



## Resumen y Análisis Operativo del Mercado Mexicano de Derivados

*MexDer's Market Statistics & Operative Analysis*

Junio 2016 / June 2016



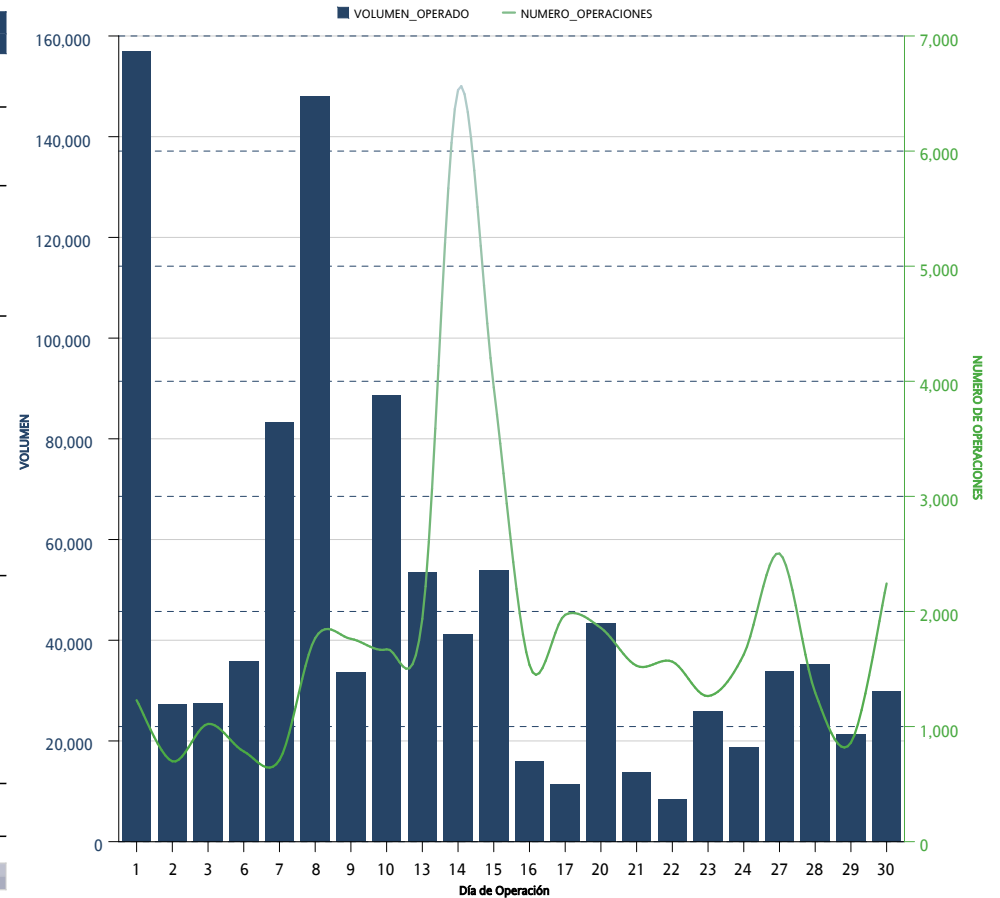
<b>FUTUROS</b> .....	<b>3</b>
CONCENTRADO DE MERCADO MENSUAL .....	4
CONCENTRADO DE MERCADO ACUMULADO .....	5
DISTRIBUCION DEL INTERES ABIERTO .....	6
<b>OPCIONES</b> .....	<b>7</b>
CONCENTRADO DE MERCADO MENSUAL .....	8
CONCENTRADO DE MERCADO ACUMULADO .....	9
DISTRIBUCION DEL INTERES ABIERTO .....	10
<b>SWAPS</b> .....	<b>11</b>
CONCENTRADO DE MERCADO MENSUAL .....	12
CONCENTRADO DE MERCADO ACUMULADO .....	13
<i>Aviso de Privacidad</i> .....	<i>14</i>

<b>FUTURES</b> .....	<b>3</b>
MONTHLY MARKET SUMMARY .....	4
ACCRUED MARKET SUMMARY .....	5
OPEN INTEREST DISTRIBUTION .....	6
<b>OPTIONS</b> .....	<b>7</b>
MONTHLY MARKET SUMMARY .....	8
ACCRUED MARKET SUMMARY .....	9
OPEN INTEREST DISTRIBUTION .....	10
<b>SWAPS</b> .....	<b>11</b>
MONTHLY MARKET SUMMARY .....	12
ACCRUED MARKET SUMMARY .....	13
<i>Disclaimer</i> .....	<i>14</i>

