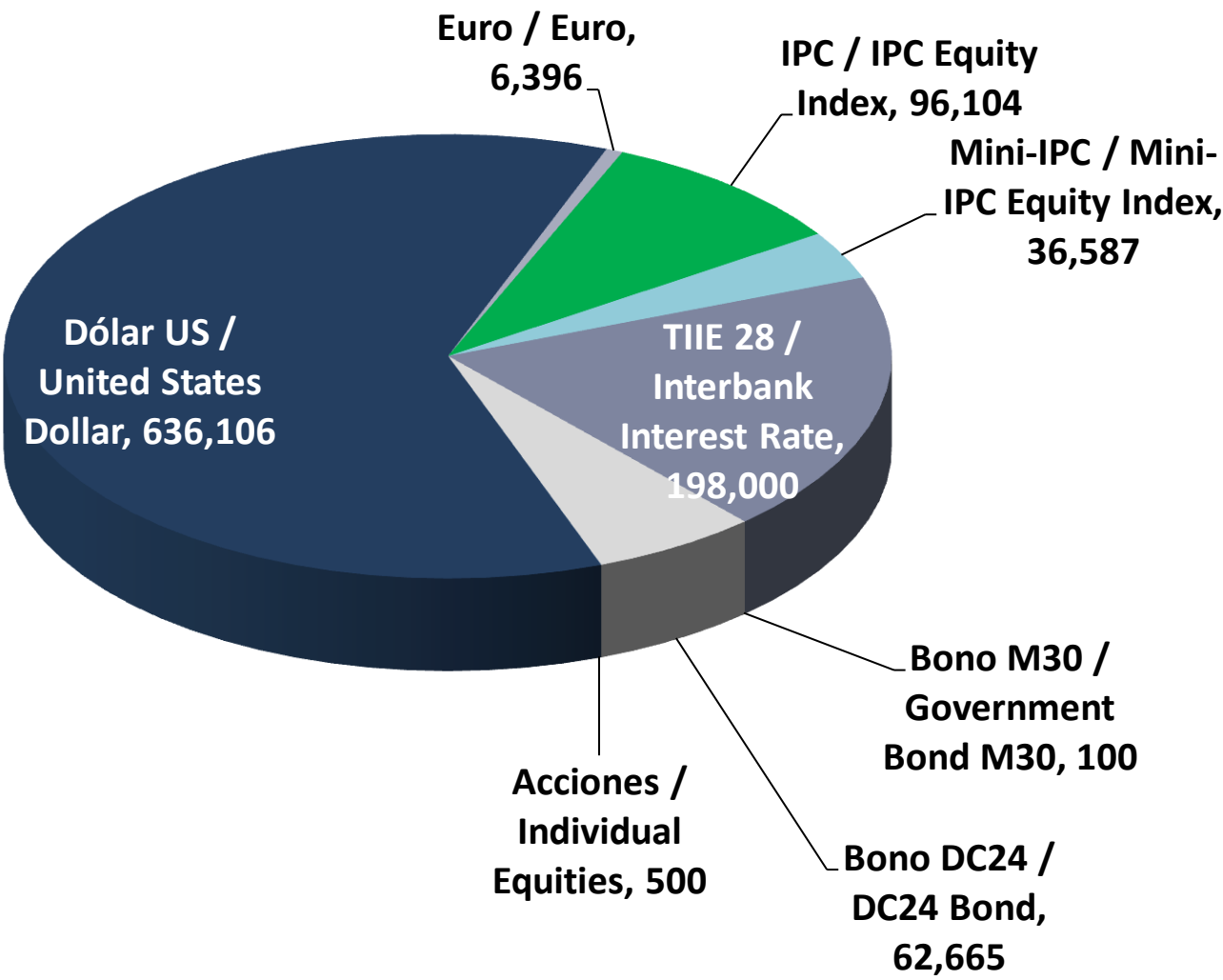


| FUTUROS / FUTURES                              | VOLUMEN   | PART.  |
|------------------------------------------------|-----------|--------|
| Dólar US / <i>United States Dollar</i>         | 636,106   | 61.37% |
| Euro / <i>Euro</i>                             | 6,396     | 0.62%  |
| Cete 91 / <i>Federal Treasury Certificates</i> | 0         | 0.00%  |
| IPC / <i>IPC Equity Index</i>                  | 96,104    | 9.27%  |
| Mini-IPC / <i>Mini-IPC Equity Index</i>        | 36,587    | 3.53%  |
| TIIE 28 / <i>Interbank Interest Rate</i>       | 198,000   | 19.10% |
| Swap 10 (entregable) / <i>10-Yr CCS</i>        | 0         | 0.00%  |
| Swap 02 (entregable) / <i>2-Yr CCS</i>         | 0         | 0.00%  |
| Bono M3 / <i>Government Bond M3</i>            | 0         | 0.00%  |
| Bono M10 / <i>Government Bond M10</i>          | 0         | 0.00%  |
| Bono M20 / <i>Government Bond M20</i>          | 0         | 0.00%  |
| Bono M30 / <i>Government Bond M30</i>          | 100       | 0.01%  |
| Bono DC24 / <i>DC24 Bond</i>                   | 62,665    | 6.05%  |
| Bono MY31 / <i>MY31 Bond</i>                   | 0         | 0.00%  |
| Acciones / <i>Individual Equities</i>          | 500       | 0.05%  |
| Mercancías / <i>Commodities</i>                | 0         | 0.00%  |
| TOTAL                                          | 1,036,458 | 100%   |

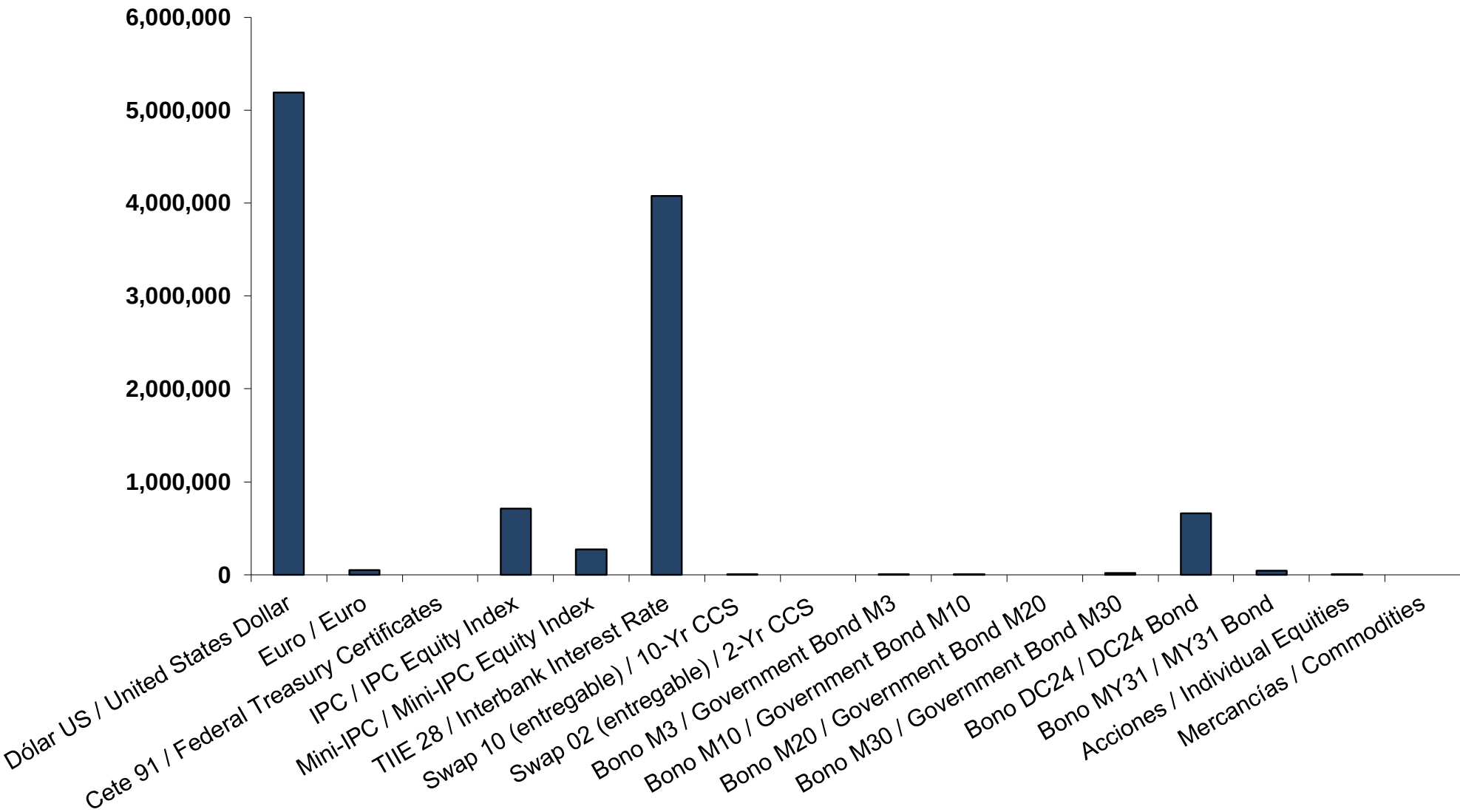
| FUTUROS / FUTURES                              | VOLUMEN    | PART.  |
|------------------------------------------------|------------|--------|
| Dólar US / <i>United States Dollar</i>         | 5,190,818  | 47.00% |
| Euro / <i>Euro</i>                             | 50,843     | 0.46%  |
| Cete 91 / <i>Federal Treasury Certificates</i> | 0          | 0.00%  |
| IPC / <i>IPC Equity Index</i>                  | 710,206    | 6.43%  |
| Mini-IPC / <i>Mini-IPC Equity Index</i>        | 271,262    | 2.46%  |
| TIIE 28 / <i>Interbank Interest Rate</i>       | 4,078,598  | 36.93% |
| Swap 10 (entregable) / <i>10-Yr CCS</i>        | 1,200      | 0.01%  |
| Swap 02 (entregable) / <i>2-Yr CCS</i>         | 0          | 0.00%  |
| Bono M3 / <i>Government Bond M3</i>            | 9,000      | 0.08%  |
| Bono M10 / <i>Government Bond M10</i>          | 204        | 0.00%  |
| Bono M20 / <i>Government Bond M20</i>          | 0          | 0.00%  |
| Bono M30 / <i>Government Bond M30</i>          | 21,530     | 0.19%  |
| Bono DC24 / <i>DC24 Bond</i>                   | 660,917    | 5.98%  |
| Bono MY31 / <i>MY31 Bond</i>                   | 42,400     | 0.38%  |
| Acciones / <i>Individual Equities</i>          | 6,500      | 0.06%  |
| Mercancías / <i>Commodities</i>                | 0          | 0.00%  |
| TOTAL                                          | 11,043,478 | 100%   |

VOLUMEN OPERADO/ *TRADING VOLUME*  
Futuros Financieros / *Financial Futures*

Mensual / *Monthly*



Acumulado Anual / *Annual Accrued*





## Futuros del Dólar, IPC , TIIE 28, Acciones, DC24 y MY31 / US Dollar, IPC Index, TIIE 28, Individual Equities, DC24 and MY31 Futures

Futuros del Dólar, IPC , TIIE 28, Acciones, DC24 y MY31 / US Dollar, IPC Index, TIIE 28, Individual Equities, DC24 and MY31 Futures

