



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Mayo 2016 / May 2016





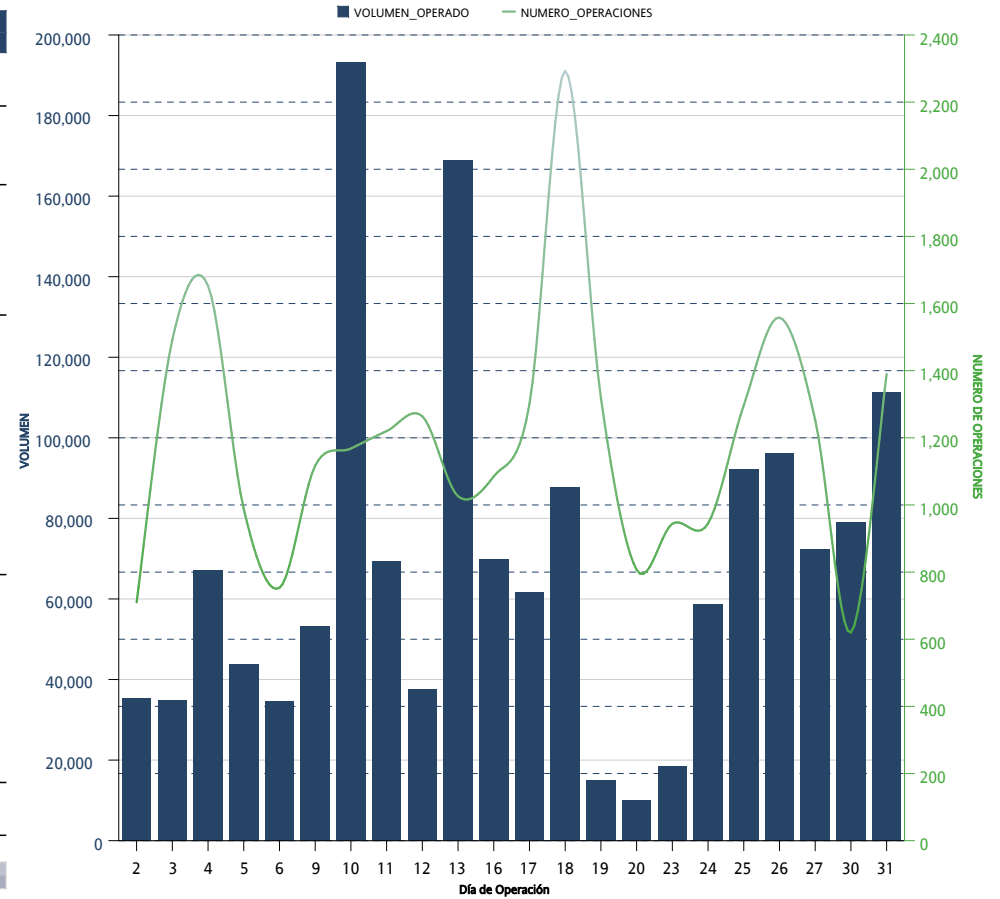
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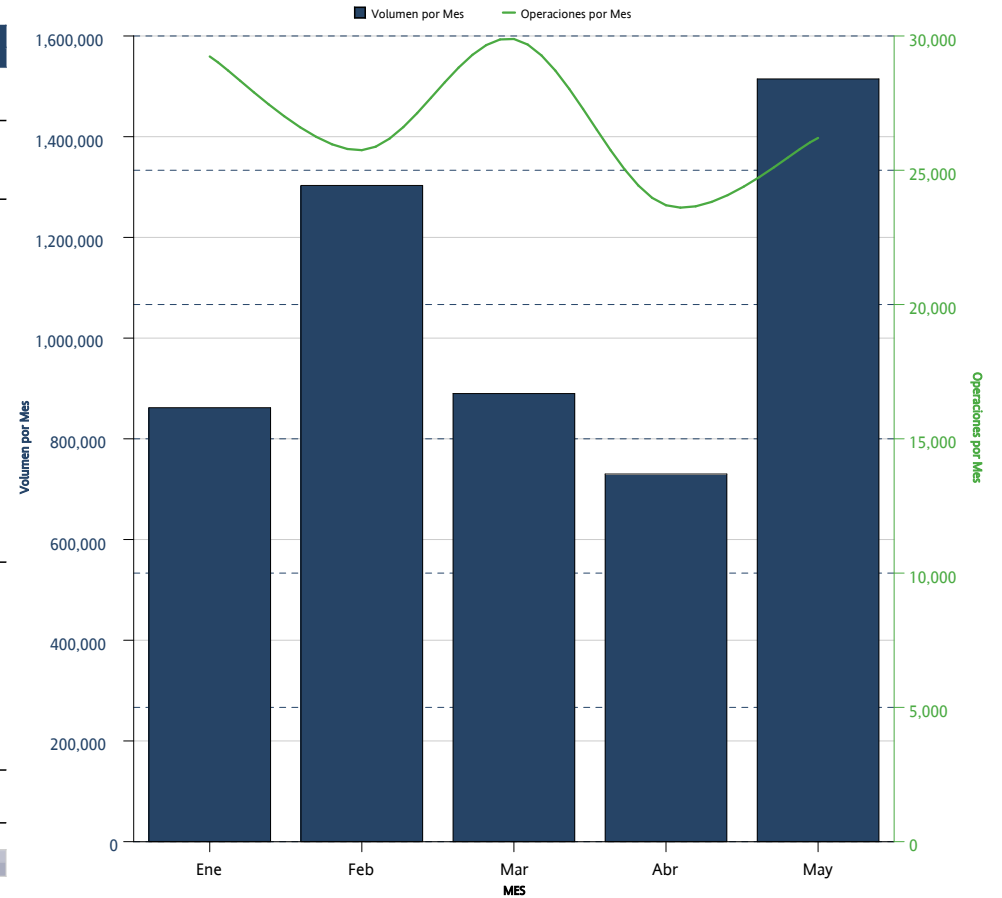
FUTUROS / FUTURES



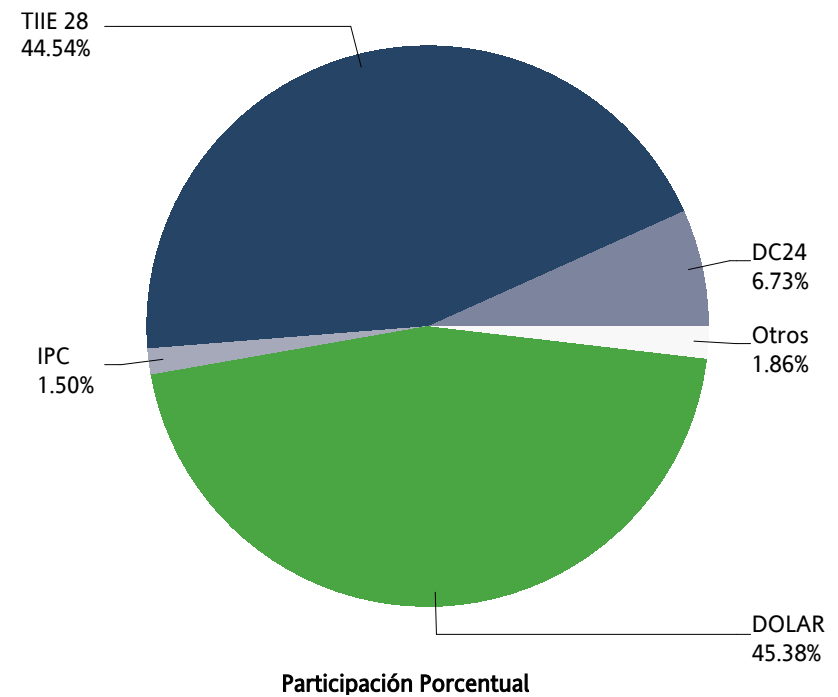
| FUTUROS FUTURES | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|--|---------------------------------|-------------------|---------------------------|----------------------------------|
| DOLAR | 1,297 | 1,207,744 | 221,553,692,131 | 1,033,457 |
| EURO | 4 | 195 | 40,546,450 | 67 |
| DIVISAS / CURRENCIES | 1,301 | 1,207,939 | 221,594,238,581 | 1,033,524 |
| IPC | 20,565 | 51,471 | 23,485,850,820 | 34,110 |
| Mini IPC | 3,349 | 43,668 | 3,984,615,180 | 7,496 |
| INDICES / INDICES | 23,914 | 95,139 | 27,470,466,000 | 41,606 |
| CETE 91 | 0 | 0 | 0 | 0 |
| TIIE 28 | 4 | 35,000 | 3,488,209,950 | 1,014,253 |
| SWAP D10 | 0 | 0 | 0 | 0 |
| SWAP D2 | 0 | 0 | 0 | 0 |
| TASAS DE INTERES / INTEREST RATES | 4 | 35,000 | 3,488,209,950 | 1,014,253 |
| DC18 | 10 | 4,800 | 520,810,000 | 11,000 |
| DC24 | 882 | 137,710 | 17,503,970,350 | 153,348 |
| JN21 | 14 | 4,300 | 452,477,500 | 4,100 |
| M10 | 0 | 0 | 0 | 0 |
| M20 | 0 | 0 | 0 | 0 |
