



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Agosto 2016 / August 2016



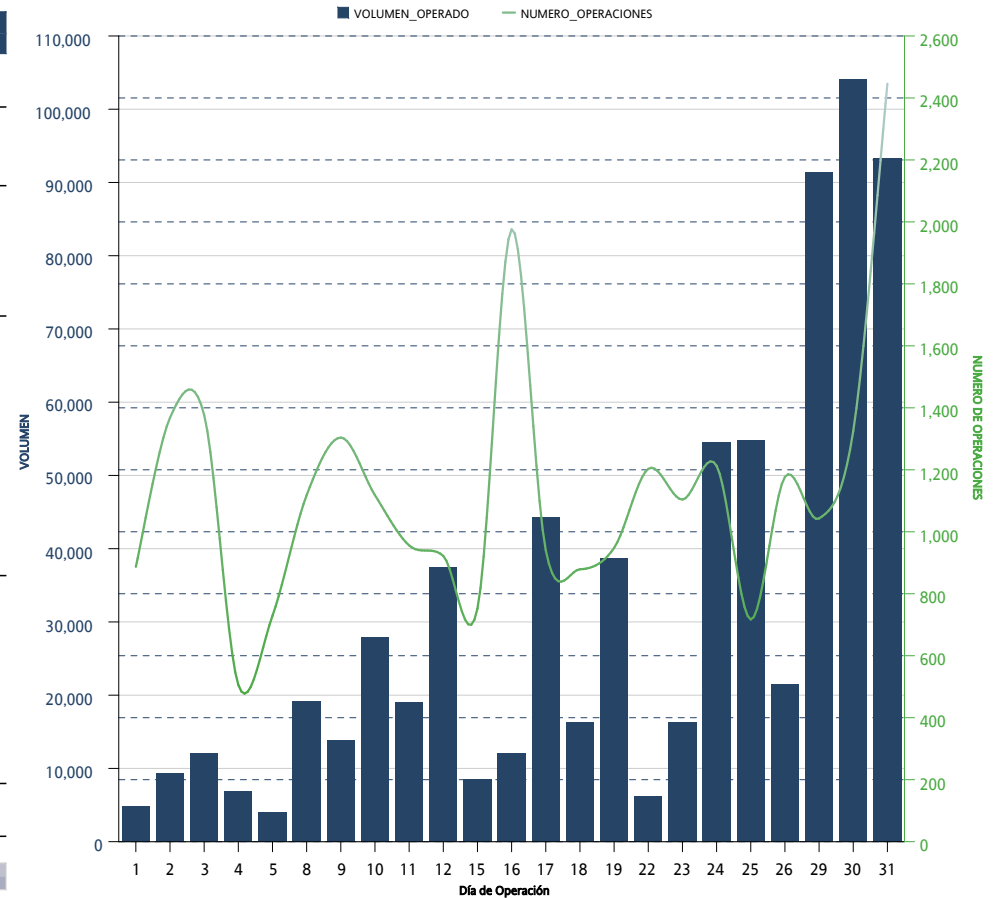
FUTUROS	3
CONCENTRADO DE MERCADO MENSUAL	4
CONCENTRADO DE MERCADO ACUMULADO	5
DISTRIBUCION DEL INTERES ABIERTO	6
OPCIONES	7
CONCENTRADO DE MERCADO MENSUAL	8
CONCENTRADO DE MERCADO ACUMULADO	9
DISTRIBUCION DEL INTERES ABIERTO	10
SWAPS	11
CONCENTRADO DE MERCADO MENSUAL	12
CONCENTRADO DE MERCADO ACUMULADO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