Mensual / Monthly

| OPERADOR / BROKER                    | VOLUMEN |
|--------------------------------------|---------|
| BBVA BANCOMER                        |         |
| DEUTSCHE BANK MEXICO                 |         |
| SANTANDER                            |         |
| J.P. MORGAN                          |         |
| MONEX                                |         |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |         |
| -----                                |         |
| INBURSA                              |         |
| VALMEX CASA DE BOLSA                 |         |
| DERFIN S.A. DE C.V.                  |         |
| ACTINVER                             |         |
| GBM GRUPO BURSATIL MEXICANO          |         |
| SG AMERICAS SECURITIES               |         |
| FINAMEX                              |         |
| GAMAA DERIVADOS                      |         |
| CREDIT SUISSE                        |         |
| GPO ESP EN FUTUROS Y OTROS DERIVADOS |         |
| TIMBERHILL                           |         |
| INTERACCIONES                        |         |
| KUALI DERIVADOS                      |         |
| CI CASA DE BOLSA                     |         |
| VE POR MÁS                           |         |
| TOTAL                                | 636,106 |

| OPERADOR / BROKER                    | VOLUMEN |
|--------------------------------------|---------|
| SANTANDER                            |         |
| BBVA BANCOMER                        |         |
| ACTINVER                             |         |
| J.P. MORGAN                          |         |
| -----                                |         |
| SG AMERICAS SECURITIES               |         |
| TIMBERHILL                           |         |
| GPO ESP EN FUTUROS Y OTROS DERIVADOS |         |
| -----                                |         |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |         |
| VALMEX CASA DE BOLSA                 |         |
| GOLDMAN SACHS                        |         |
| CREDIT SUISSE                        |         |
| CI CASA DE BOLSA                     |         |
| FINAMEX                              |         |
| GBM GRUPO BURSATIL MEXICANO          |         |
| NACIONAL FINANCIERA                  |         |
| GRUPO FINANCIERO BANAMEX             |         |
| KUALI DERIVADOS                      |         |
| VE POR MÁS                           |         |
| MONEX                                |         |
|                                      |         |
|                                      |         |
|                                      |         |
| TOTAL                                | 96,104  |

| OPERADOR / BROKER                    | VOLUMEN |
|--------------------------------------|---------|
| BANCO MERCANTIL DEL NORTE            |         |
| VALMEX CASA DE BOLSA                 |         |
| GRUPO FINANCIERO BANAMEX             |         |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |         |
| MULTIVA                              |         |
|                                      |         |
| TOTAL                                | 198,000 |

| OPERADOR / BROKER                    | VOLUMEN |
|--------------------------------------|---------|
| -----                                |         |
| TIMBERHILL                           |         |
| ACTINVER                             |         |
| BBVA BANCOMER                        |         |
| SANTANDER                            |         |
| FINAMEX                              |         |
| INTERACCIONES                        |         |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |         |
| DERFIN S.A. DE C.V.                  |         |
|                                      |         |
| TOTAL                                | 36,587  |

| OPERADOR / BROKER                    | VOLUMEN |
|--------------------------------------|---------|
| BBVA BANCOMER                        |         |
| GBM GRUPO BURSATIL MEXICANO          |         |
| MONEX                                |         |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |         |
| ACTINVER                             |         |
|                                      |         |
| TOTAL                                | 6,396   |

| OPERADOR / BROKER                    | VOLUMEN |
|--------------------------------------|---------|
| SANTANDER                            |         |
| BBVA BANCOMER                        |         |
| FINAMEX                              |         |
| BANCO MERCANTIL DEL NORTE            |         |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |         |
| NACIONAL FINANCIERA                  |         |
| HSBC                                 |         |
| *****                                |         |
| MONEX                                |         |
| GBM GRUPO BURSATIL MEXICANO          |         |
| VALMEX CASA DE BOLSA                 |         |
| BARCLAYS BANK MEXICO                 |         |
| CI CASA DE BOLSA                     |         |
|                                      |         |
| TOTAL                                | 62,665  |

Acumulado Anual / Anual Accrued

| OPERADOR / BROKER                    | VOLUMEN |
|--------------------------------------|---------|
| BBVA BANCOMER                        |         |
| FINAMEX                              |         |
| J.P. MORGAN                          |         |
| HSBC                                 |         |
| SANTANDER                            |         |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |         |
| TOTAL                                | 42.400  |

| OPERADOR / BROKER                    | VOLUMEN |
|--------------------------------------|---------|
| GRUPO FINANCIERO SCOTIABANK INVERLAT |         |
| BBVA BANCOMER                        |         |
| BANCO MERCANTIL DEL NORTE            |         |
| FINAMEX                              |         |
| SANTANDER                            |         |
| INVEX                                |         |
| HSBC                                 |         |
| NACIONAL FINANCIERA                  |         |
| MONEX                                |         |
| ACTINVER                             |         |
| GBM GRUPO BURSATIL MEXICANO          |         |
| -----                                |         |
| VALMEX CASA DE BOLSA                 |         |
| J.P. MORGAN                          |         |
| BARCLAYS BANK MEXICO                 |         |
| BANK OF AMERICA MEXICO               |         |
| CI CASA DE BOLSA                     |         |
|                                      | 660,917 |

| OPERADOR / BROKER                    | VOLUMEN   |
|--------------------------------------|-----------|
| BBVA COMIBER                         |           |
| SANTANDER                            |           |
| DEUTSCHE BANK MEXICO                 |           |
| MONEX                                |           |
| J.P. MORGAN                          |           |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |           |
| -----                                |           |
| VALMEX CASA DE BOLSA                 |           |
| ACTINVER                             |           |
| INBURSA                              |           |
| DERFIN S.A. DE C.V.                  |           |
| GRUPO FINANCIERO BANAMEX             |           |
| GBM GRUPO BURSATIL MEXICANO          |           |
| CREDIT SUISSE                        |           |
| INVEX                                |           |
| SG AMERICAS SECURITIES               |           |
| FINAMEX                              |           |
| GAMAA DERIVADOS                      |           |
| INTERACCIONES                        |           |
| -----                                |           |
| KUALI DERIVADOS                      |           |
| TIMBERHILL                           |           |
| GPO ESP EN FUTUROS Y OTROS DERIVADOS |           |
| CI CASA DE BOLSA                     |           |
| VE POR MÁS                           |           |
|                                      |           |
|                                      |           |
|                                      |           |
| TOTAL                                | 5,190,818 |

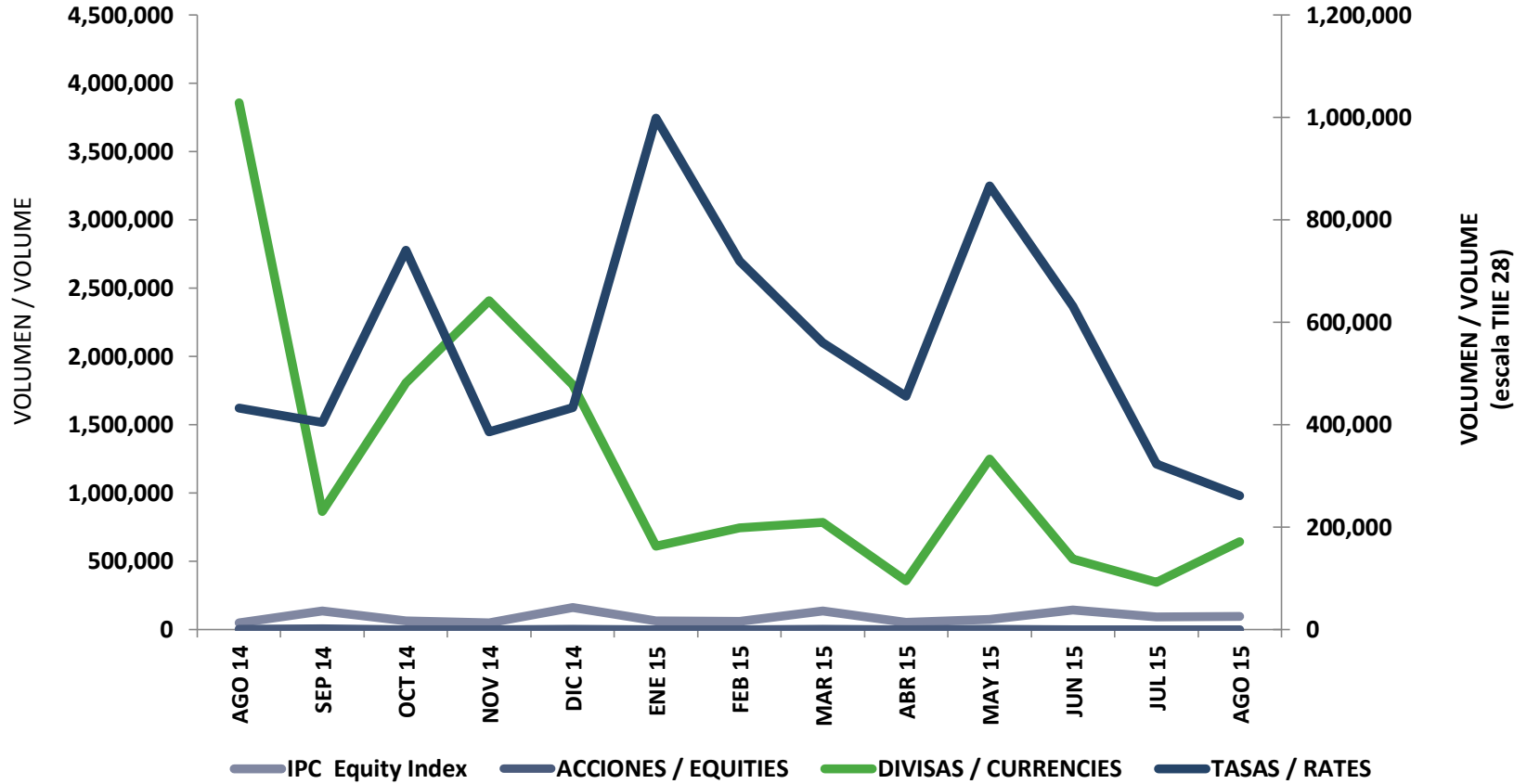
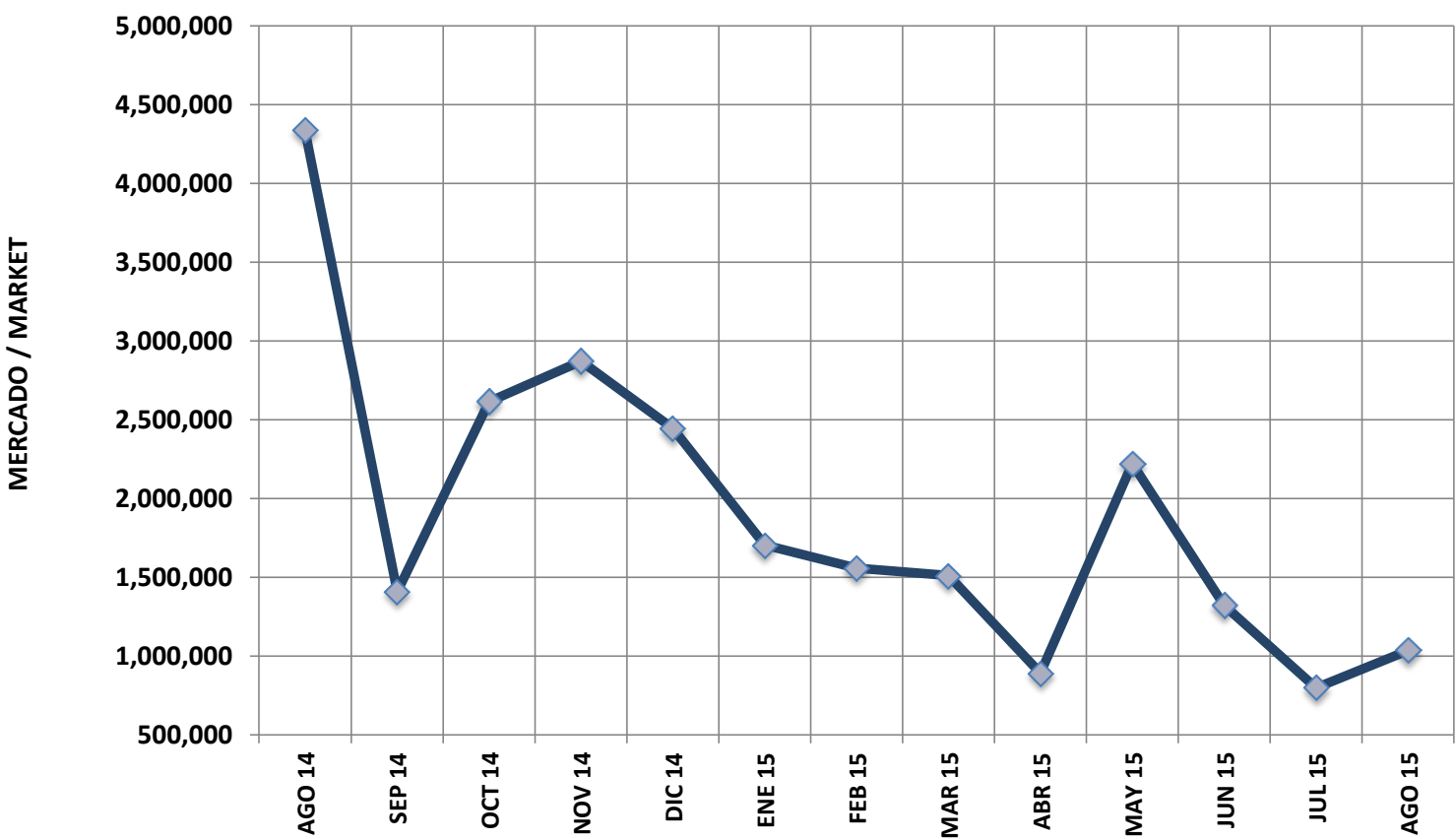
| OPERADOR / BROKER                    | VOLUMEN |
|--------------------------------------|---------|
| SANTANDER                            |         |
| BBVA BANCOMER                        |         |
| J.P. MORGAN                          |         |
| ACTINVER                             |         |
| -----                                |         |
| TIMBERHILL                           |         |
| SG AMERICAS SECURITIES               |         |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |         |
| GPO ESP EN FUTUROS Y OTROS DERIVADOS |         |
| VALMEX CASA DE BOLSA                 |         |
| GOLDMAN SACHS                        |         |
| CI CASA DE BOLSA                     |         |
| -----                                |         |
| MERRILL LYNCH                        |         |
| FINAMEX                              |         |
| NACIONAL FINANCIERA                  |         |
| CREDIT SUISSE                        |         |
| GBM GRUPO BURSATIL MEXICANO          |         |
| GRUPO FINANCIERO BANAMEX             |         |
| VE POR MÁS                           |         |
| INVEX                                |         |
| MONEX                                |         |
| CITIGROUP GLOBAL MARKETS INC.        |         |
| KUALI DERIVADOS                      |         |
| WOLVERINE                            |         |
|                                      |         |
|                                      |         |
| TOTAL                                | 710,206 |