| M3 | 0 | 0 | 0 | 0 |
| M30 | 0 | 0 | 0 | 0 |
| MY31 | 4 | 400 | 44,960,000 | 2,300 |
| NV42 | 74 | 29,396 | 3,306,610,300 | 16,300 |
| BONOS / BONDS | 984 | 176,606 | 21,828,828,150 | 187,048 |
| AMOVIL | 0 | 0 | 0 | 0 |
| CEMEX | 0 | 0 | 0 | 0 |
| FEMSA | 0 | 0 | 0 | 0 |
| GCARSO | 0 | 0 | 0 | 0 |
| GMEXICO | 0 | 0 | 0 | 1,000 |
| MEXTRAC | 0 | 0 | 0 | 0 |
| WALMART | 0 | 0 | 0 | 0 |
| ACCIONES / SINGLE STOCK | 0 | 0 | 0 | 1,000 |
| MAIZ | 0 | 0 | 0 | 0 |
| MERCANCIAS / COMMODITIES | 0 | 0 | 0 | 0 |
| Total Mensual | 26,203 | 1,514,684 | 274,381,742,681 | 2,277,431 |



| FUTUROS FUTURES | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|--|---------------------------------|-------------------|---------------------------|----------------------------------|
| DOLAR | 4,845 | 3,436,318 | 623,776,335,343 | 1,033,457 |
| EURO | 38 | 5,163 | 1,034,532,605 | 67 |
| DIVISAS / CURRENCIES | 4,883 | 3,441,481 | 624,810,867,948 | 1,033,524 |
| IPC | 109,210 | 360,720 | 159,080,416,430 | 34,110 |
| Mini IPC | 17,899 | 241,030 | 21,264,142,160 | 7,496 |
| INDICES / INDICES | 127,109 | 601,750 | 180,344,558,590 | 41,606 |
| CETE 91 | 0 | 0 | 0 | 0 |
| TIIE 28 | 52 | 479,000 | 47,764,020,650 | 1,014,253 |