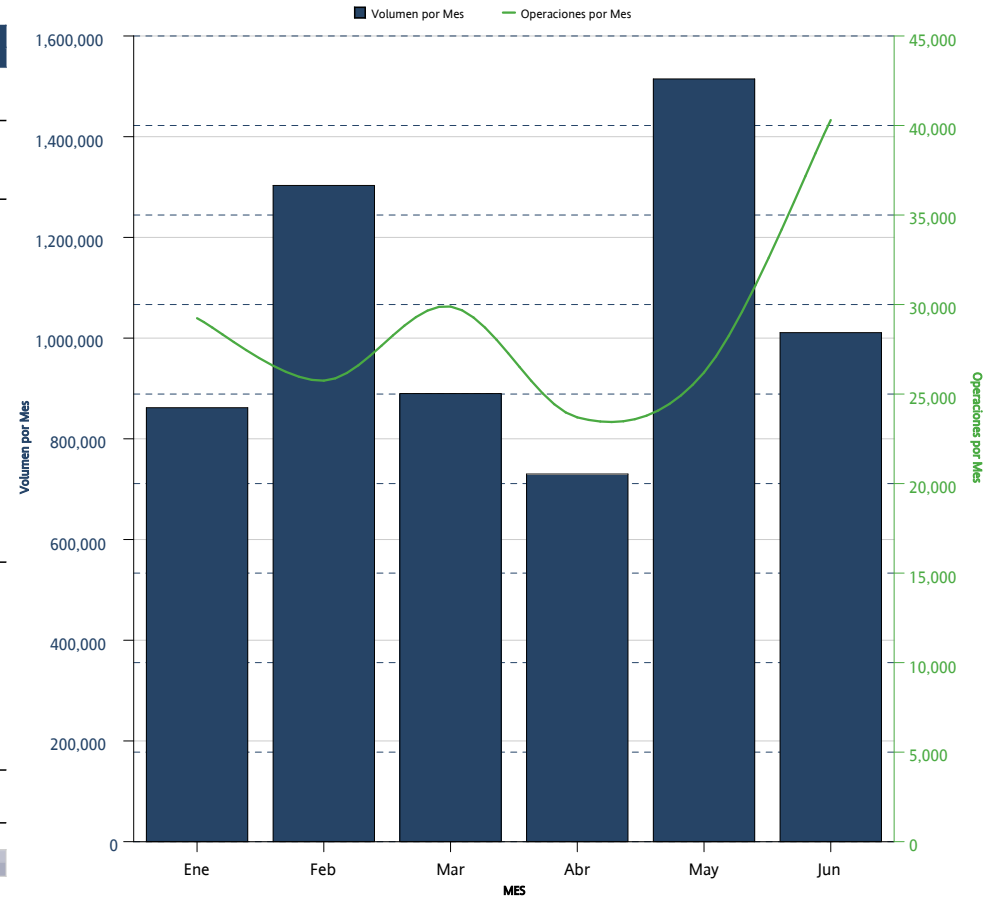
# FUTUROS / FUTURES



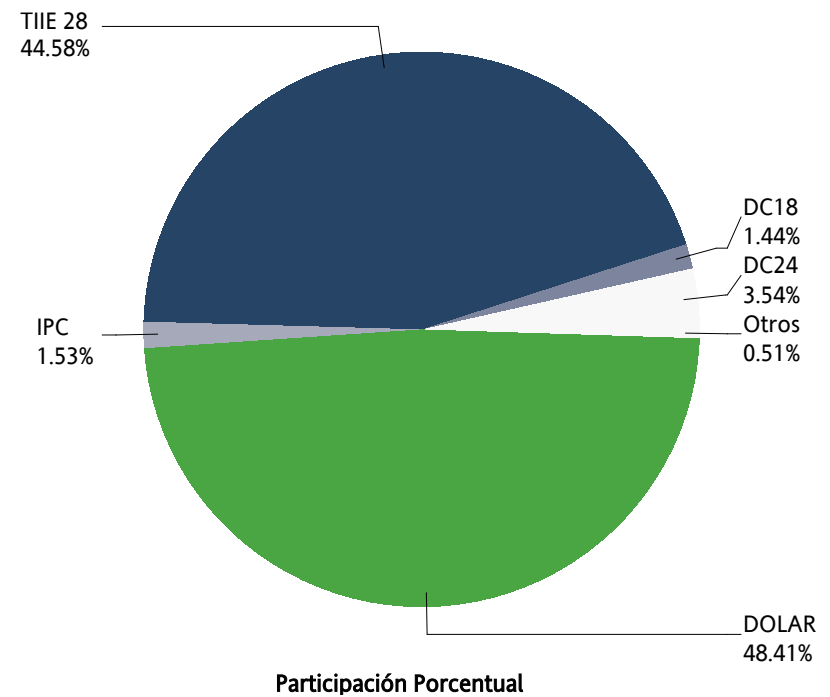
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	1,090	442,605	82,840,911,371	1,035,972
EURO	5	286	59,899,900	51
<b>DIVISAS / CURRENCIES</b>	<b>1,095</b>	<b>442,891</b>	<b>82,900,811,271</b>	<b>1,036,023</b>
IPC	34,019	151,155	68,385,402,710	32,708
Mini IPC	4,610	60,175	5,483,274,680	2,453
<b>INDICES / INDICES</b>	<b>38,629</b>	<b>211,330</b>	<b>73,868,677,390</b>	<b>35,161</b>
CETE 91	0	0	0	0
TIE 28	3	12,000	1,195,997,800	954,040
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
<b>TASAS DE INTERES / INTEREST RATES</b>	<b>3</b>	<b>12,000</b>	<b>1,195,997,800</b>	<b>954,040</b>
DC18	12	48,900	5,355,365,000	30,750
DC24	555	267,907	34,172,682,600	75,702
JN21	0	0	0	0
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MY31	0	0	0	0
NV42	9	25,872	2,941,151,200	7,400
<b>BONOS / BONDS</b>	<b>576</b>	<b>342,679</b>	<b>42,469,198,800</b>	<b>113,852</b>
AMOVIL	0	0	0	0
CEMEX	0	0	0	0
FEMSA	0	0	0	0
GCARSO	0	0	0	0
GMEXICO	2	2,000	7,975,000	1,000
MEXTRAC	0	0	0	0
WALMART	0	0	0	0
<b>ACCIONES / SINGLE STOCK</b>	<b>2</b>	<b>2,000</b>	<b>7,975,000</b>	<b>1,000</b>
MAIZ	0	0	0	0
<b>MERCANCIAS / COMMODITIES</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total Mensual</b>	<b>40,305</b>	<b>1,010,900</b>	<b>200,442,660,261</b>	<b>2,140,076</b>