| OPERADOR / BROKER                    | VOLUMEN   |
|--------------------------------------|-----------|
| VALMEX CASA DE BOLSA                 |           |
| GRUPO FINANCIERO BANAMEX             |           |
| BANCO MERCANTIL DEL NORTE            |           |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |           |
| MULTIVA                              |           |
| VE POR MÁS                           |           |
| KUALI DERIVADOS                      |           |
| BBVA BANCOMER                        |           |
|                                      |           |
|                                      |           |
|                                      |           |
|                                      | 4,078,598 |
| Mini-IPC / Mini-IPC Equity Index     |           |
| OPERADOR / BROKER                    | VOLUMEN   |
| -----                                |           |
| TIMBERHILL                           |           |
| ACTINVER                             |           |
| BBVA BANCOMER                        |           |
| SANTANDER                            |           |
| FINAMEX                              |           |
| -----                                |           |
| INTERACCIONES                        |           |
| WOLVERINE                            |           |
| SG AMERICAS SECURITIES               |           |
| DERFIN S.A. DE C.V.                  |           |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |           |
| J.P. MORGAN                          |           |
| GBM GRUPO BURSATIL MEXICANO          |           |
|                                      | 271,262   |

Únicamente se muestra el volumen global por ser un mercado anónimo / As an anonymous market, only global volume is shown.

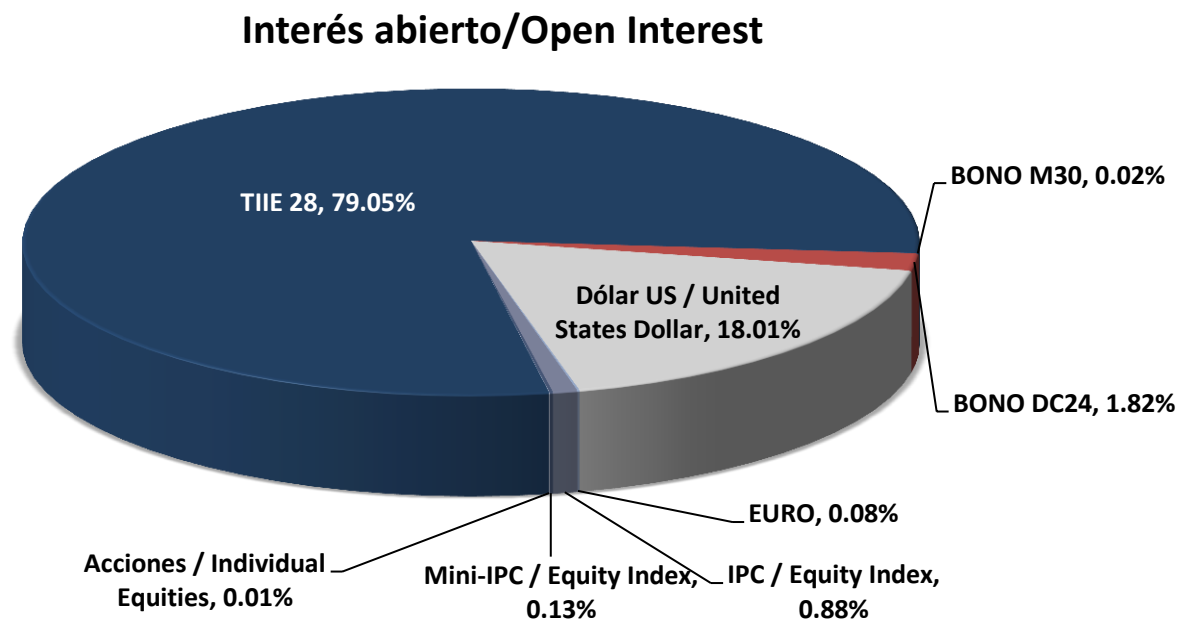
ANÁLISIS COMPARATIVO DE VOLUMEN OPERADO / HISTORICAL TRADING VOLUME ANALYSIS  
Futuros Financieros / Financial Futures

|                           |           |           |           |           |           |           |           |           | Variación Mensual / Monthly Change |           |           |         |           |                     |
|---------------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------------------------------|-----------|-----------|---------|-----------|---------------------|
| GRUPO<br>GROUP            | AGO 14    | SEP 14    | OCT 14    | NOV 14    | DIC 14    | ENE 15    | FEB 15    | MAR 15    | ABR 15                             | MAY 15    | JUN 15    | JUL 15  | AGO 15    | Variación<br>Change |
| DEUA / US Dollar          | 3,856,612 | 861,162   | 1,802,786 | 2,397,064 | 1,782,362 | 606,722   | 735,375   | 782,950   | 351,692                            | 1,244,555 | 498,743   | 334,675 | 636,106   | 90.07%              |
| EURO / Euro*              | 310       | 4,150     | 4,454     | 9,430     | 7,610     | 1,440     | 9,000     | 759       | 4,516                              | 3,543     | 15,561    | 9,628   | 6,396     | -33.57%             |
| DIVISAS / CURRENCIES      | 3,856,922 | 865,312   | 1,807,240 | 2,406,494 | 1,789,972 | 608,162   | 744,375   | 783,709   | 356,208                            | 1,248,098 | 514,304   | 344,303 | 642,502   | 86.61%              |
|                           |           |           |           |           |           |           |           |           |                                    |           |           |         |           |                     |
| IPC Equity Index          | 48,581    | 135,013   | 63,444    | 49,386    | 158,870   | 61,416    | 59,471    | 134,241   | 52,821                             | 72,647    | 140,644   | 92,862  | 96,104    | 3.49%               |
| Mini-IPC Equity Index     |           |           | 4,354     | 30,293    | 58,532    | 36,568    | 35,960    | 30,003    | 26,266                             | 30,096    | 35,753    | 40,029  | 36,587    | -8.60%              |
| INDICES / INDEX           | 48,581    | 135,013   | 67,798    | 79,679    | 217,402   | 97,984    | 95,431    | 164,244   | 79,087                             | 102,743   | 176,397   | 132,891 | 132,691   | -0.15%              |
|                           |           |           |           |           |           |           |           |           |                                    |           |           |         |           |                     |
| DC24                      | 39,452    | 76,695    | 52,566    | 43,836    | 55,106    | 43,904    | 68,164    | 109,862   | 80,562                             | 152,773   | 86,841    | 56,146  | 62,665    | 11.61%              |
| MY31                      | 22,769    | 2,900     | 4,500     | 48,438    | 6,400     | 5,100     | 10,100    | 13,600    | 6,600                              | 2,800     | 3,800     | 400     | 0         | -100.00%            |
| Bono 30 años              | 4,610     | 1,805     | 100       | 500       | 6,105     | 6,100     | 3,700     | 2,720     | 205                                | 200       | 5         | 8,500   | 100       | -98.82%             |
| Bono 20 años              | 27,377    | 1,213     | 265       | 280       | 0         | 0         | 0         | 0         | 0                                  | 0         | 0         | 0       | 0         | 0.00%               |
| Bono 10 años              | 11,481    | 100       | 100       | 0         | 8         | 104       | 100       | 0         | 0                                  | 0         | 0         | 0       | 0         | 0.00%               |
| Bono 3 años               | 6,900     | 0         | 0         | 0         | 0         | 0         | 0         | 9,000     | 0                                  | 0         | 0         | 0       | 0         | 0.00%               |
| TIIE 28                   | 320,010   | 321,000   | 683,175   | 293,254   | 360,300   | 943,408   | 637,680   | 423,550   | 368,000                            | 710,300   | 540,000   | 257,660 | 198,000   | -23.15%             |
| Swap 10 años              | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0                                  | 0         | 0         | 0       | 0         | 0.00%               |
| Swap 10 años (entregable) | 0         | 800       | 0         | 0         | 0         | 0         | 0         | 800       | 0                                  | 0         | 400       | 0       | 0         | 0.00%               |
| Swap 2 años (entregable)  | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0                                  | 0         | 0         | 0       | 0         | 0.00%               |
| CETES 91                  | 0         | 0         | 0         | 0         | 5,000     | 0         | 0         | 0         | 0                                  | 0         | 0         | 0       | 0         | 0.00%               |
| TASAS / RATES             | 432,599   | 404,513   | 740,706   | 386,308   | 432,919   | 998,616   | 719,744   | 559,532   | 455,367                            | 866,073   | 631,046   | 322,706 | 260,765   | -19.19%             |
|                           |           |           |           |           |           |           |           |           |                                    |           |           |         |           |                     |
| AXL                       | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0                                  | 0         | 0         | 0       | 0         | 0.00%               |
| BRTRAC                    | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0                                  | 0         | 0         | 0       | 0         | 0.00%               |
| CEMEX CPO                 | 0         | 1,500     | 0         | 0         | 0         | 0         | 0         | 0         | 0                                  | 1,500     | 0         | 0       | 0         | 0.00%               |
| GMEXICO B                 | 2,250     | 3,500     | 0         | 0         | 3,000     | 0         | 0         | 3,000     | 0                                  | 1,500     | 0         | 0       | 500       | 100.00%             |
| ILCTRAC                   | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0                                  | 0         | 0         | 0       | 0         | 0.00%               |
| MEXTRAC                   | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0                                  | 0         | 0         | 0       | 0         | 0.00%               |
| WALMEX V                  | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0                                  | 0         | 0         | 0       | 0         | 0.00%               |
| ACCIONES / EQUITIES       | 2,250     | 5,000     | 0         | 0         | 3,000     | 0         | 0         | 3,000     | 0                                  | 3,000     | 0         | 0       | 500       | 100.00%             |
|                           |           |           |           |           |           |           |           |           |                                    |           |           |         |           |                     |
| Maíz                      | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0                                  | 0         | 0         | 0       | 0         | 0.00%               |
| MERCANCIAS/ COMMODITIES   | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0                                  | 0         | 0         | 0       | 0         | 0.00%               |
| FUTUROS / FUTURES         | 4,340,352 | 1,409,838 | 2,615,744 | 2,872,481 | 2,443,293 | 1,704,762 | 1,559,550 | 1,510,485 | 890,662                            | 2,219,914 | 1,321,747 | 799,900 | 1,036,458 | 29.57%              |