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

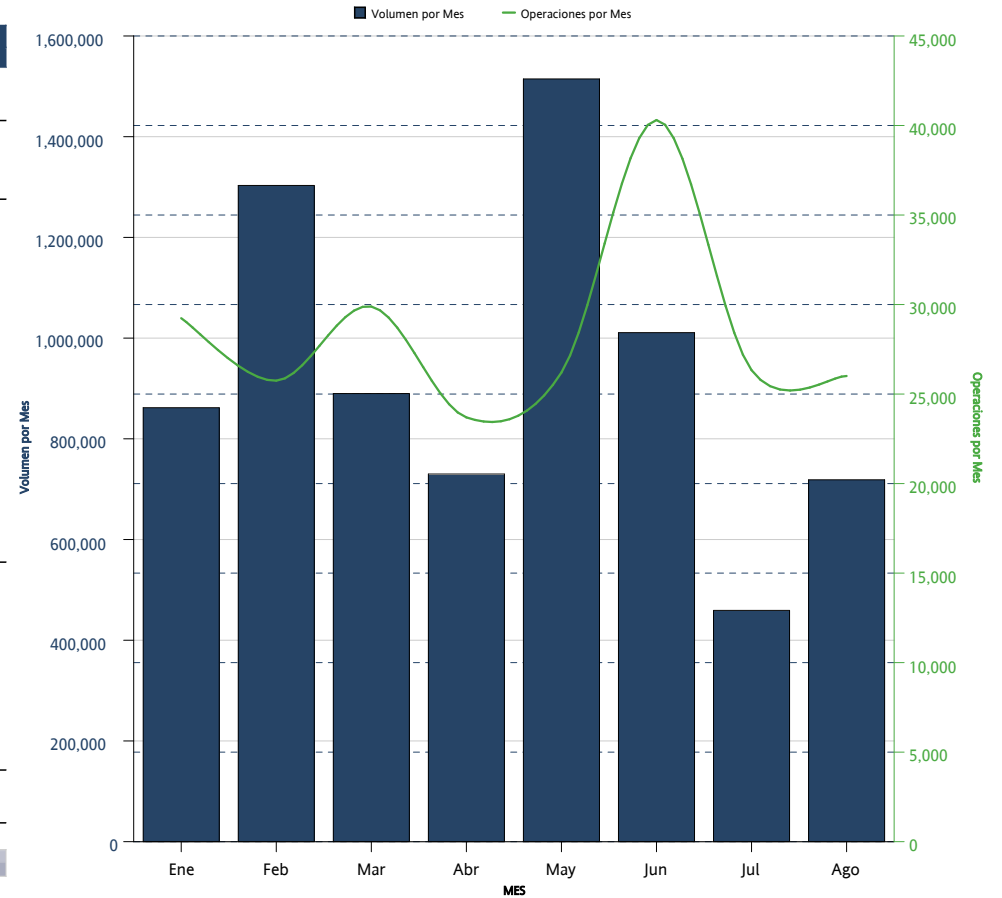
FUTUROS / FUTURES



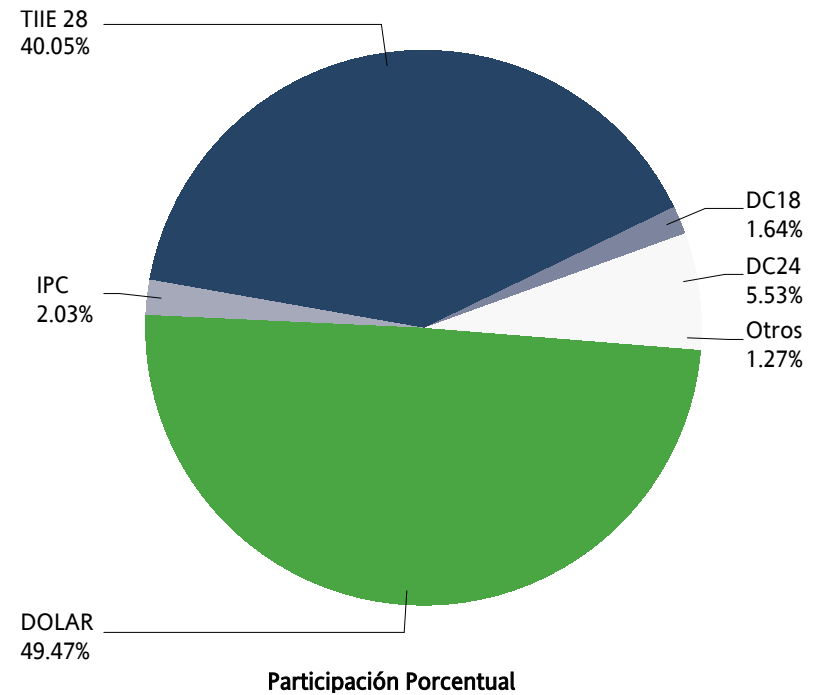
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	882	442,246	82,083,199,780	1,026,589
EURO	2	106	22,183,945	53
DIVISAS / CURRENCIES	884	442,352	82,105,383,725	1,026,642
IPC	21,327	48,052	22,923,706,690	42,188
Mini IPC	3,432	36,713	3,513,245,660	7,524
INDICES / INDICES	24,759	84,765	26,436,952,350	49,712
CETE 91	0	0	0	0
THIE 28	1	100	9,964,350	831,200
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	1	100	9,964,350	831,200
DC18	45	35,980	3,926,796,250	34,080
DC24	272	135,388	17,537,144,000	114,777
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	1	100	11,770,000	100
NV42	46	19,972	2,389,770,200	17,736
BONOS / BONDS	364	191,440	23,865,480,450	166,693
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	26,008	718,657	132,417,780,875	2,075,247



