



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Septiembre 2016 / September 2016





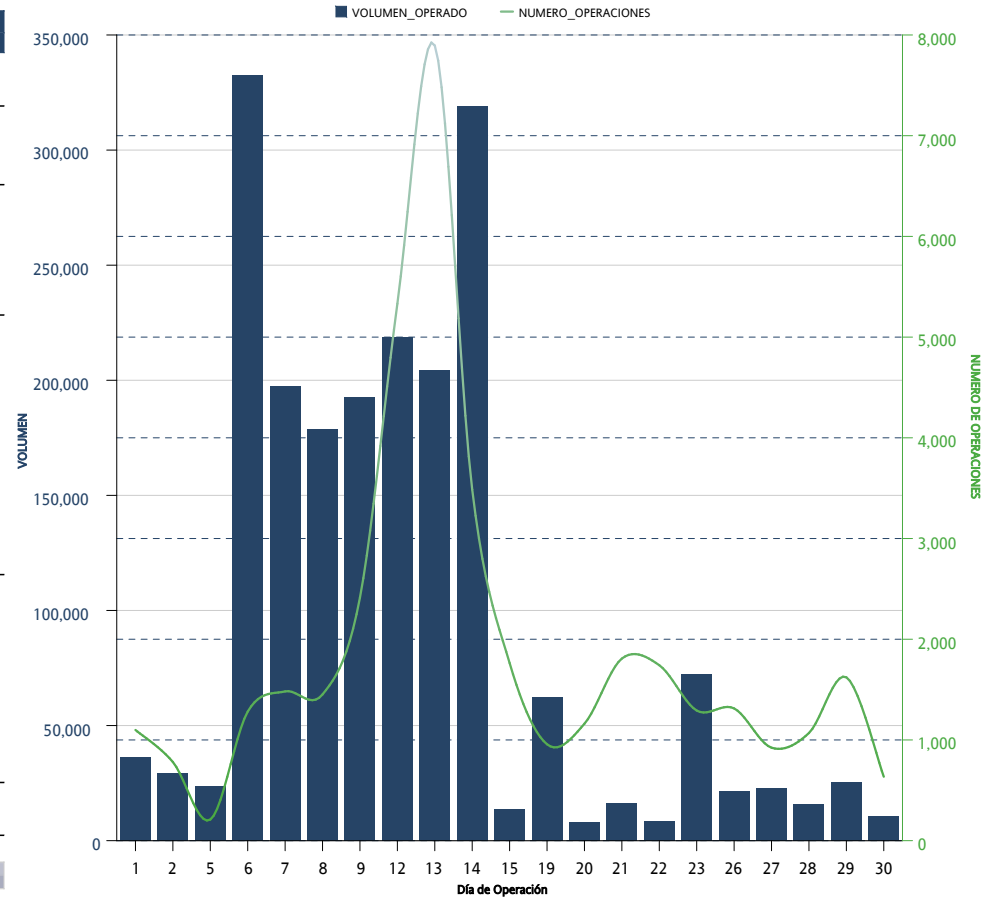
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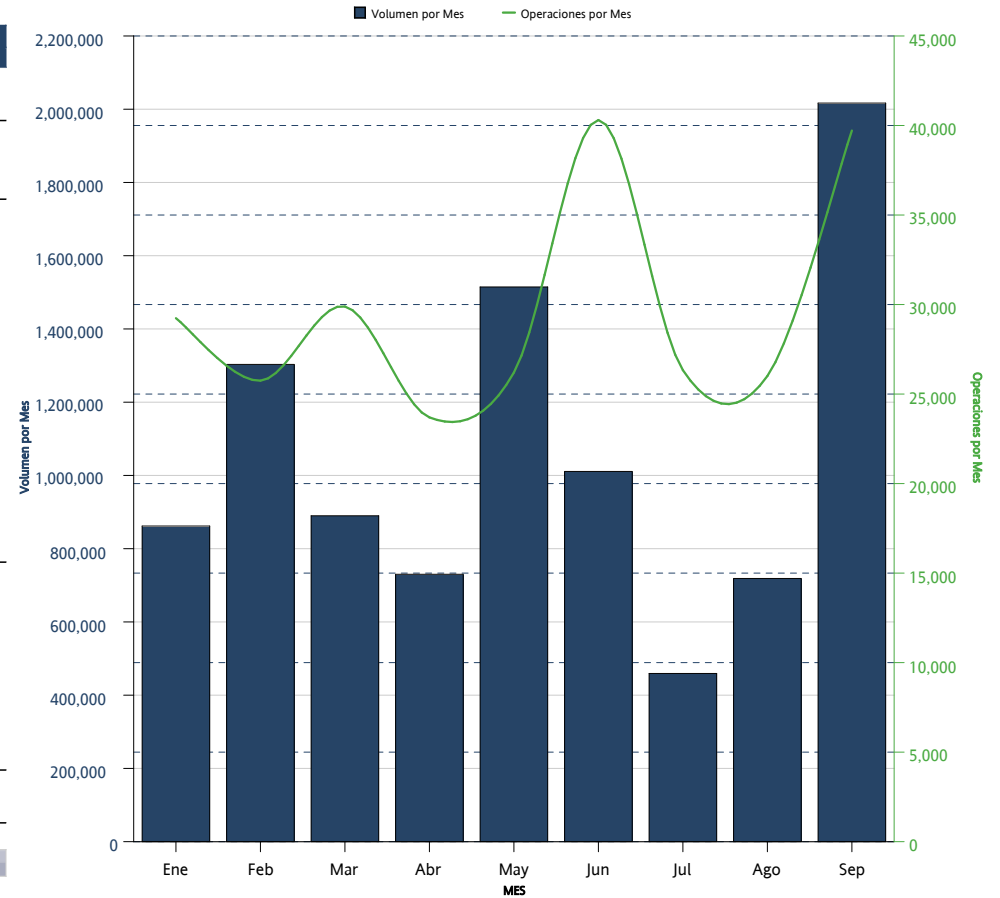
FUTUROS / FUTURES