| DC18 | 49 | 120,500 | 13,401,947,500 | 11,000 |
| DC24 | 2,486 | 588,094 | 75,577,241,400 | 153,348 |
| JN21 | 14 | 4,300 | 452,477,500 | 4,100 |
| M10 | 0 | 0 | 0 | 0 |
| M20 | 0 | 0 | 0 | 0 |
| M3 | 0 | 0 | 0 | 0 |
| M30 | 0 | 0 | 0 | 0 |
| MY31 | 13 | 2,600 | 295,460,000 | 2,300 |
| NV42 | 164 | 58,156 | 6,564,196,300 | 16,300 |
| SWAP D10 | 0 | 0 | 0 | 0 |
| SWAP D2 | 0 | 0 | 0 | 0 |
| TASAS DE INTERES / INTEREST RATES | 2,778 | 1,252,650 | 144,055,343,350 | 1,201,301 |
| AMOVIL | 0 | 0 | 0 | 0 |
| CEMEX | 0 | 0 | 0 | 0 |
| FEMSA | 0 | 0 | 0 | 0 |
| GCARSO | 0 | 0 | 0 | 0 |
| GMEXICO | 3 | 3,750 | 16,523,000 | 1,000 |
| MEXTRAC | 0 | 0 | 0 | 0 |
| WALMART | 0 | 0 | 0 | 0 |
| ACCIONES / SINGLE STOCK | 3 | 3,750 | 16,523,000 | 1,000 |
| MAIZ | 0 | 0 | 0 | 0 |
| MERCANCIAS / COMMODITIES | 0 | 0 | 0 | 0 |
| Acumulado Anual | 134,773 | 5,299,631 | 949,227,292,888 | 2,277,431 |



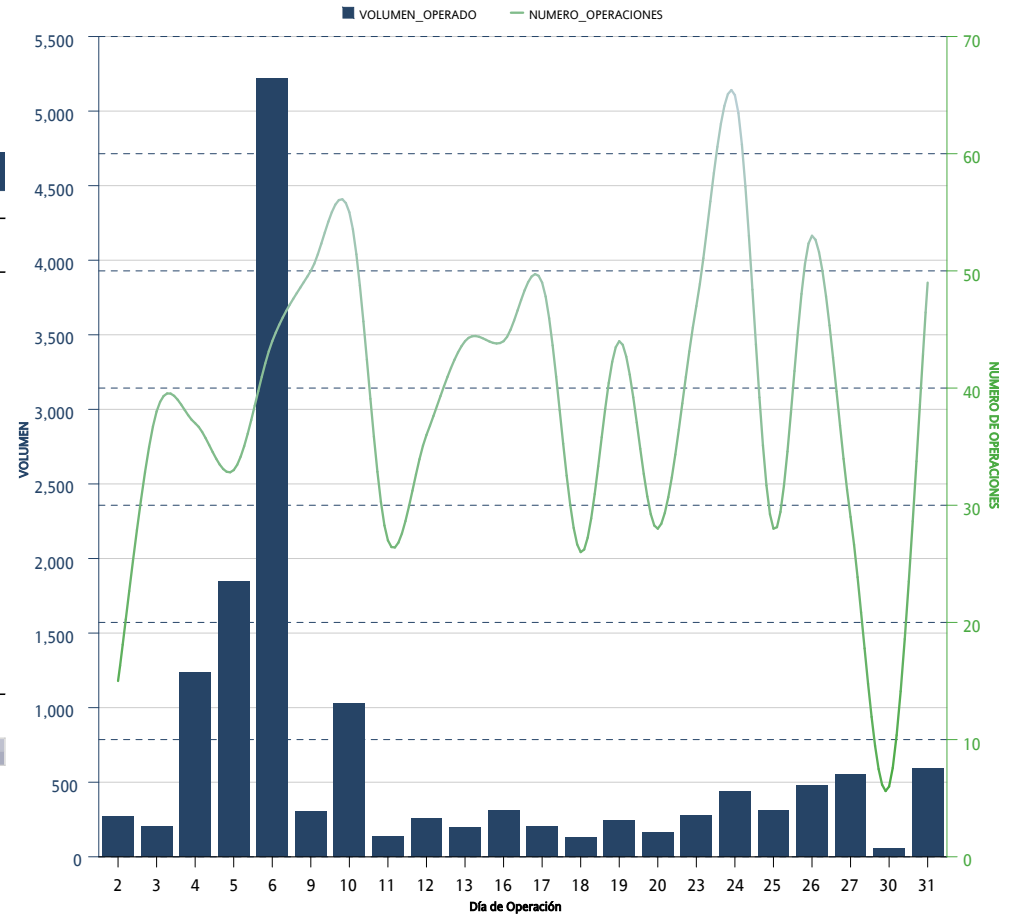
| FUTUROS <i>FUTURES</i> | INTERÉS ABIERTO <i>OPEN INTEREST</i> | PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i> |
|---------------------------|---|---|
| DOLAR | 1,033,457 | 45.38% |
| TIIE 28 | 1,014,253 | 44.53% |
| DC24 | 153,348 | 6.73% |
| IPC | 34,110 | 1.50% |
| NV42 | 16,300 | 0.72% |