**INTERÉS ABIERTO / OPEN INTEREST**  
**Futuros Financieros / Financial Futures**

| Cierre / Close                  |                  |             |
|---------------------------------|------------------|-------------|
| FUTUROS / FUTURES               | I.A. / O.I.*     | PART.       |
| TIIE 28                         | 2,803,950        | 79.05%      |
| SW10 (entregable) / 10-Yr CCS   | 0                | 0.00%       |
| SW02 (entregable) / 2-Yr CCS    | 0                | 0.00%       |
| CETE 91                         | 0                | 0.00%       |
| BONO M3                         | 0                | 0.00%       |
| BONO M10                        | 0                | 0.00%       |
| BONO M20                        | 0                | 0.00%       |
| BONO M30                        | 700              | 0.02%       |
| BONO DC24                       | 64,429           | 1.82%       |
| BONO MY31                       | 0                | 0.00%       |
| Dólar US / United States Dollar | 638,800          | 18.01%      |
| EURO                            | 2,972            | 0.08%       |
| IPC / Equity Index              | 31,182           | 0.88%       |
| Mini-IPC / Equity Index         | 4,458            | 0.13%       |
| Acciones / Individual Equities  | 500              | 0.01%       |
| Mercancías / Commodities        | 0                | 0.00%       |
| <b>TOTAL</b>                    | <b>3,546,991</b> | <b>100%</b> |



\* Fuente: Asigna Compensación y Liquidación / Source: Clearing House Asigna Compensación y Liquidación.

Las gráficas excluyen a la TIIE de 28 días por sobrepasar de manera considerable el volumen operado de los demás contratos. /

The 28 day TIIE futures are excluded in the graphics because they surpass the volume traded of the other contracts by a considerable amount.





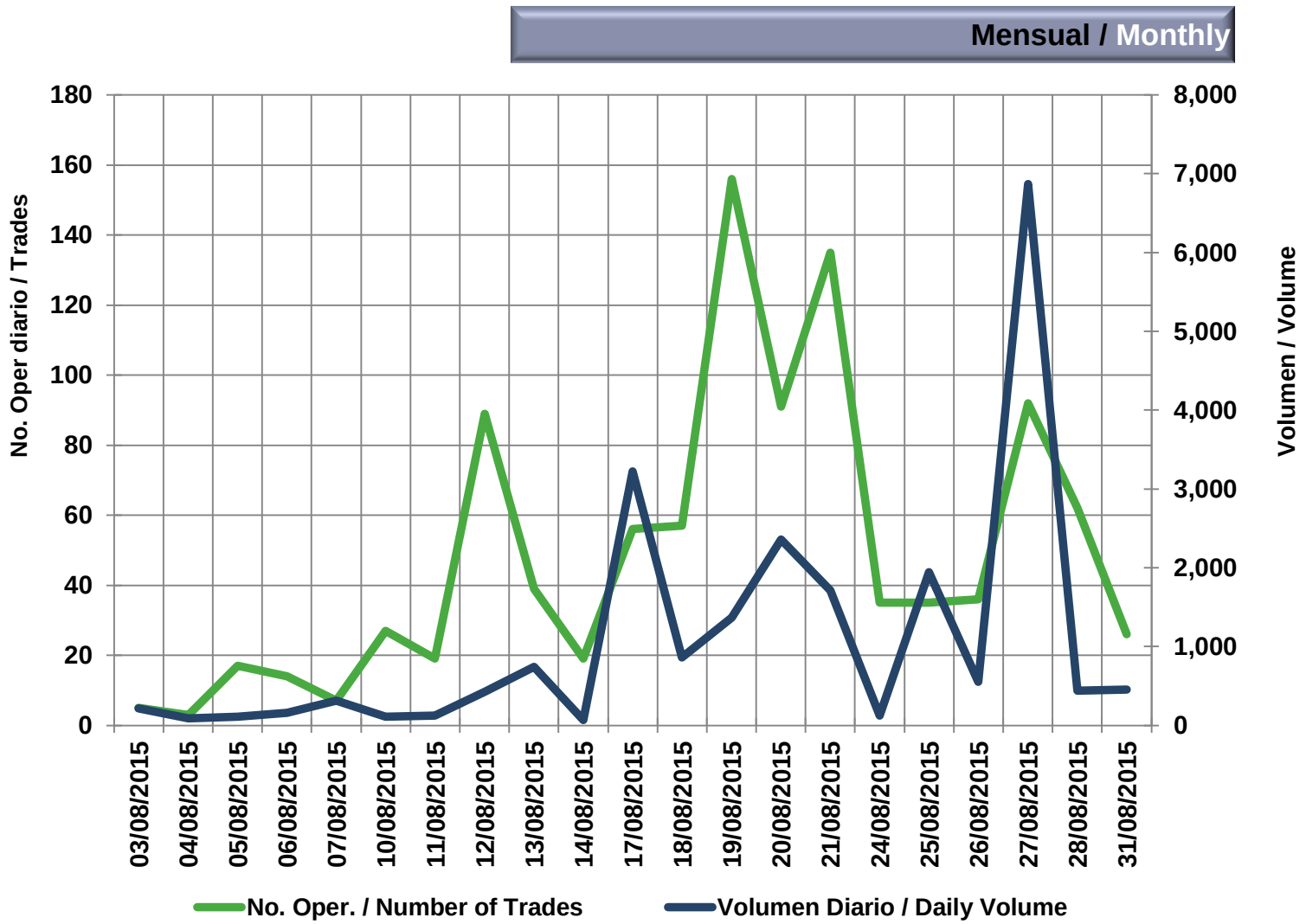
# Opciones / Options

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CONCENTRADO DEL MERCADO / MARKET SUMMARY

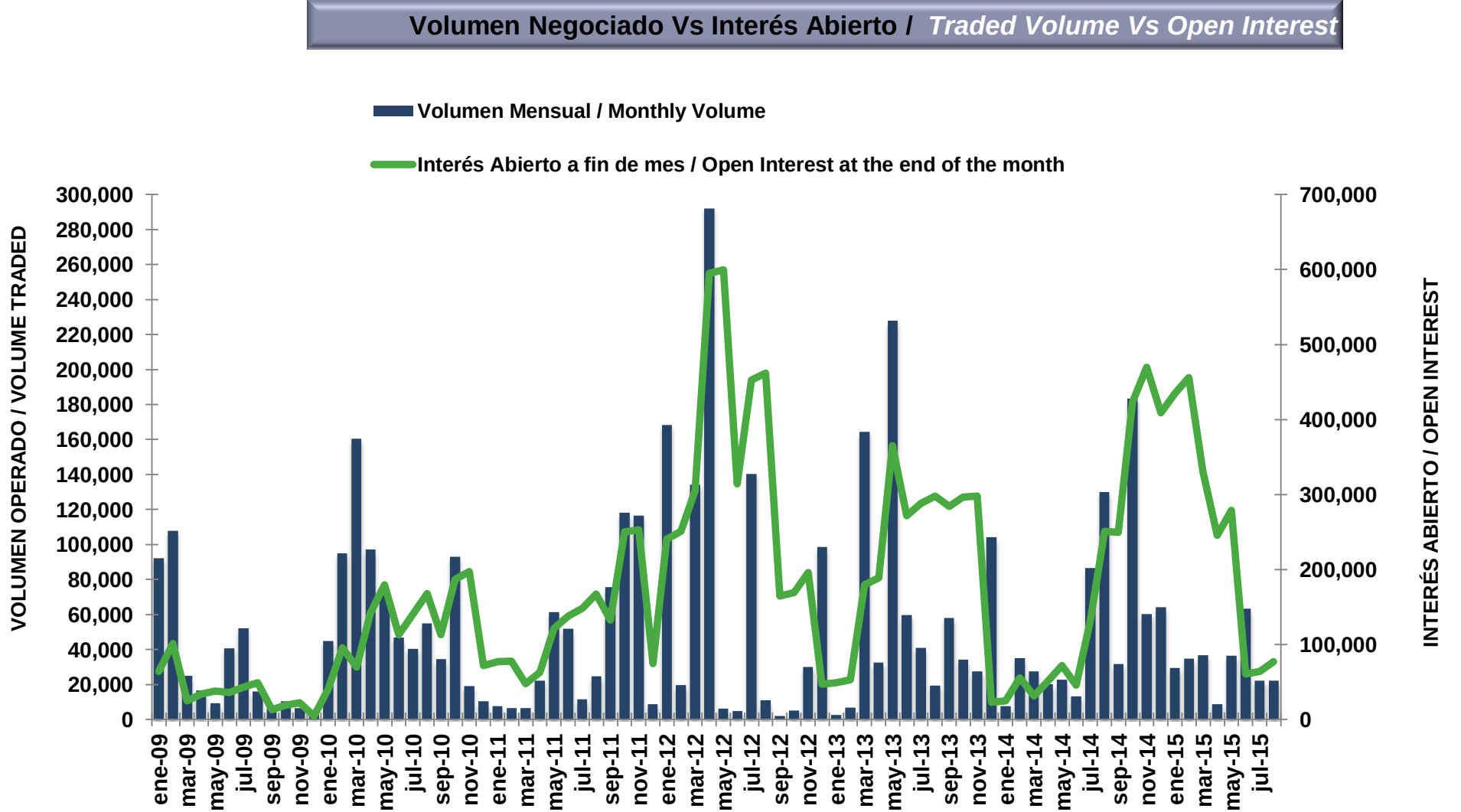
Opciones Financieras / Financial Options