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	7,509	4,638,604	848,012,326,851	1,026,589
EURO	46	5,557	1,117,038,530	53
DIVISAS / CURRENCIES	7,555	4,644,161	849,129,365,381	1,026,642
IPC	185,773	616,217	276,679,488,570	42,188
Mini IPC	30,219	381,682	34,349,133,540	7,524
INDICES / INDICES	215,992	997,899	311,028,622,110	49,712
CETE 91	0	0	0	0
TIIE 28	56	491,100	48,969,982,800	831,200
DC18	106	205,380	22,684,108,750	34,080
DC24	3,447	1,025,855	131,753,753,600	114,777
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	14	2,700	307,230,000	100
NV42	232	111,300	12,757,257,700	17,736
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	3,869	1,840,635	216,924,810,350	997,893
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
ACCIONES / SINGLE STOCK	5	5,750	24,498,000	1,000
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
Acumulado Anual	227,421	7,488,445	1,377,107,295,841	2,075,247



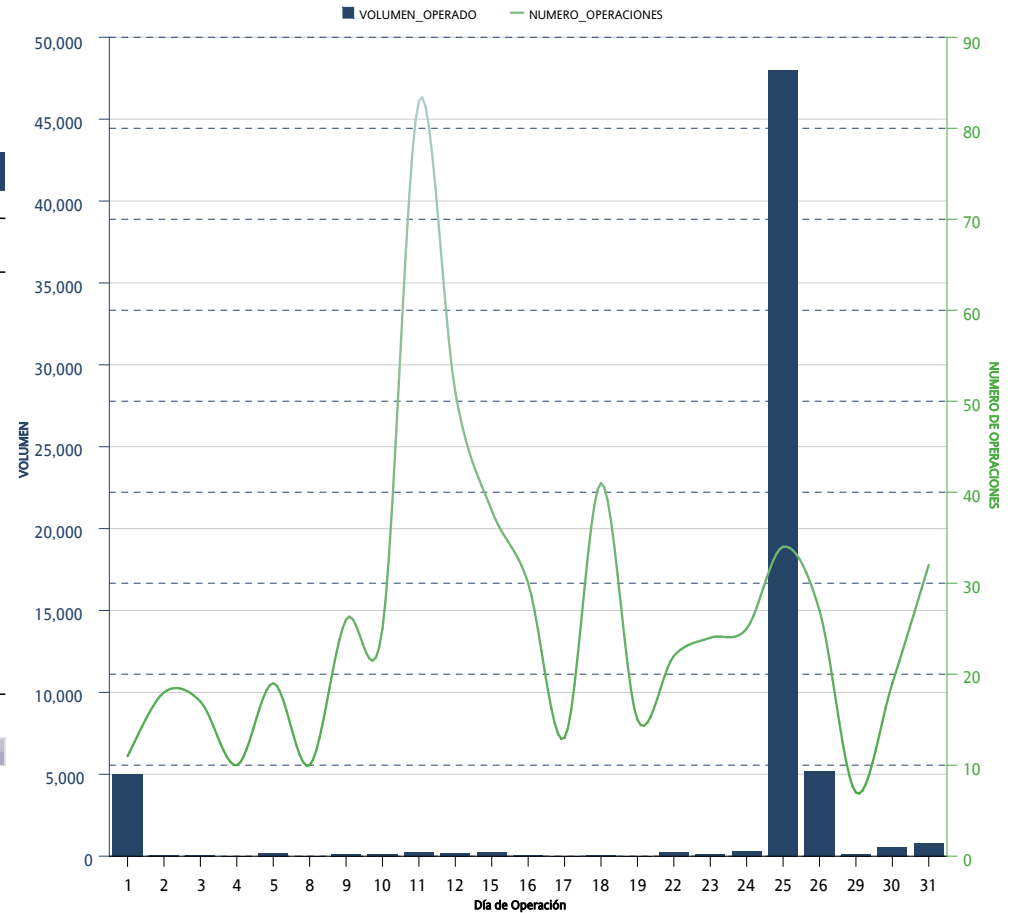
FUTUROS <i>FUTURES</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	1,026,589	49.47%
TIIE 28	831,200	40.05%
DC24	114,777	5.53%
IPC	42,188	2.03%
DC18	34,080	1.64%
NV42	17,736	0.85%
Mini IPC	7,524	0.36%
GMEXICO	1,000	0.05%
MY31	100	0.00%
EURO	53	0.00%