| DC18 | 11,000 | 0.48% |
| Mini IPC | 7,496 | 0.33% |
| JN21 | 4,100 | 0.18% |
| MY31 | 2,300 | 0.10% |
| GMEXICO | 1,000 | 0.04% |
| EURO | 67 | 0.00% |



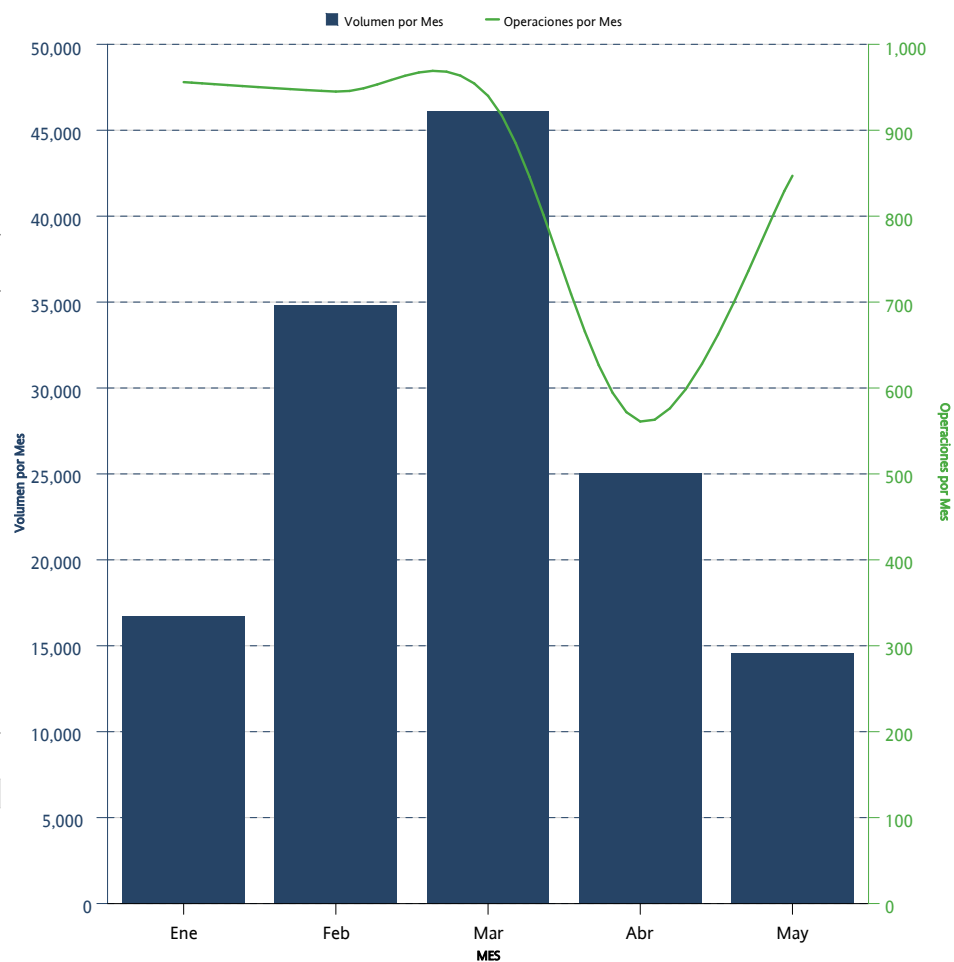
OPCIONES / OPTIONS



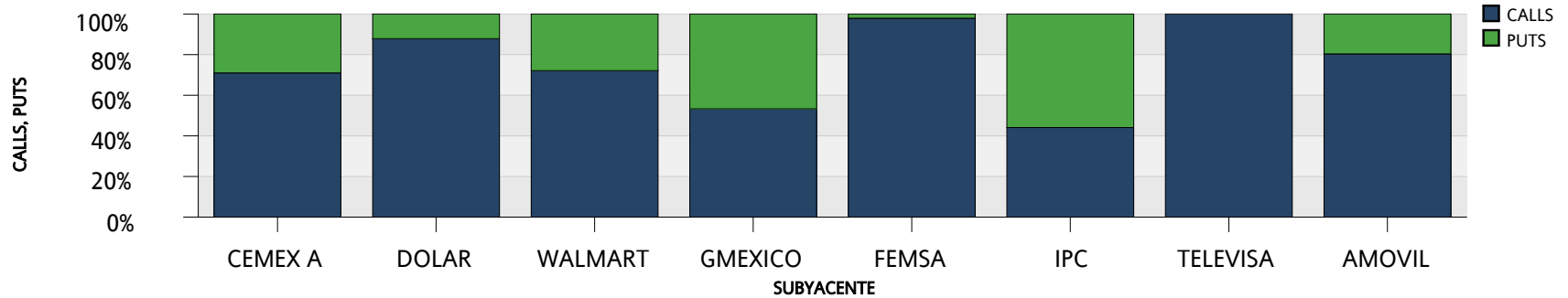
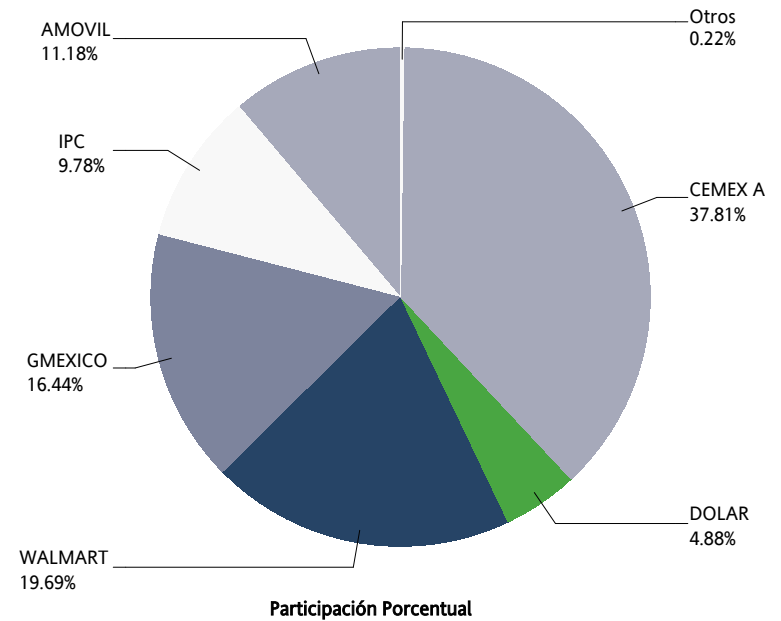
| OPCIONES OPTIONS | CALLS CALLS | PUTS PUTS | OPERACIONES TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|--------------------------------|----------------|--------------|-----------------------|-------------------|---------------------------|----------------------------------|
| IPC | 2,646 | 3,491 | 763 | 6,137 | 2,765,550,000 | 8,928 |
| INDICES / INDICES | 2,646 | 3,491 | 763 | 6,137 | 2,765,550,000 | 8,928 |
| DOLAR | 1,512 | 540 | 10 | 2,052 | 370,808,000 | 4,450 |
| DIVISAS / CURRENCIES | 1,512 | 540 | 10 | 2,052 | 370,808,000 | 4,450 |
| ALFA | 0 | 0 | 0 | 0 | 0 | 0 |
| AMOVIL | 5,204 | 1 | 12 | 5,205 | 6,275,550 | 10,208 |
| CEMEX | 0 | 0 | 0 | 0 | 0 | 0 |
| CEMEX A | 1 | 2 | 3 | 3 | 3,700.32 | 34,511 |
| FEMSA | 184 | 16 | 53 | 200 | 3,824,000 | 193 |
| GMEXICO | 0 | 1 | 1 | 1 | 4,000 | 15,006 |
| ICA | 0 | 0 | 0 | 0 | 0 | 0 |
| IVV | 0 | 0 | 0 | 0 | 0 | 0 |
| LALA | 0 | 0 | 0 | 0 | 0 | 0 |