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	5,935	3,878,923	706,617,246,714	1,035,972
EURO	43	5,449	1,094,432,505	51
<b>DIVISAS / CURRENCIES</b>	<b>5,978</b>	<b>3,884,372</b>	<b>707,711,679,219</b>	<b>1,036,023</b>
IPC	143,229	511,875	227,465,819,140	32,708
Mini IPC	22,509	301,205	26,747,416,840	2,453
<b>INDICES / INDICES</b>	<b>165,738</b>	<b>813,080</b>	<b>254,213,235,980</b>	<b>35,161</b>
CETE 91	0	0	0	0
TIIE 28	55	491,000	48,960,018,450	954,040
DC18	61	169,400	18,757,312,500	30,750
DC24	3,041	856,001	109,749,924,000	75,702
JN21	14	4,300	452,477,500	0
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	0
NV42	173	84,028	9,505,347,500	7,400
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
<b>TASAS DE INTERES / INTEREST RATES</b>	<b>3,357</b>	<b>1,607,329</b>	<b>187,720,539,950</b>	<b>1,067,892</b>
AMOVIL	0	0	0	0
CEMEX	0	0	0	0
FEMSA	0	0	0	0
GCARSO	0	0	0	0
GMEXICO	5	5,750	24,498,000	1,000
MEXTRAC	0	0	0	0
WALMART	0	0	0	0
<b>ACCIONES / SINGLE STOCK</b>	<b>5</b>	<b>5,750</b>	<b>24,498,000</b>	<b>1,000</b>
MAIZ	0	0	0	0
<b>MERCANCIAS / COMMODITIES</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Acumulado Anual</b>	<b>175,078</b>	<b>6,310,531</b>	<b>1,149,669,953,149</b>	<b>2,140,076</b>