| CLASE                                   | # OPER. | CALL  | PUT    | VOLUMEN | INTERES ABIERTO TOTAL* | IMPORTE NOCIONAL PESOS |
|-----------------------------------------|---------|-------|--------|---------|------------------------|------------------------|
| IPC                                     | 976     | 3,234 | 5,540  | 8,774   | 19,407                 | \$3,763,335,000        |
| INDICES / EQUITY INDEX                  | 976     | 3,234 | 5,540  | 8,774   | 19,407                 | \$3,763,335,000        |
| DEUA / US DOLLAR                        | 25      | 6,530 | 6,500  | 13,030  | 16,135                 | \$2,197,310,000        |
| DIVISAS / CURRENCIES                    | 25      | 6,530 | 6,500  | 13,030  | 16,135                 | \$2,197,310,000        |
| AMERICA MOVIL L                         | 0       | 0     | 0      | 0       | 400                    | \$0                    |
| CEMEX CPO                               | 8       | 7     | 1      | 8       | 11,008                 | \$11,700               |
| WALMEX V                                | 0       | 0     | 0      | 0       | 15,750                 | \$0                    |
| TLEVISA CPO                             | 3       | 70    | 0      | 70      | 70                     | \$790,000              |
| GMEXICO B                               | 0       | 0     | 0      | 0       | 4,000                  | \$0                    |
| FEMSA UBD                               | 3       | 1     | 20     | 21      | 132                    | \$322,000              |
| ISHARES S&P / Index Tracking Stock      | 0       | 0     | 0      | 0       | 0                      | \$0                    |
| MEXTRAC / Index Tracking Stock          | 0       | 0     | 0      | 0       | 0                      | \$0                    |
| NAFTRAC 02 / Index Tracking Stock       | 5       | 0     | 366    | 366     | 9,953                  | \$1,716,200            |
| BRTRAC / Brazil 15 Index Tracking Stock | 0       | 0     | 0      | 0       | 0                      | \$0                    |
| ACCIONES / INDIVIDUAL EQUITIES          | 19      | 78    | 387    | 465     | 41,313                 | \$2,839,900            |
| OPCIONES / OPTIONS                      | 1,020   | 9,842 | 12,427 | 22,269  | 76,855                 | \$5,963,484,900        |



Acumulado Anual / Accrued Annual

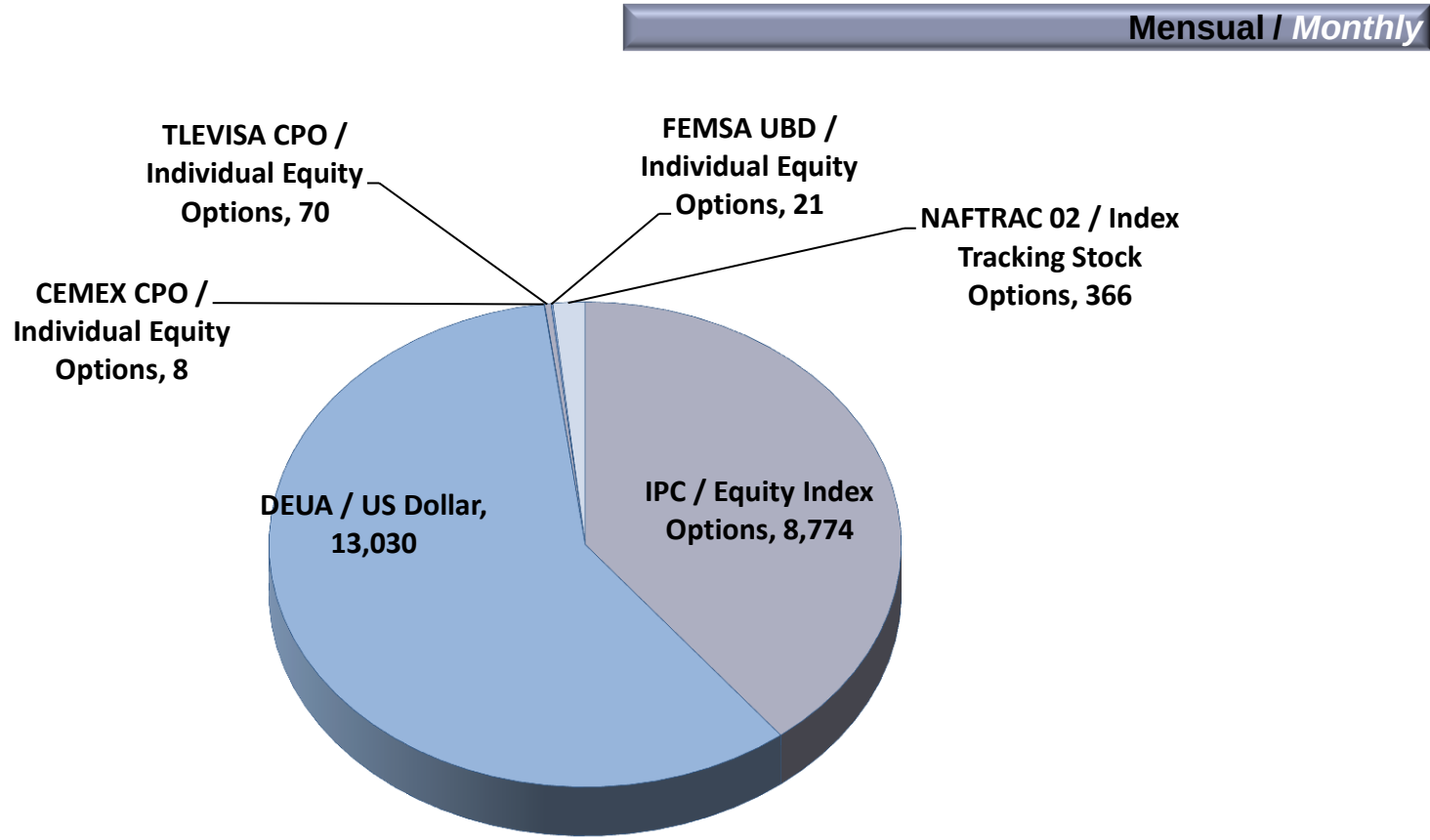
| CLASE                                   | # OPER. | CALL    | PUT     | VOLUMEN TOTAL | IMPORTE NOCIONAL PESOS |
|-----------------------------------------|---------|---------|---------|---------------|------------------------|
| IPC                                     | 5,597   | 29,621  | 43,905  | 73,526        | \$31,912,890,000       |
| INDICES / EQUITY INDEX                  | 5,597   | 29,621  | 43,905  | 73,526        | \$31,912,890,000       |
| DEUA / US DOLLAR                        | 130     | 40,035  | 11,204  | 51,239        | \$8,113,076,000        |
| DIVISAS / CURRENCIES                    | 130     | 40,035  | 11,204  | 51,239        | \$8,113,076,000        |
| AMERICA MOVIL L                         | 24      | 467     | 4,000   | 4,467         | \$6,864,500            |
| CEMEX CPO                               | 51      | 5,907   | 28,001  | 33,908        | \$47,451,700           |
| WALMEX V                                | 357     | 53,402  | 18,105  | 71,507        | \$260,243,700          |
| TLEVISA CPO                             | 3       | 70      | 0       | 70            | \$790,000              |
| GMEXICO B                               | 8       | 100     | 6,502   | 6,602         | \$28,629,200           |
| FEMSA UBD                               | 20      | 15      | 151     | 166           | \$2,402,500            |
| ISHARES S&P / Index Tracking Stock      | 0       | 0       | 0       | 0             | \$0                    |
| MEXTRAC / Index Tracking Stock          | 0       | 0       | 0       | 0             | \$0                    |
| NAFTRAC 02 / Index Tracking Stock       | 386     | 10,476  | 2,809   | 13,285        | \$57,378,750           |
| BRTRAC / Brazil 15 Index Tracking Stock | 0       | 0       | 0       | 0             | \$0                    |
| ACCIONES / INDIVIDUAL EQUITIES          | 849     | 70,437  | 59,568  | 130,005       | 403,760,350            |
| OPCIONES / OPTIONS                      | 6,576   | 140,093 | 114,677 | 254,770       | \$40,429,726,350       |



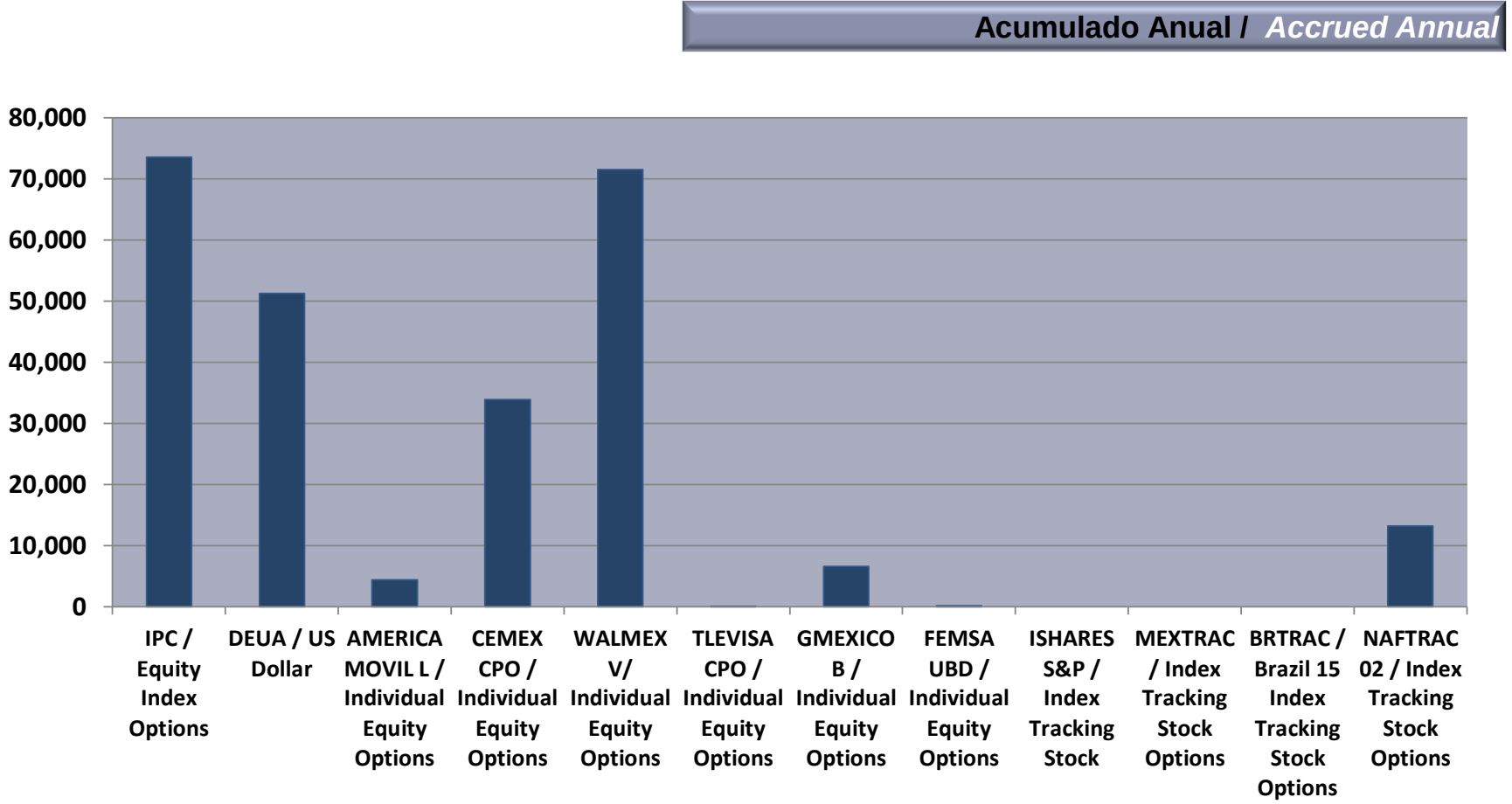
\* Fuente: Asigna Compensación y Liquidación / Source: Clearing House Asigna Compensación y liquidación