| MEXICHEM | 0 | 0 | 0 | 0 | 0 | 0 |
| NAFRAC | 0 | 0 | 0 | 0 | 0 | 0 |
| PE&OLES | 0 | 0 | 0 | 0 | 0 | 0 |
| PINFRA | 0 | 0 | 0 | 0 | 0 | 0 |
| TELEVISA | 0 | 0 | 0 | 0 | 0 | 9 |
| WALMART | 1,001 | 2 | 5 | 1,003 | 5,462,700 | 17,971 |
| ACCIONES / SINGLE STOCK | 6,390 | 22 | 74 | 6,412 | 15,569,950.32 | 77,898 |
| Mensual Total | 10,548 | 4,053 | 847 | 14,601 | 3,151,927,950.32 | 91,276 |



| OPCIONES OPTIONS | CALLS CALLS | PUTS PUTS | OPERACIONES TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE | INTERÉS ABIERTO OPEN INTEREST |
|--------------------------------|----------------|---------------|-----------------------|-------------------|---------------------------|----------------------------------|
| IPC | 11,038 | 15,948 | 3,956 | 26,986 | 11,719,130,000 | 8,928 |
| INDICES / INDICES | 11,038 | 15,948 | 3,956 | 26,986 | 11,719,130,000 | 8,928 |
| DOLAR | 17,214 | 1,990 | 77 | 19,204 | 3,502,006,000 | 4,450 |
| DIVISAS / CURRENCIES | 17,214 | 1,990 | 77 | 19,204 | 3,502,006,000 | 4,450 |
| ALFA | 0 | 0 | 0 | 0 | 0 | 0 |
| AMOVIL | 12,411 | 6,003 | 37 | 18,414 | 23,556,500 | 10,208 |
| CEMEX | 27,504 | 10,007 | 31 | 37,511 | 43,622,700 | 0 |
| CEMEX A | 1 | 2 | 3 | 3 | 3,700.32 | 34,511 |