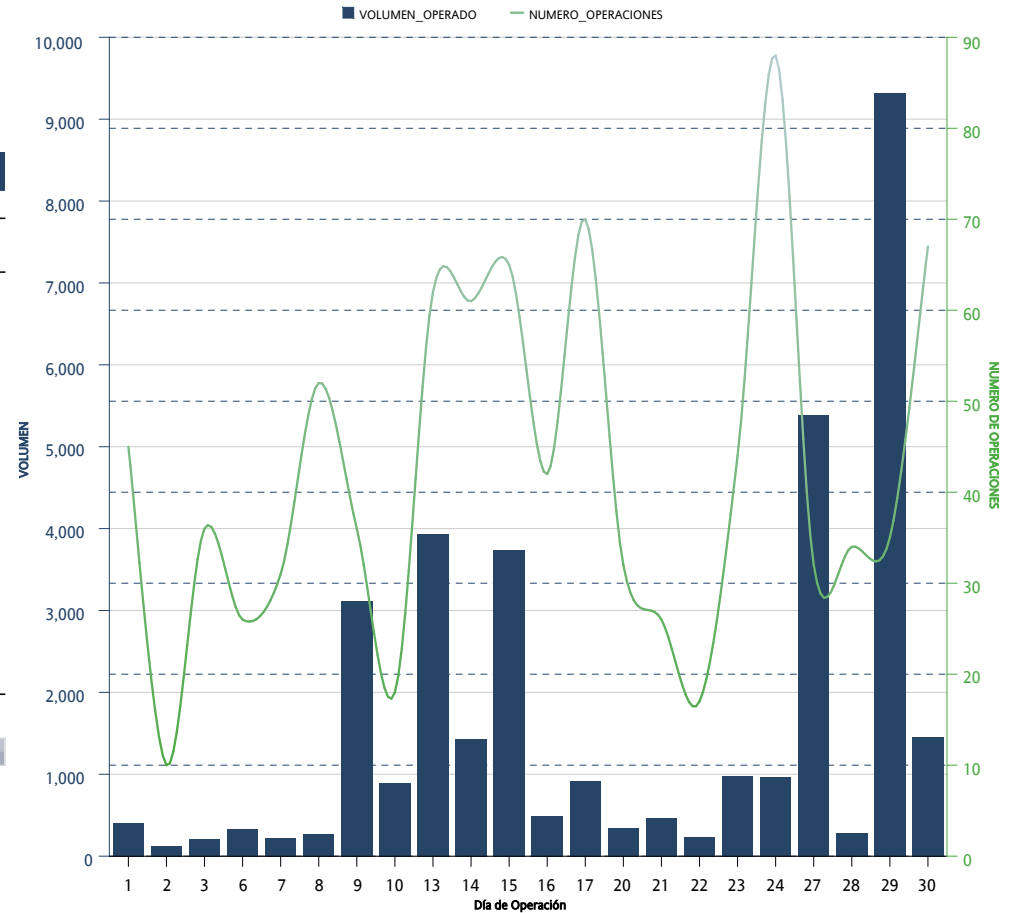
<b>FUTUROS</b> <i>FUTURES</i>	<b>INTERÉS ABIERTO</b> <i>OPEN INTEREST</i>	<b>PARTICIPACIÓN PORCENTUAL</b> <i>PERCENTAGE</i>
DOLAR	1,035,972	48.41%
TIIE 28	954,040	44.58%
DC24	75,702	3.54%
IPC	32,708	1.53%
DC18	30,750	1.44%
NV42	7,400	0.35%
Mini IPC	2,453	0.11%
GMEXICO	1,000	0.05%
EURO	51	0.00%