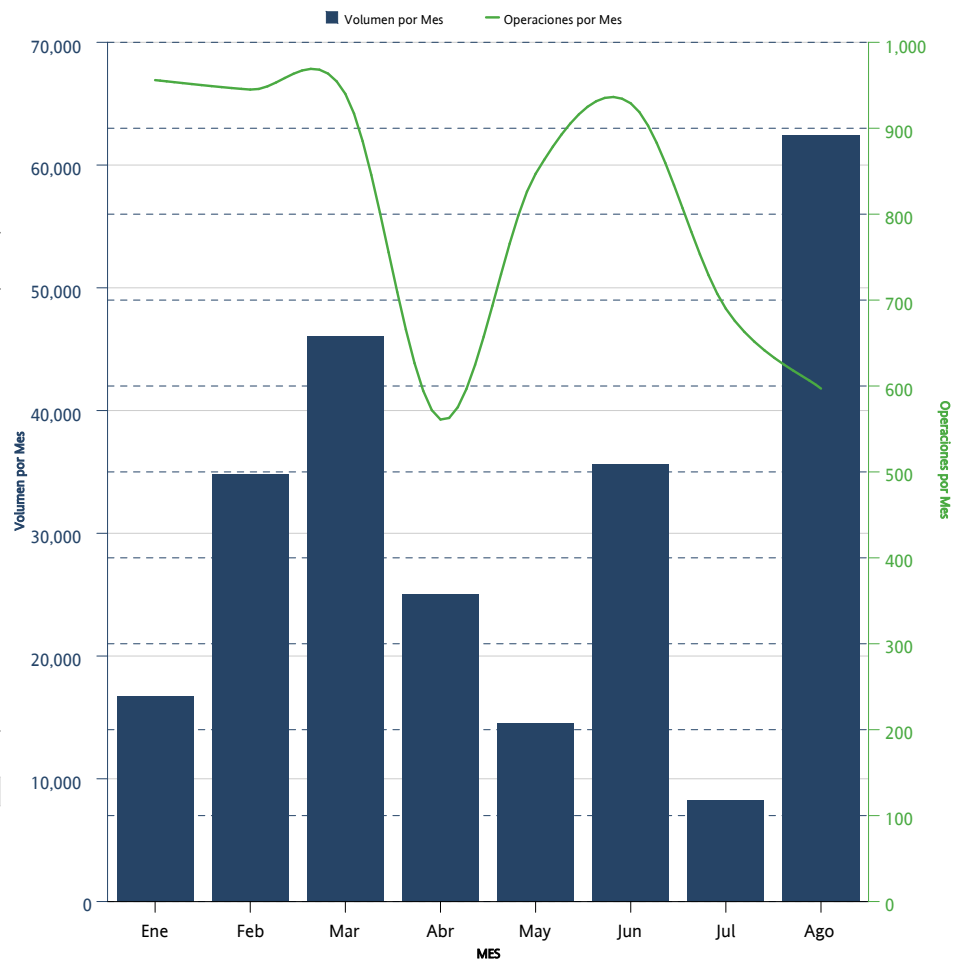
OPCIONES / OPTIONS



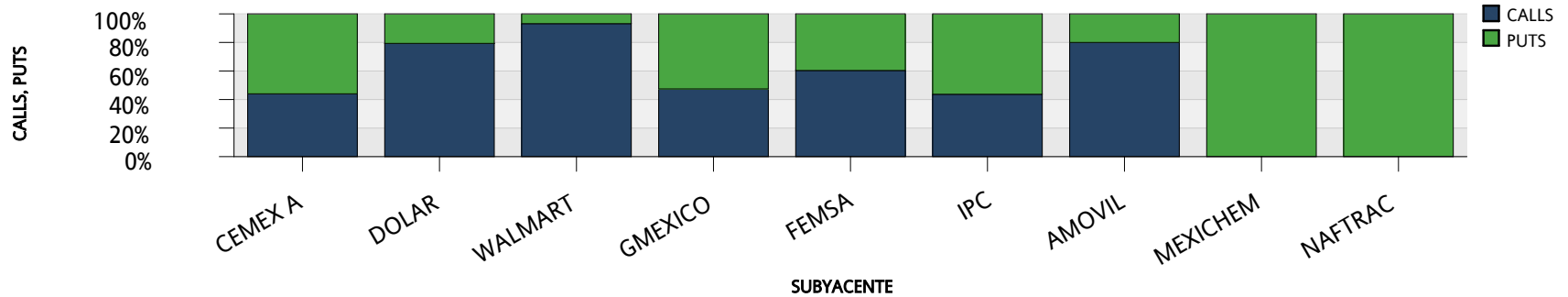
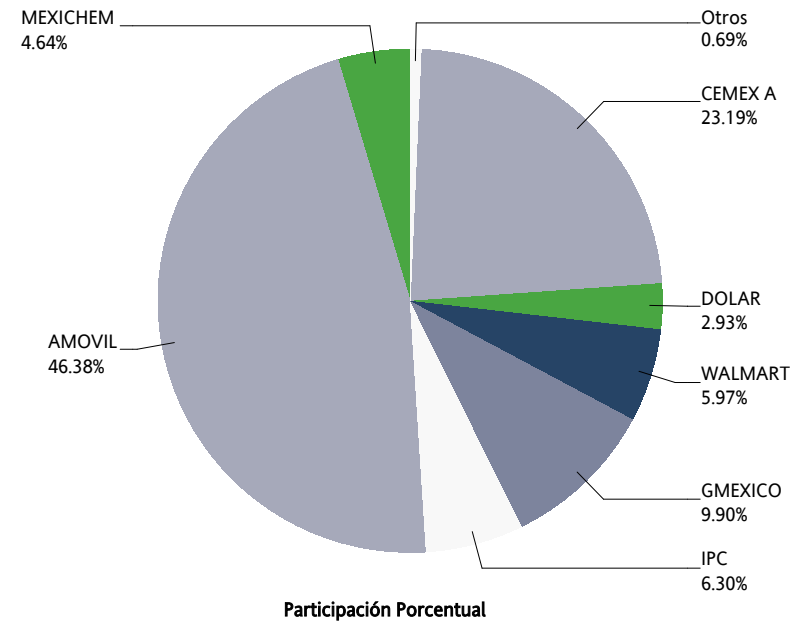
OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	1,111	1,160	526	2,271	1,072,640,000	6,794
INDICES / INDICES	1,111	1,160	526	2,271	1,072,640,000	6,794
DOLAR	500	0	6	500	98,500,000	3,155
DIVISAS / CURRENCIES	500	0	6	500	98,500,000	3,155
ALFA	0	0	0	0	0	0
AMOVIL	35,000	10,000	6	45,000	52,500,000	50,011
CEMEX	0	0	0	0	0	0
CEMEX A	5,000	0	1	5,000	8,502,000	25,002
FEMSA	51	340	23	391	7,284,500	739
GMEXICO	4,122	4,610	20	8,732	40,118,400	10,674
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	5,000
NAFTRAC	0	2	2	2	9,950	8
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	0	0	0	0	0	0
WALMART	180	440	13	620	3,029,500	6,440
ACCIONES / SINGLE STOCK	44,353	15,392	65	59,745	111,444,350	97,874
Mensual Total	45,964	16,552	597	62,516	1,282,584,350	107,823



OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	18,808	24,106	6,009	42,914	19,006,390,000	6,794
INDICES / INDICES	18,808	24,106	6,009	42,914	19,006,390,000	6,794
DOLAR	22,989	2,652	107	25,641	4,710,779,000	3,155
DIVISAS / CURRENCIES	22,989	2,652	107	25,641	4,710,779,000	3,155
ALFA	0	0	0	0	0	0
AMOVIL	49,911	16,014	55	65,925	79,070,250	50,011
CEMEX	27,504	10,007	31	37,511	43,622,700	0
CEMEX A	8,203	9,002	10	17,205	21,672,320.8	25,002
FEMSA	550	366	99	916	17,378,500	739
GMEXICO	13,123	12,622	43	25,745	112,765,000	10,674
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	8	8	8	39,650	8
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	15,331	6,552	83	21,883	93,460,400	6,440
ACCIONES / SINGLE STOCK	115,235	60,171	349	175,406	396,820,420.8	97,874
Acumulado Anual	157,032	86,929	6,465	243,961	24,113,989,420.8	107,823