| FEMSA | 189 | 16 | 58 | 205 | 3,916,500 | 193 |
| GMEXICO | 8,000 | 5,011 | 17 | 13,011 | 55,638,000 | 15,006 |
| ICA | 0 | 0 | 0 | 0 | 0 | 0 |
| IVV | 0 | 0 | 0 | 0 | 0 | 0 |
| LALA | 0 | 0 | 0 | 0 | 0 | 0 |
| MEXICHEM | 0 | 0 | 0 | 0 | 0 | 0 |
| NAFRAC | 0 | 0 | 0 | 0 | 0 | 0 |
| PE&OLES | 0 | 0 | 0 | 0 | 0 | 0 |
| PINFRA | 0 | 0 | 0 | 0 | 0 | 0 |
| TELEVISA | 613 | 600 | 19 | 1,213 | 10,811,600 | 9 |
| WALMART | 14,791 | 6,112 | 51 | 20,903 | 88,915,900 | 17,971 |
| ACCIONES / SINGLE STOCK | 63,509 | 27,751 | 216 | 91,260 | 226,464,900.32 | 77,898 |
| Acumulado Anual | 91,761 | 45,689 | 4,249 | 137,450 | 15,447,600,900.32 | 91,276 |



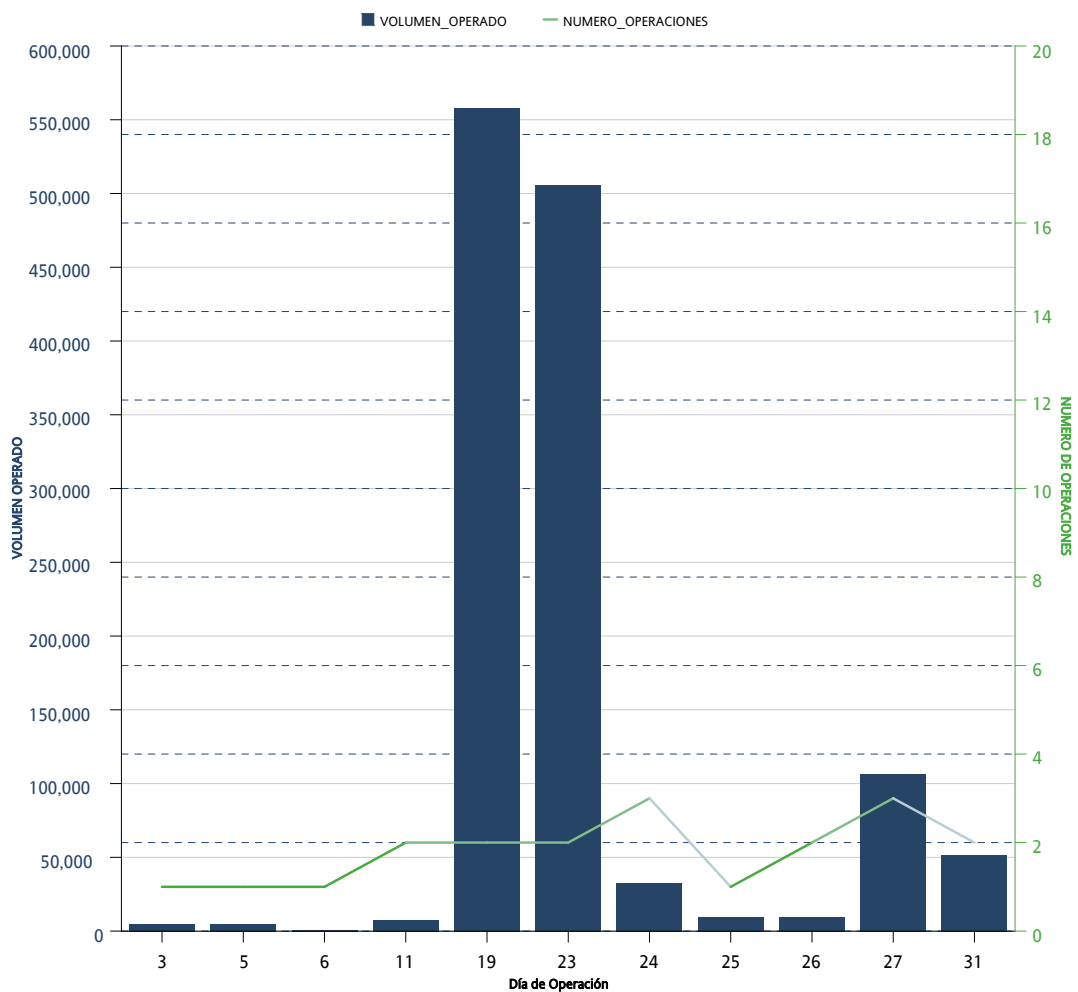
| OPCIONES | CALLS | PUTS | INTERÉS ABIERTO | PARTICIPACIÓN PORCENTUAL |
|----------------|--------------|-------------|----------------------|--------------------------|
| <i>OPTIONS</i> | <i>CALLS</i> | <i>PUTS</i> | <i>OPEN INTEREST</i> | <i>PERCENTAGE</i> |
| CEMEX A | 24,503 | 10,008 | 34,511 | 37.81% |
| WALMART | 12,961 | 5,010 | 17,971 | 19.69% |
| GMEXICO | 8,000 | 7,006 | 15,006 | 16.44% |
| AMOVIL | 8,205 | 2,003 | 10,208 | 11.18% |
| IPC | 3,938 | 4,990 | 8,928 | 9.78% |
| DOLAR | 3,910 | 540 | 4,450 | 4.88% |
| FEMSA | 189 | 4 | 193 | 0.21% |