# OPCIONES / OPTIONS

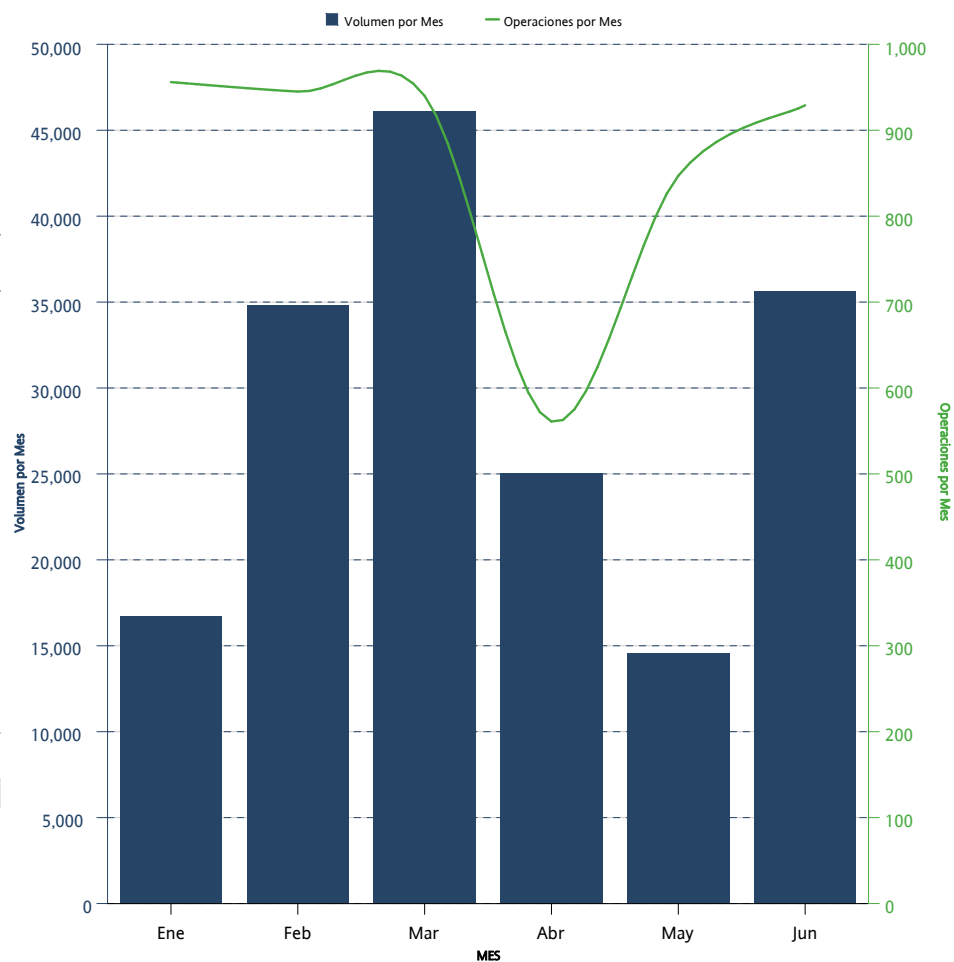


OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	4,405	4,057	854	8,462	3,832,875,000	5,275
<b>INDICES / INDICES</b>	<b>4,405</b>	<b>4,057</b>	<b>854</b>	<b>8,462</b>	<b>3,832,875,000</b>	<b>5,275</b>
DOLAR	5,275	662	24	5,937	1,110,273,000	2,675
<b>DIVISAS / CURRENCIES</b>	<b>5,275</b>	<b>662</b>	<b>24</b>	<b>5,937</b>	<b>1,110,273,000</b>	<b>2,675</b>
ALFA	0	0	0	0	0	0
AMOVIL	2,500	11	12	2,511	3,013,750	5,011
CEMEX	0	0	0	0	0	0
CEMEX A	200	9,000	3	9,200	10,162,880	20,000
FEMSA	250	7	12	257	4,981,500	432
GMEXICO	1,001	3,001	6	4,002	17,008,600	2,003
ICA	0	0	0	0	0	0
IVV	0	0	0	0	0	0
LALA	0	0	0	0	0	0
MEXICHEM	0	5,000	1	5,000	18,000,000	5,000
NAFRAC	0	1	1	1	4,950	1
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	0	0	0	0	0	0
WALMART	290	0	16	290	1,218,000	6,020
<b>ACCIONES / SINGLE STOCK</b>	<b>4,241</b>	<b>17,020</b>	<b>51</b>	<b>21,261</b>	<b>54,389,680</b>	<b>38,467</b>
<b>Mensual Total</b>	<b>13,921</b>	<b>21,739</b>	<b>929</b>	<b>35,660</b>	<b>4,997,537,680</b>	<b>46,417</b>