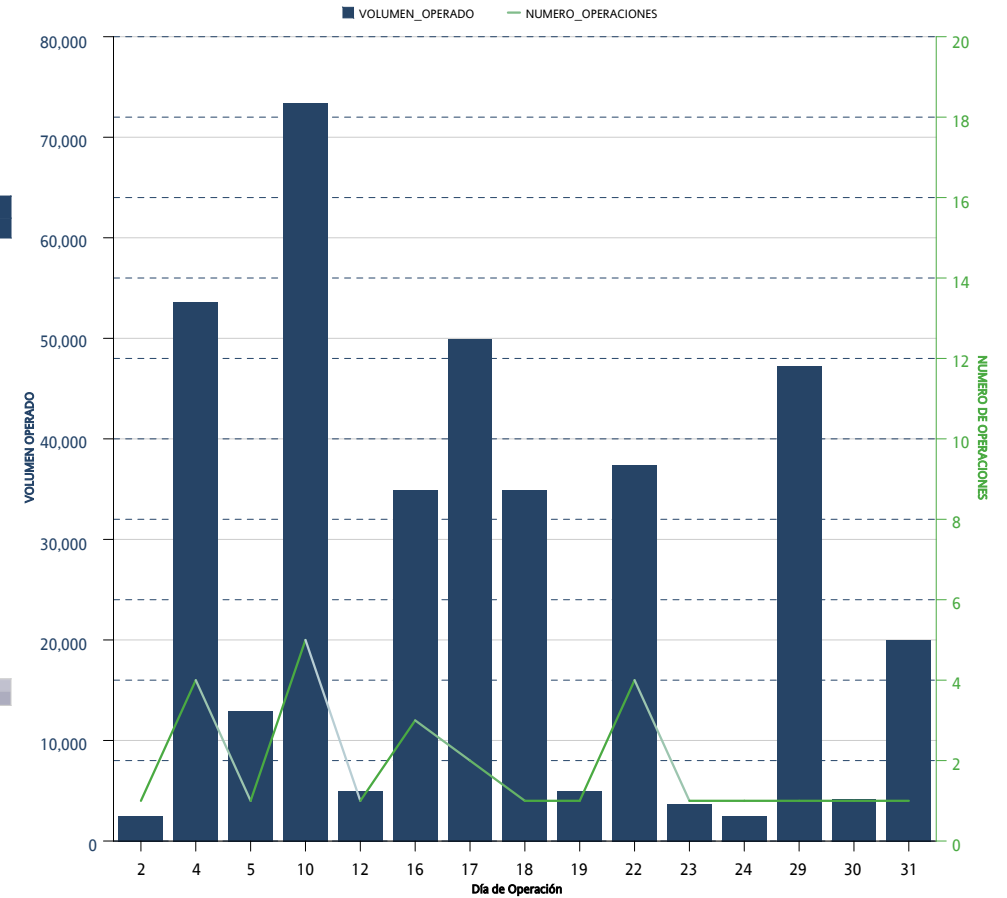
OPCIONES <i>OPTIONS</i>	CALLS	PUTS	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
AMOVIL	40,003	10,008	50,011	46.38%
CEMEX A	11,002	14,000	25,002	23.19%
GMEXICO	5,062	5,612	10,674	9.90%
IPC	2,968	3,826	6,794	6.30%
WALMART	6,000	440	6,440	5.97%
MEXICHEM		5,000	5,000	4.64%
DOLAR	2,503	652	3,155	2.93%
FEMSA	446	293	739	0.69%
NAFRAC		8	8	0.01%