**VOLUMEN OPERADO / TRADING VOLUMEN**  
Opciones Financieras / Financial Options

| OPCIONES / OPTIONS                              | VOLUMEN       | PART.          |
|-------------------------------------------------|---------------|----------------|
| IPC / Equity Index Options                      | 8,774         | 39.40%         |
| DEUA / US Dollar                                | 13,030        | 58.51%         |
| AMERICA MOVIL L / Individual Equity Options     | 0             | 0.00%          |
| CEMEX CPO / Individual Equity Options           | 8             | 0.04%          |
| WALMEX VI Individual Equity Options             | 0             | 0.00%          |
| TLEVISA CPO / Individual Equity Options         | 70            | 0.31%          |
| GMEXICO B / Individual Equity Options           | 0             | 0.00%          |
| FEMSA UBD / Individual Equity Options           | 21            | 0.09%          |
| ISHARES S&P / Index Tracking Stock              | 0             | 0.00%          |
| MEXTRAC / Index Tracking Stock Options          | 0             | 0.00%          |
| BRTRAC / Brazil 15 Index Tracking Stock Options | 0             | 0.00%          |
| NAFTRAC 02 / Index Tracking Stock Options       | 366           | 1.64%          |
| <b>TOTAL</b>                                    | <b>22,269</b> | <b>100.00%</b> |



| OPCIONES / OPTIONS                              | VOLUMEN        | PART.          |
|-------------------------------------------------|----------------|----------------|
| IPC / Equity Index Options                      | 73,526         | 28.86%         |
| DEUA / US Dollar                                | 51,239         | 20.11%         |
| AMERICA MOVIL L / Individual Equity Options     | 4,467          | 1.75%          |
| CEMEX CPO / Individual Equity Options           | 33,908         | 13.31%         |
| WALMEX VI Individual Equity Options             | 71,507         | 28.07%         |
| TLEVISA CPO / Individual Equity Options         | 70             | 0.03%          |
| GMEXICO B / Individual Equity Options           | 6,602          | 2.59%          |
| FEMSA UBD / Individual Equity Options           | 166            | 0.07%          |
| ISHARES S&P / Index Tracking Stock              | 0              | 0.00%          |
| MEXTRAC / Index Tracking Stock Options          | 0              | 0.00%          |
| BRTRAC / Brazil 15 Index Tracking Stock Options | 0              | 0.00%          |
| NAFTRAC 02 / Index Tracking Stock Options       | 13,285         | 5.21%          |
| <b>TOTAL</b>                                    | <b>254,770</b> | <b>100.00%</b> |





LUGAR POR OPERADOR según volumen negociado / **PLACEMENT TABLES**  
Opciones Financieras / *Financial Options*

Opciones IPC / *EquityIndex Options*

| OPERADOR / <i>BROKER</i>             | VOLUMEN |
|--------------------------------------|---------|
| TIMBERHILL                           |         |
| SANTANDER                            |         |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |         |
| ACTINVER                             |         |
| GRUPO FINANCIERO BANAMEX             |         |
| GBM GRUPO BURSATIL MEXICANO          |         |
| CI CASA DE BOLSA                     |         |
| BBVA BANCOMER                        |         |
|                                      |         |
| TOTAL                                | 8,774   |

Opciones IPC / *Equity Index Options*

| OPERADOR / <i>BROKER</i>             | VOLUMEN |
|--------------------------------------|---------|
| TIMBERHILL                           |         |
| SANTANDER                            |         |
| BBVA BANCOMER                        |         |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |         |
| ACTINVER                             |         |
| GBM GRUPO BURSATIL MEXICANO          |         |
| GRUPO FINANCIERO BANAMEX             |         |
| CI CASA DE BOLSA                     |         |
| MONEX                                |         |
|                                      |         |
|                                      |         |
| TOTAL                                | 73,526  |

Opciones de Dólar USD / *US Dollar Options*

| OPERADOR / <i>BROKER</i>    | VOLUMEN |
|-----------------------------|---------|
| BBVA BANCOMER               |         |
| GBM GRUPO BURSATIL MEXICANO |         |
| MONEX                       |         |
| KUALI DERIVADOS             |         |
|                             |         |
| TOTAL                       | 13,030  |

Opciones de Dólar / *US Dollar Options*

| OPERADOR / <i>BROKER</i>             | VOLUMEN |
|--------------------------------------|---------|
| BBVA BANCOMER                        |         |
| GBM GRUPO BURSATIL MEXICANO          |         |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |         |
| MONEX                                |         |
| KUALI DERIVADOS                      |         |
|                                      |         |
| TOTAL                                | 51,239  |

Mensual / *Monthly*

Opciones Acciones, ETFs / *Individual Equity, ETF Options\**

| OPERADOR / <i>BROKER</i> | VOLUMEN |
|--------------------------|---------|
| -----                    |         |
| -----                    |         |
|                          |         |
|                          |         |
|                          |         |
| TOTAL                    | 465     |

Acumulado Anual / *Accrued Annual*

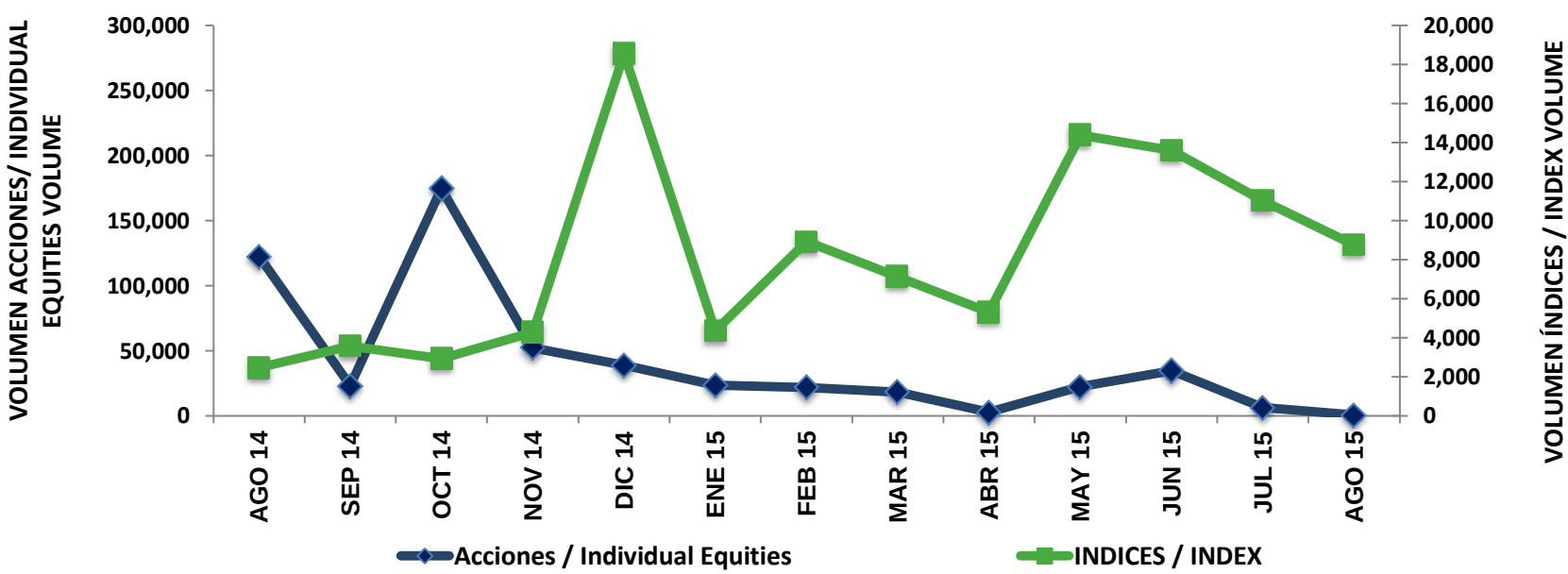
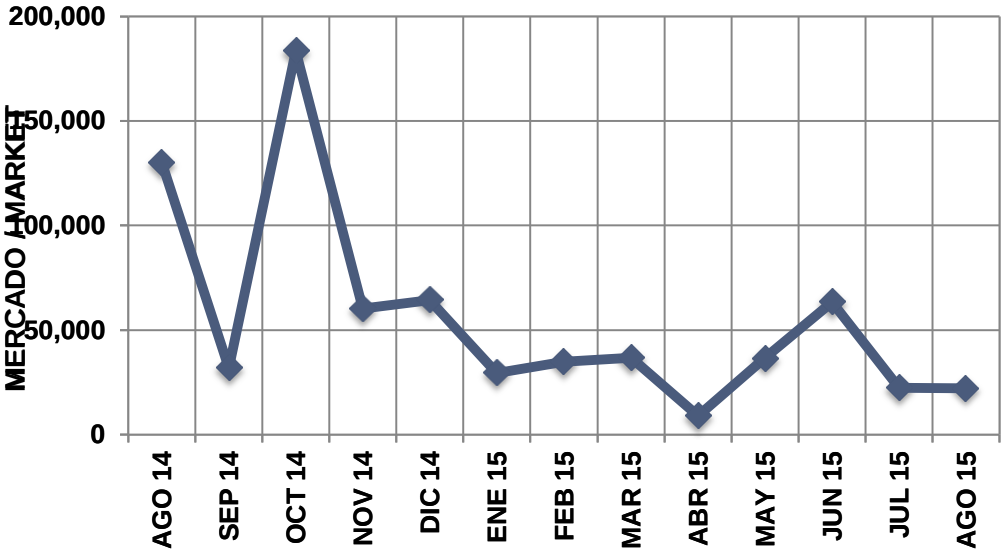
Opciones Acciones, ETFs / *Individual Equity, ETF Options\**

| OPERADOR / <i>BROKER</i>    | VOLUMEN |
|-----------------------------|---------|
| GBM GRUPO BURSATIL MEXICANO |         |
| BBVA BANCOMER               |         |
| INTERACTIVE BROKERS         |         |
| ACTINVER                    |         |
| GRUPO FINANCIERO BANAMEX    |         |
| SANTANDER                   |         |
| CI CASA DE BOLSA            |         |
|                             |         |
| TOTAL                       | 130,005 |

\*Para el Lugar por Operador de Opciones sobre Acciones y ETFs se consideró el Importe Notional Operado en Pesos Mexicanos  
League Tables for Individual Stock & ETF Options are according to Traded Notional Amount in Mexican Pesos.  
Únicamente se muestra el volumen global por ser un mercado anónimo / As an anonymous market, only global volume is shown.