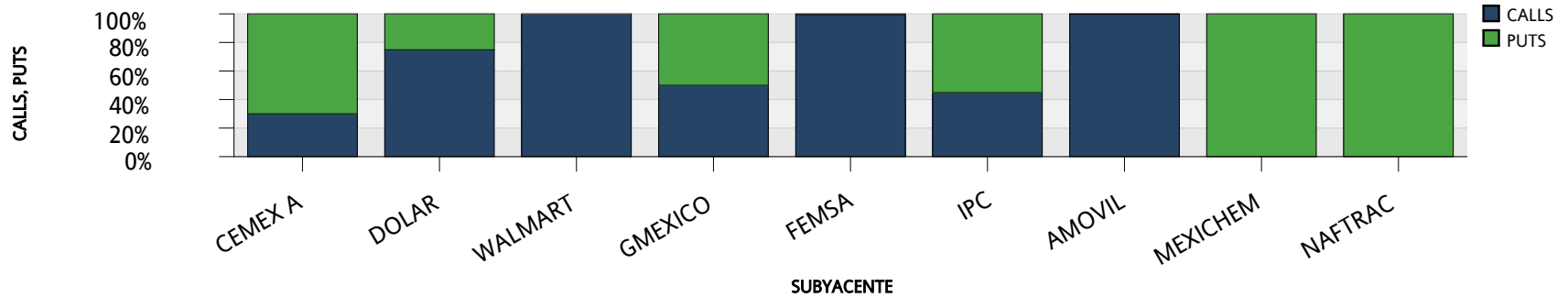
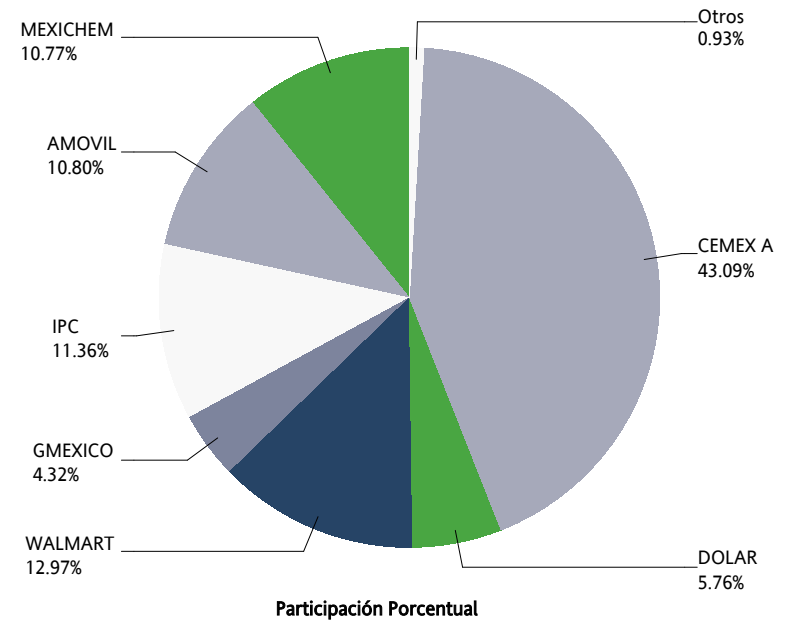




OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	15,443	20,005	4,810	35,448	15,552,005,000	5,275
<b>INDICES / INDICES</b>	<b>15,443</b>	<b>20,005</b>	<b>4,810</b>	<b>35,448</b>	<b>15,552,005,000</b>	<b>5,275</b>
DOLAR	22,489	2,652	101	25,141	4,612,279,000	2,675
<b>DIVISAS / CURRENCIES</b>	<b>22,489</b>	<b>2,652</b>	<b>101</b>	<b>25,141</b>	<b>4,612,279,000</b>	<b>2,675</b>
ALFA	0	0	0	0	0	0
AMOVIL	14,911	6,014	49	20,925	26,570,250	5,011
CEMEX	27,504	10,007	31	37,511	43,622,700	0
CEMEX A	201	9,002	6	9,203	10,166,580.32	20,000
FEMSA	439	23	70	462	8,898,000	432
GMEXICO	9,001	8,012	23	17,013	72,646,600	2,003
ICA	0	0	0	0	0	0
IVV	0	0	0	0	0	0
LALA	0	0	0	0	0	0
MEXICHEM	0	5,000	1	5,000	18,000,000	5,000
NAFTRAC	0	1	1	1	4,950	1
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	613	600	19	1,213	10,811,600	0
WALMART	15,081	6,112	67	21,193	90,133,900	6,020
<b>ACCIONES / SINGLE STOCK</b>	<b>67,750</b>	<b>44,771</b>	<b>267</b>	<b>112,521</b>	<b>280,854,580.32</b>	<b>38,467</b>
<b>Acumulado Anual</b>	<b>105,682</b>	<b>67,428</b>	<b>5,178</b>	<b>173,110</b>	<b>20,445,138,580.32</b>	<b>46,417</b>