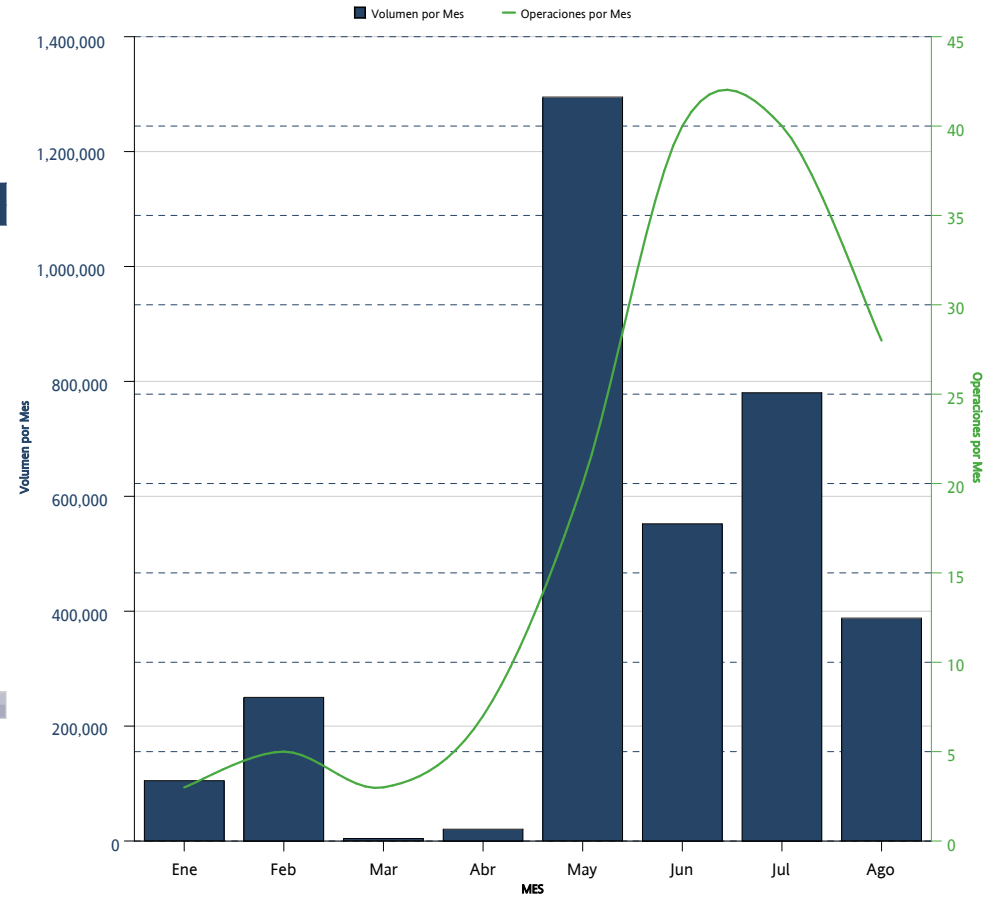
SWAPS



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	1	20,000	2,000,000,000	165,000
6X1	1	35,000	3,500,000,000	825,000
9X1	5	100,000	10,000,000,000	100,000
13X1	2	12,501	1,250,100,000	63,501
25X1	0	0	0	555,000
26X1	8	81,950	8,195,000,000	325,660
39X1	3	11,250	1,125,000,000	27,450
52X1	0	0	0	32,000
64X1	0	0	0	1,300
65X1	3	61,300	6,130,000,000	61,300
75X1	0	0	0	381,000
109X1	0	0	0	125,000
130X1	2	34,200	3,420,000,000	97,940
179X1	0	0	0	69,000
195X1	3	31,700	3,170,000,000	41,700
242X1	0	0	0	34,800
260X1	0	0	0	3,750
Total Mensual	28	387,901	38,790,100,000	2,909,401



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	26	520,020	52,002,000,000	165,000
6X1	27	975,000	97,500,000,000	825,000
8X1	1	740	74,000,000	
9X1	7	110,000	11,000,000,000	100,000
13X1	8	68,511	6,851,100,000	63,501
25X1	1	555,000	55,500,000,000	555,000
26X1	46	325,650	32,565,000,000	325,660
39X1	9	29,450	2,945,000,000	27,450
52X1	3	32,000	3,200,000,000	32,000
64X1	1	1,300	130,000,000	1,300
65X1	3	61,300	6,130,000,000	61,300
75X1	1	381,000	38,100,000,000	381,000
109X1	1	125,000	12,500,000,000	125,000
130X1	5	60,700	6,070,000,000	97,940
179X1	1	69,000	6,900,000,000	69,000
195X1	4	41,700	4,170,000,000	41,700
242X1	1	34,800	3,480,000,000	34,800
260X1	1	3,750	375,000,000	3,750
Acumulado Anual	146	3,394,921	339,492,100,000	2,909,401



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.