ANÁLISIS COMPARATIVO DE VOLUMEN OPERADO/ HISTORICAL **TRADING VOLUME** ANALYSIS  
Opciones Financieras / Financial Options

| Variación Mensual / <i>Monthly Change</i> |         |        |         |        |        |        |        |        |        |        |        |        |        | Variación<br>Change |
|-------------------------------------------|---------|--------|---------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|---------------------|
| VOLUMEN<br>VOLUME                         | AGO 14  | SEP 14 | OCT 14  | NOV 14 | DIC 14 | ENE 15 | FEB 15 | MAR 15 | ABR 15 | MAY 15 | JUN 15 | JUL 15 | AGO 15 |                     |
| América Móvil L                           | 5,350   | 701    | 0       | 0      | 0      | 4,000  | 0      | 0      | 0      | 67     | 200    | 200    | 0      | -100.00%            |
| Cemex CPO                                 | 6,001   | 1      | 169,600 | 0      | 3,000  | 1,000  | 10,300 | 8,800  | 800    | 0      | 13,000 | 0      | 8      | 100.00%             |
| Walmex V                                  | 96,305  | 10,150 | 3,400   | 49,589 | 30,254 | 14,103 | 10,652 | 6,702  | 1,800  | 20,200 | 16,050 | 2,000  | 0      | -100.00%            |
| Tlevisa CPO                               | 0       | 0      | 750     | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 70     | 100.00%             |
| GMexico B                                 | 3,003   | 10,508 | 0       | 1,000  | 4,000  | 0      | 0      | 2,502  | 0      | 100    | 0      | 4,000  | 0      | -100.00%            |
| Femsa UBD                                 | 1,026   | 90     | 420     | 0      | 474    | 0      | 10     | 110    | 4      | 0      | 10     | 11     | 21     | 90.91%              |
| ISHARES S&P                               | 0       | 0      | 0       | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0.00%               |
| MEXTRAC                                   | 0       | 0      | 0       | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0.00%               |
| BRTRAC                                    | 0       | 0      | 0       | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0.00%               |
| NAFTRAC 02                                | 10,700  | 1,560  | 535     | 1,633  | 1,023  | 4,553  | 865    | 0      | 50     | 1,926  | 5,470  | 55     | 366    | 565.45%             |
| Acciones / <i>Individual Equities</i>     | 122,385 | 23,010 | 174,705 | 52,222 | 38,751 | 23,656 | 21,827 | 18,114 | 2,654  | 22,293 | 34,730 | 6,266  | 465    | -92.58%             |
| IPC <i>Equity Index</i>                   | 2,465   | 3,576  | 2,926   | 4,291  | 18,562 | 4,354  | 8,921  | 7,129  | 5,310  | 14,399 | 13,606 | 11,033 | 8,774  | -20.47%             |
| INDICES / <i>INDEX</i>                    | 2,465   | 3,576  | 2,926   | 4,291  | 18,562 | 4,354  | 8,921  | 7,129  | 5,310  | 14,399 | 13,606 | 11,033 | 8,774  | -20.47%             |
| DEUA <i>US Dollar</i>                     | 5,200   | 5,200  | 5,730   | 3,800  | 7,010  | 1,505  | 4,100  | 11,502 | 1,002  | 0      | 15,000 | 5,100  | 13,030 | 155.49%             |
| Divisas / <i>Currencies</i>               | 5,200   | 5,200  | 5,730   | 3,800  | 7,010  | 1,505  | 4,100  | 11,502 | 1,002  | 0      | 15,000 | 5,100  | 13,030 | 155.49%             |
| OPCIONES / <i>OPTIONS</i>                 | 130,050 | 31,786 | 183,361 | 60,313 | 64,323 | 29,515 | 34,848 | 36,745 | 8,966  | 36,692 | 63,336 | 22,399 | 22,269 | -0.58%              |

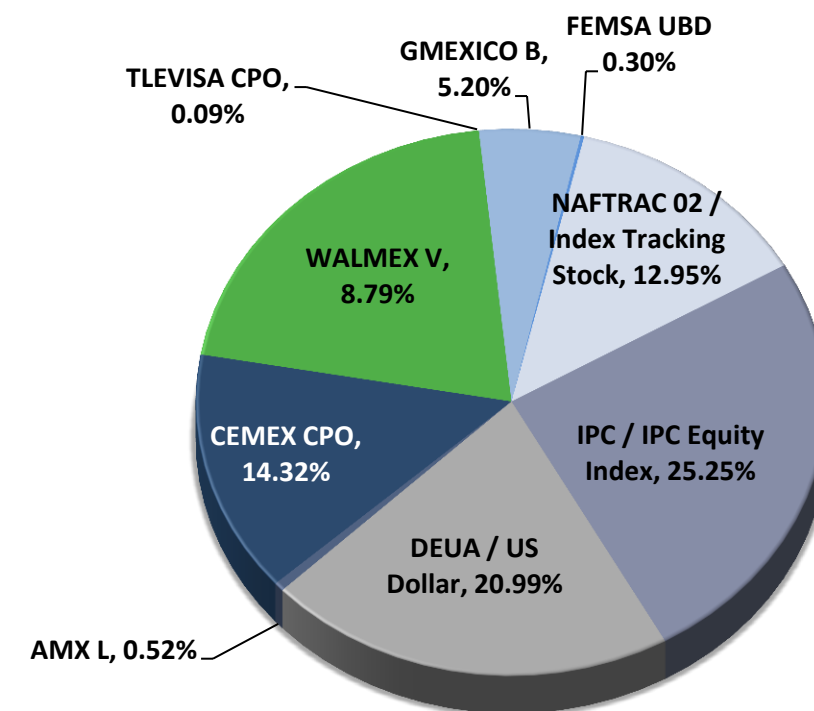




**INTERÉS ABIERTO / OPEN INTEREST**  
Opciones Financieras / Financial Options

**Interés Abierto / Open Interest**

| OPCIONES / OPTIONS                 | INTERÉS ABIERTO*<br>OPEN INTEREST | PART.          |
|------------------------------------|-----------------------------------|----------------|
| IPC / IPC Equity Index             | 19,407                            | 25.25%         |
| DEUA / US Dollar                   | 16,135                            | 20.99%         |
| AMX L                              | 400                               | 0.52%          |
| CEMEX CPO                          | 11,008                            | 14.32%         |
| WALMEX V                           | 15,750                            | 20.49%         |
| TLEVISA CPO                        | 70                                | 0.09%          |
| GMEXICO B                          | 4,000                             | 5.20%          |
| FEMSA UBD                          | 132                               | 0.17%          |
| ISHARES S&P / Index Tracking Stock | 0                                 | 0.00%          |
| MEXTRAC/Index Tracking Stock       | 0                                 | 0.00%          |
| BRTRAC / Index Tracking Stock      | 0                                 | 0.00%          |
| NAFTRAC 02 / Index Tracking Stock  | 9,953                             | 12.95%         |
| <b>TOTAL</b>                       | <b>76,855</b>                     | <b>100.00%</b> |



**Deltas y volatilidades**

Si desea consultar las deltas y volatilidades correspondientes al mes de Septiembre, puede encontrarlas en la sección "Deltas y Volatilidades" dentro de la sección "Estadísticas" en la página web de MexDer. También puede consultarlas a través de la siguiente liga:

[http://www.mexder.com.mx/wb3/wb/MEX/deltas\\_y\\_volatilidades](http://www.mexder.com.mx/wb3/wb/MEX/deltas_y_volatilidades)