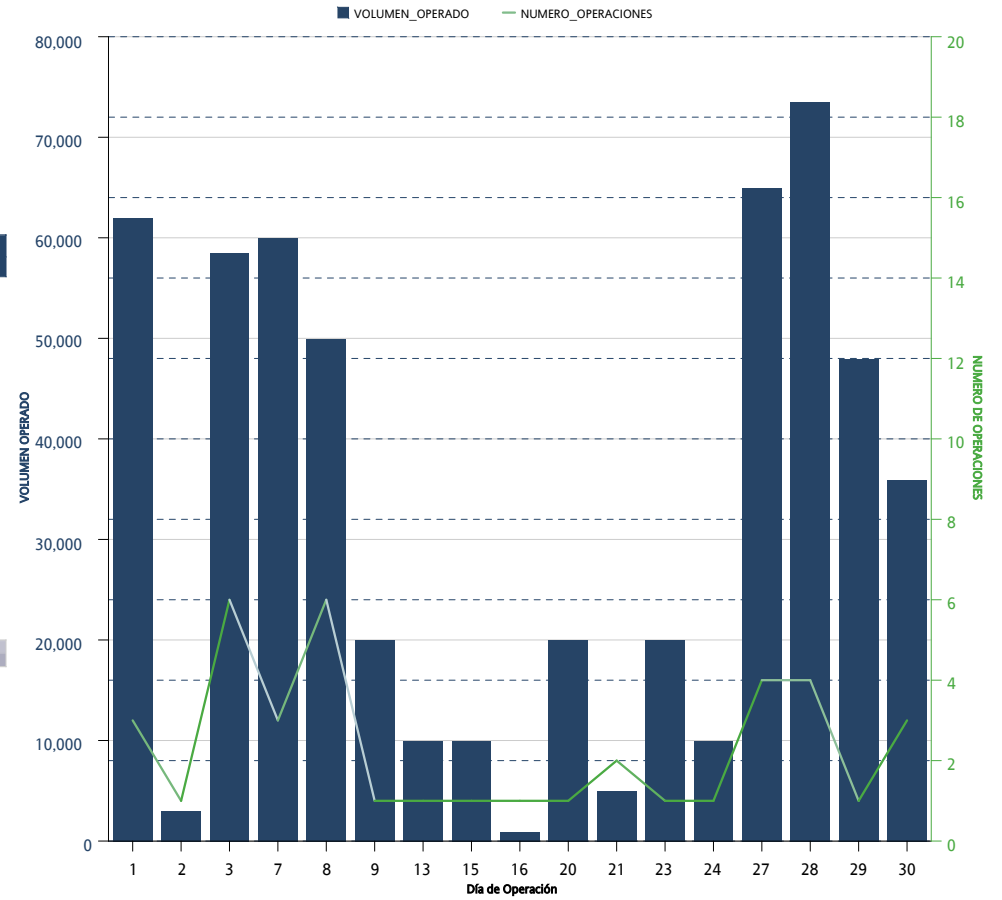
OPCIONES <i>OPTIONS</i>	CALLS	PUTS	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
CEMEX A	6,000	14,000	20,000	43.09%
WALMART	6,020		6,020	12.97%
IPC	2,366	2,909	5,275	11.36%
AMOVIL	5,003	8	5,011	10.80%
MEXICHEM		5,000	5,000	10.77%
DOLAR	2,003	672	2,675	5.76%
GMEXICO	1,001	1,002	2,003	4.32%
FEMSA	429	3	432	0.93%
NAFRAC		1	1	0.00%