| TELEVISA | 9 | | 9 | 0.01% |



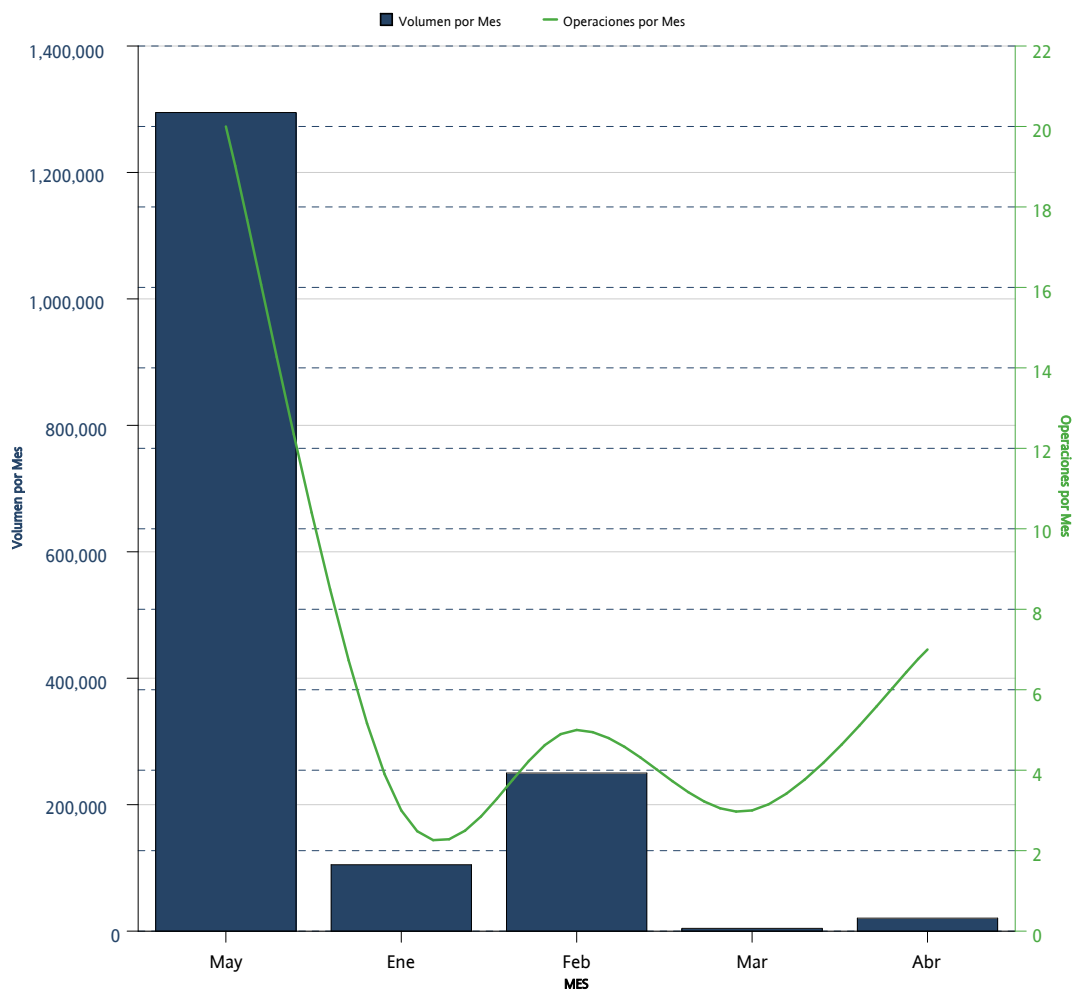
SWAPS



| SWAPS | OPERACIONES | VOLUMEN | IMPORTE |
|----------------------|------------------|------------------|------------------------|
| SWAPS | NUMBER OF TRADES | VOLUME | NOTIONAL VALUE |
| 3X1 | 4 | 90,000 | 9,000,000,000 |
| 6X1 | 2 | 15,000 | 1,500,000,000 |
| 109X1 | 1 | 125,000 | 12,500,000,000 |
| 13X1 | 1 | 10 | 1,000,000 |
| 179X1 | 1 | 69,000 | 6,900,000,000 |
| 242X1 | 1 | 34,800 | 3,480,000,000 |
| 25X1 | 1 | 555,000 | 55,500,000,000 |
| 26X1 | 3 | 9,000 | 900,000,000 |
| 39X1 | 3 | 10,000 | 1,000,000,000 |
| 52X1 | 2 | 6,000 | 600,000,000 |
| 75X1 | 1 | 381,000 | 38,100,000,000 |
| Total Mensual | 20 | 1,294,810 | 129,481,000,000 |



| SWAPS SWAPS | OPERACIONES NUMBER OF TRADES | VOLUMEN VOLUME | IMPORTE NOTIONAL VALUE |
|------------------------|---------------------------------|-------------------|---------------------------|
| 3X1 | 10 | 290,020 | 29,002,000,000 |
| 6X1 | 6 | 166,000 | 16,600,000,000 |
| 8X1 | 1 | 740 | 74,000,000 |
| 9X1 | 1 | 5,000 | 500,000,000 |
| 109X1 | 1 | 125,000 | 12,500,000,000 |
| 13X1 | 1 | 10 | 1,000,000 |
| 179X1 | 1 | 69,000 | 6,900,000,000 |
| 242X1 | 1 | 34,800 | 3,480,000,000 |
| 25X1 | 1 | 555,000 | 55,500,000,000 |
| 26X1 | 7 | 27,600 | 2,760,000,000 |
| 39X1 | 4 | 13,200 | 1,320,000,000 |
| 52X1 | 2 | 6,000 | 600,000,000 |
| 64X1 | 1 | 1,300 | 130,000,000 |
| 75X1 | 1 | 381,000 | 38,100,000,000 |
| Acumulado Anual | 38 | 1,674,670 | 167,467,000,000 |



La información contenida en los indicadores del Mercado de Productos Derivados, en su versión mensual "Resumen y Análisis Operativo del Mercado Mexicano de Derivados" está elaborado con técnicas confiables utilizando la información más oportuna disponible. No obstante, MexDer, Mercado Mexicano de Derivados, S.A. de C.V., no se hace responsable por eventuales errores tipográficos o de captura que puedan ser publicados, ni se hace responsable por el uso o interpretación que terceros pudieran hacer con la información publicada. Las decisiones de compra o venta de productos derivados, basada en la información contenida en las gráficas textos, y cuadros de los indicadores del Mercado de productos derivados, son responsabilidad exclusiva del lector, por lo que la información no debe ser considerada como recomendación de compra o venta de alguno de los instrumentos que aquí se publican.

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