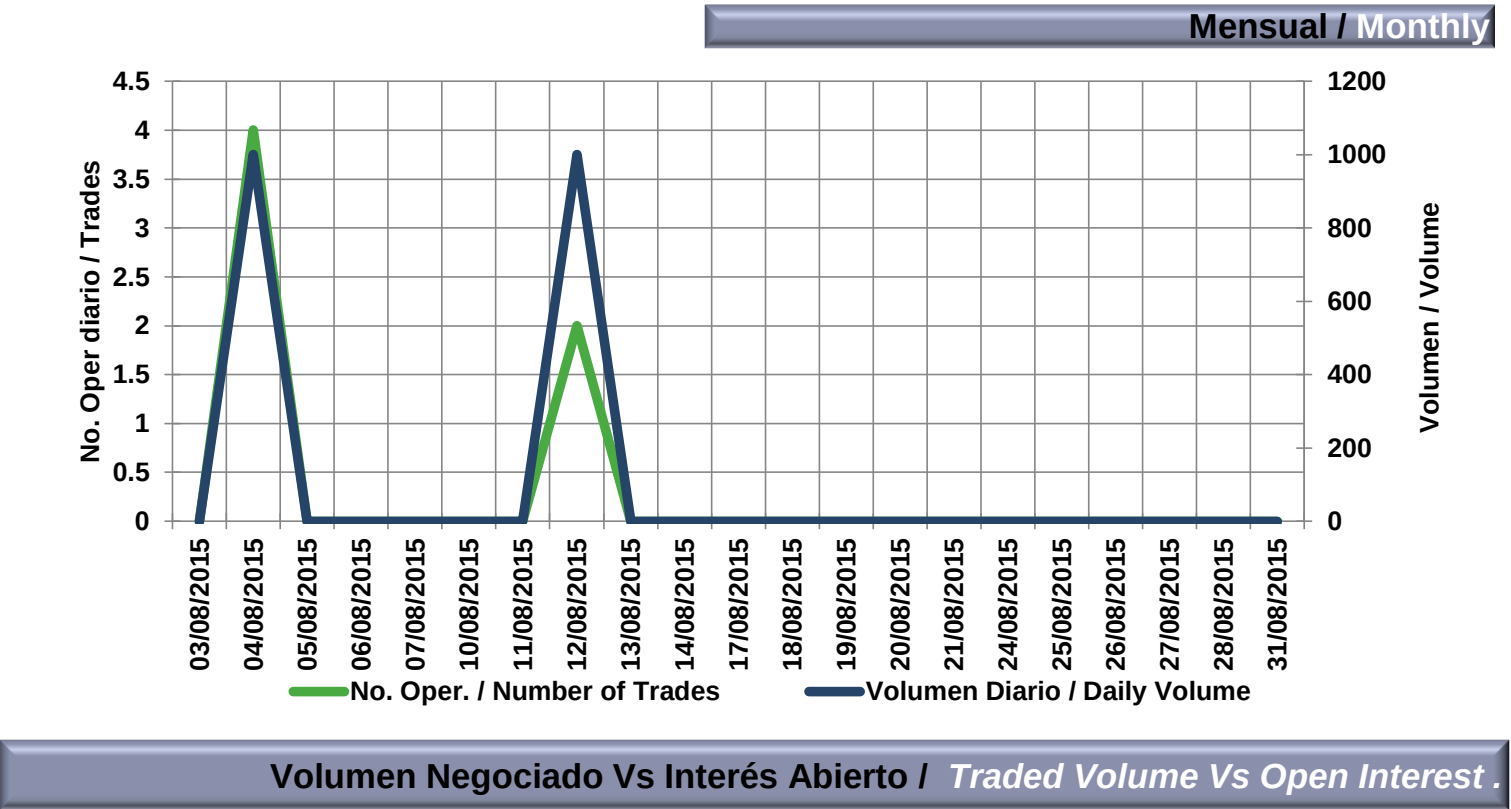


# Swaps de Tasa de Interés / Interest Rate Swaps

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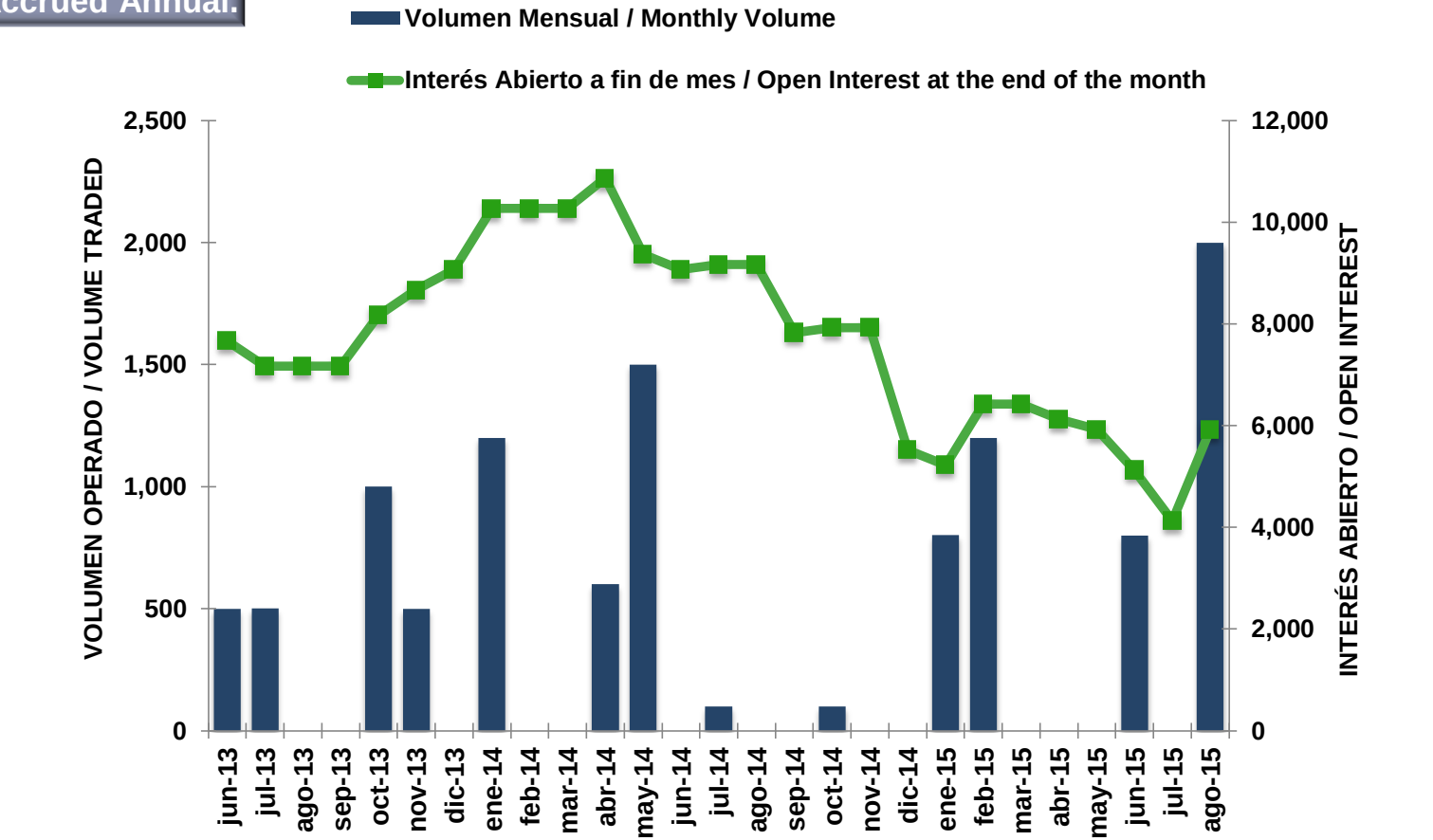
**CONCENTRADO DEL MERCADO / MARKET SUMMARY**  
 Swaps Financieros / Financial Swaps

| NODO                                 | OPERACIONES | VOLUMEN | \$ PESOS           |
|--------------------------------------|-------------|---------|--------------------|
| 3x1                                  | 3           | 1,000   | \$1,000,000,000.00 |
| 9x1                                  | 3           | 1,000   | \$1,000,000,000.00 |
| SWAPS DE TIIE 28 / 28 DAY TIIE SWAPS | 6           | 2,000   | 2,000,000,000      |



Acumulado Anual / Accrued Annual.

| NODO                                 | OPERACIONES | VOLUMEN | \$ PESOS            |
|--------------------------------------|-------------|---------|---------------------|
| 3x1                                  | 4           | 1,001   | \$ 1,001,000,000.00 |
| 6x1                                  | 4           | 1,200   | \$ 1,200,000,000.00 |
| 9x1                                  | 7           | 2,600   | \$ 2,600,000,000.00 |
| SWAPS DE TIIE 28 / 28 DAY TIIE SWAPS | 15          | 4,801   | \$ 4,801,000,000.00 |



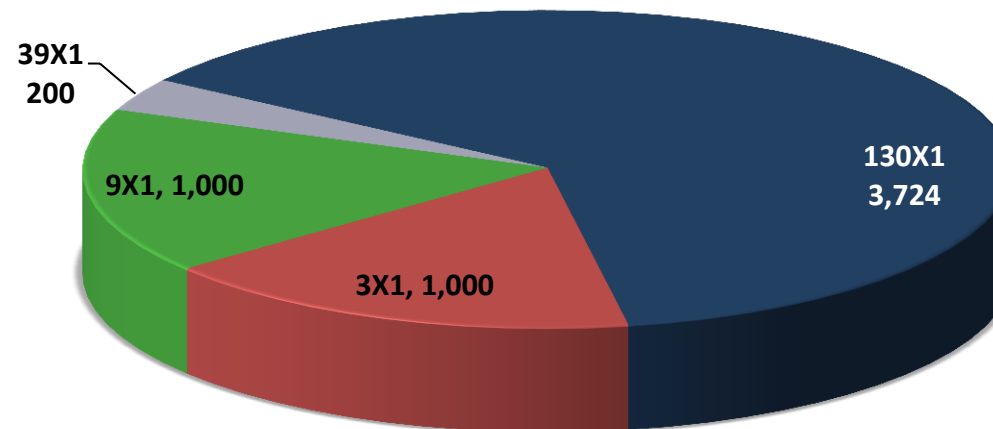
\* Fuente: Asigna Compensación y Liquidación / Source: Clearing House Asigna Compensación y liquidación  
 Los Swaps de TIIE 28 se listaron el 20 de Mayo de 2013. / The 28 Day TIIE Swaps were listed on May 20th.

**INTERÉS ABIERTO / OPEN INTEREST**  
**Swaps Financieros / Financial Swaps**

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| Cierre / Close |              |             |
|----------------|--------------|-------------|
| Swaps          | I.A. / O.I.* | PART.       |
| 3X1            | 1,000        | 16.88%      |
| 6X1            | 0            | 0.00%       |
| 9X1            | 1,000        | 16.88%      |
| 13X1           | 0            | 0.00%       |
| 26X1           | 0            | 0.00%       |
| 39X1           | 200          | 3.38%       |
| 52X1           | 0            | 0.00%       |
| 65X1           | 0            | 0.00%       |
| 91X1           | 0            | 0.00%       |
| 130X1          | 3,724        | 62.86%      |
| 195X1          | 0            | 0.00%       |
| 260X1          | 0            | 0.00%       |
| 390X1          | 0            | 0.00%       |
| <b>TOTAL</b>   | <b>5,924</b> | <b>100%</b> |

**Interés abierto/Open Interest**

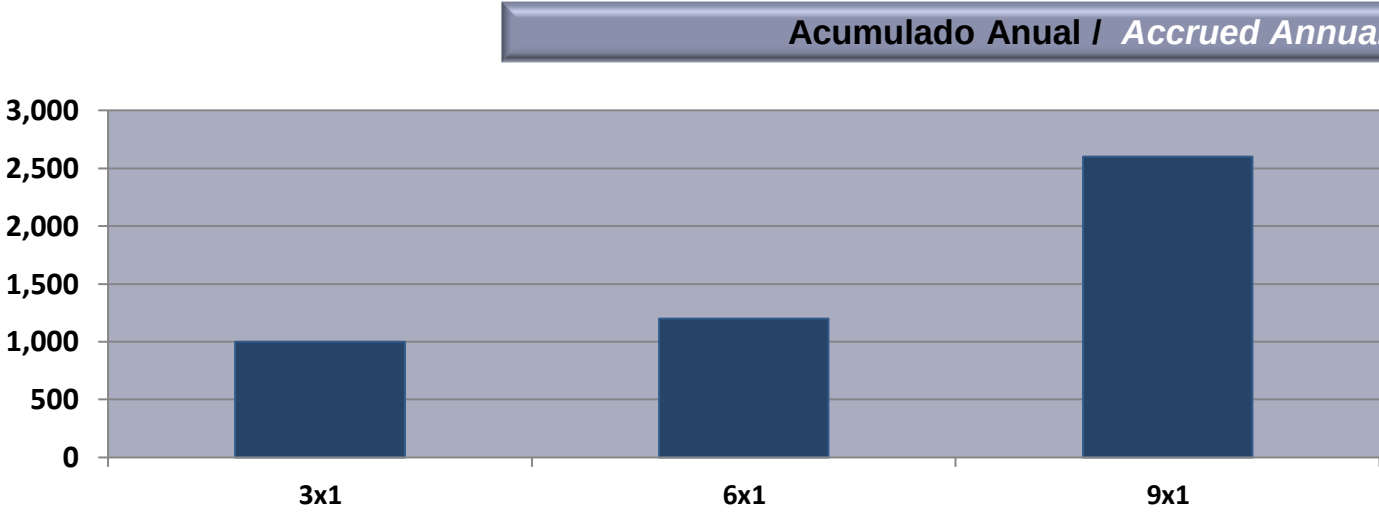
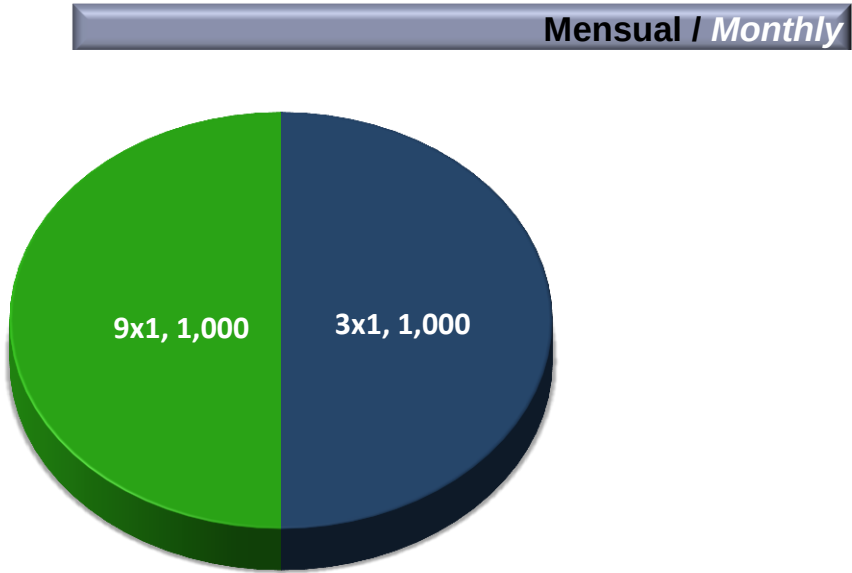


\* Fuente: Asigna Compensación y Liquidación / Source: Clearing House Asigna Compensación y Liquidación.

| NODO  | VOLUMEN | PART.   |
|-------|---------|---------|
| 3x1   | 1,000   | 50.00%  |
| 9x1   | 1,000   | 50.00%  |
| TOTAL | 2,000   | 100.00% |

| NODO  | VOLUMEN | PART.   |
|-------|---------|---------|
| 3x1   | 1,001   | 20.85%  |
| 6x1   | 1,200   | 24.99%  |
| 9x1   | 2,600   | 54.16%  |
| TOTAL | 4,801   | 100.00% |

**VOLUMEN OPERADO / TRADING VOLUMEN**  
 Swaps Financieros / Financial Swaps





**LUGAR POR OPERADOR** según volumen negociado / **LEAGUE TABLES**  
Swaps Financieros / *Financial Swaps*

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Acumulado Anual / *Accrued Annual*

Swaps de TIIE 28 / 28 Day TIIE Swaps

| OPERADOR / <i>BROKER</i>             | VOLUMEN |
|--------------------------------------|---------|
| SANTANDER                            |         |
| GRUPO FINANCIERO SCOTIABANK INVERLAT |         |
| DEUTSCHE BANK MEXICO                 |         |
| TOTAL                                | 4,801   |

Únicamente se muestra el volumen global por ser un mercado anónimo / As an anonymous market, only global volume is shown.

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