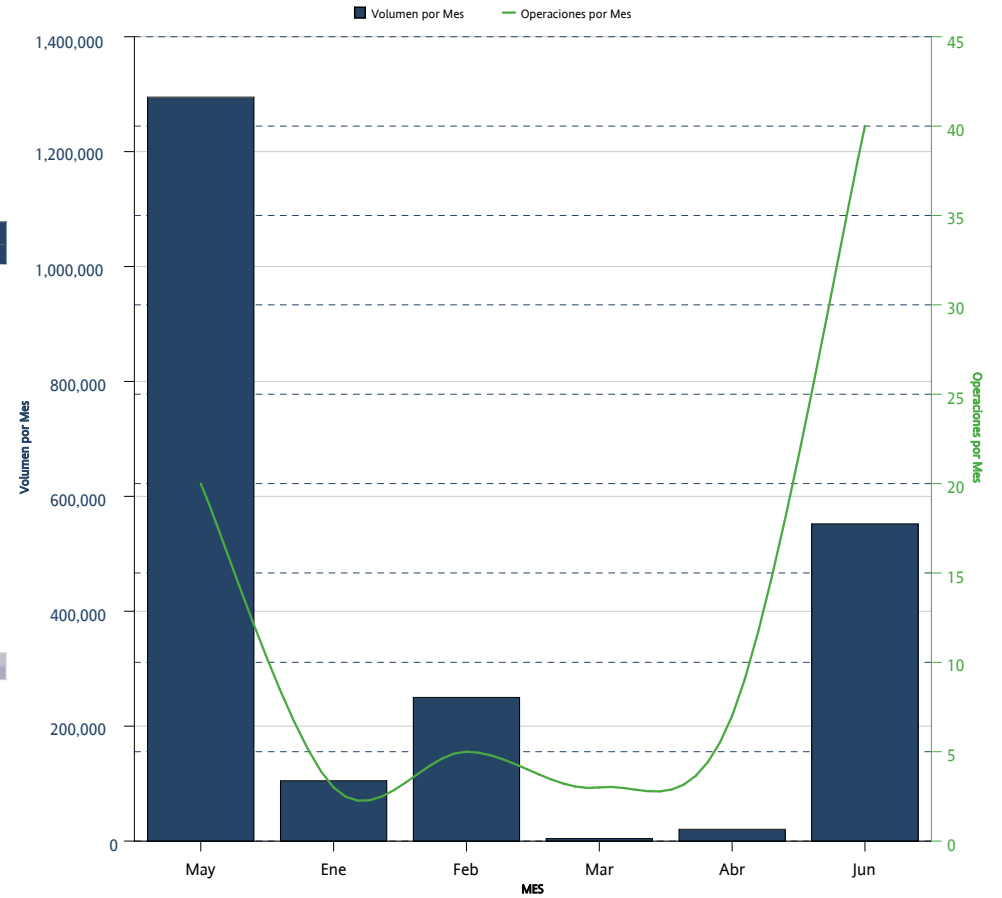
**SWAPS**



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	12	190,000	19,000,000,000	280,000
6X1	10	185,000	18,500,000,000	201,000
9X1	0	0	0	10,000
13X1	3	4,000	400,000,000	9,000
25X1	0	0	0	555,000
26X1	10	120,600	12,060,000,000	148,210
39X1	2	5,000	500,000,000	16,200
52X1	1	26,000	2,600,000,000	32,000
64X1	0	0	0	1,300
75X1	0	0	0	381,000
109X1	0	0	0	125,000
130X1	2	21,500	2,150,000,000	58,740
179X1	0	0	0	69,000
242X1	0	0	0	34,800
<b>Total Mensual</b>	<b>40</b>	<b>552,100</b>	<b>55,210,000,000</b>	<b>1,921,250</b>



SWAPS	OPERACIONES	VOLUMEN	IMPORTE	INTERÉS ABIERTO
SWAPS	NUMBER OF TRADES	VOLUME	NOTIONAL VALUE	OPEN INTEREST
3X1	22	480,020	48,002,000,000	280,000
6X1	16	351,000	35,100,000,000	201,000
8X1	1	740	74,000,000	
9X1	1	5,000	500,000,000	10,000
13X1	4	4,010	401,000,000	9,000
25X1	1	555,000	55,500,000,000	555,000
26X1	17	148,200	14,820,000,000	148,210
39X1	6	18,200	1,820,000,000	16,200
52X1	3	32,000	3,200,000,000	32,000
64X1	1	1,300	130,000,000	1,300
75X1	1	381,000	38,100,000,000	381,000
109X1	1	125,000	12,500,000,000	125,000
130X1	2	21,500	2,150,000,000	58,740
179X1	1	69,000	6,900,000,000	69,000
242X1	1	34,800	3,480,000,000	34,800
<b>Acumulado Anual</b>	<b>78</b>	<b>2,226,770</b>	<b>222,677,000,000</b>	<b>1,921,250</b>



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.

Resumen y Análisis Operativo del Mercado Mexicano de Derivados, es una publicación mensual, editada por MexDer, Mercado Mexicano de Derivados S.A. de C.V. Paseo de la Reforma No. 255, Col. Cuauhtémoc, C.P. 06500, Ciudad de México, Tel. 5342-9900  
Editor responsable: Mercado Mexicano de Derivados S.A. de C.V.