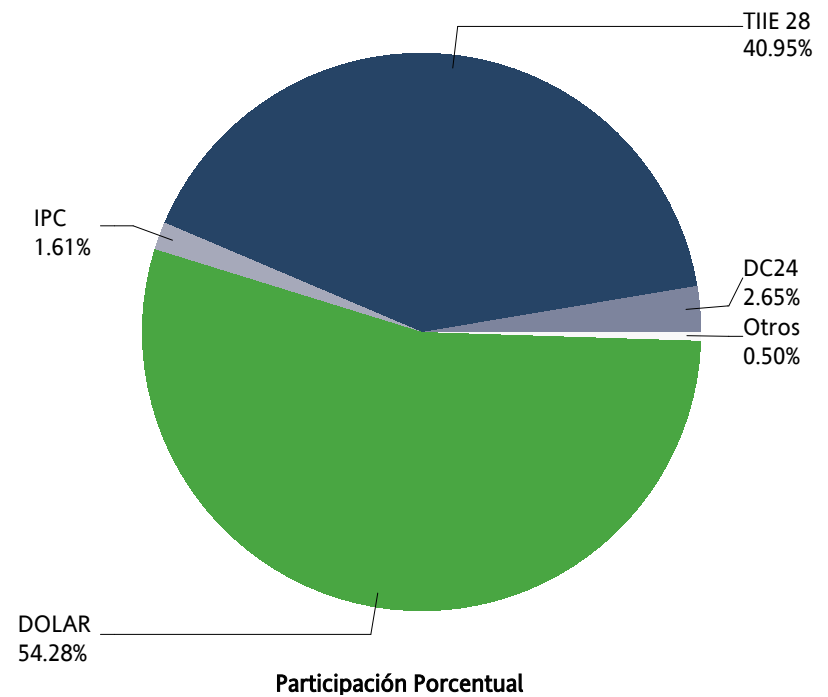
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	953	1,566,521	297,543,013,721	1,006,988
EURO	2	12	2,515,370	43
DIVISAS / CURRENCIES	955	1,566,533	297,545,529,091	1,007,031
IPC	34,780	134,672	62,644,160,870	29,944
Mini IPC	3,394	38,656	3,621,577,820	2,466
INDICES / INDICES	38,174	173,328	66,265,738,690	32,410
CETE 91	0	0	0	0
TIIE 28	0	0	0	759,780
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	0	0	0	759,780
DC18	179	119,450	13,045,196,250	100
DC24	360	138,245	17,838,177,100	49,171
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	11,755,000	0
NV42	46	17,100	2,027,041,000	5,736
BONOS / BONDS	586	274,895	32,922,169,350	55,007
AMOVIL	0	0	0	0
CEMEX	0	0	0	0
FEMSA	0	0	0	0
GCARSO	0	0	0	0
GMEXICO	2	2,000	8,858,000	1,000
MEXTRAC	0	0	0	0
WALMART	0	0	0	0
ACCIONES / SINGLE STOCK	2	2,000	8,858,000	1,000
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
Total Mensual	39,717	2,016,756	396,742,295,131	1,855,228



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	8,462	6,205,125	1,145,555,340,572	1,006,988
EURO	48	5,569	1,119,553,900	43
DIVISAS / CURRENCIES	8,510	6,210,694	1,146,674,894,472	1,007,031
IPC	220,553	750,889	339,323,649,440	29,944
Mini IPC	33,613	420,338	37,970,711,360	2,466
INDICES / INDICES	254,166	1,171,227	377,294,360,800	32,410
CETE 91	0	0	0	0
TIIE 28	56	491,100	48,969,982,800	759,780
DC18	285	324,830	35,729,305,000	100
DC24	3,807	1,164,100	149,591,930,700	49,171
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	15	2,800	318,985,000	0
NV42	278	128,400	14,784,298,700	5,736
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	4,455	2,115,530	249,846,979,700	814,787
AMOVIL	0	0	0	0
CEMEX	0	0	0	0
FEMSA	0	0	0	0
GCARSO	0	0	0	0
GMEXICO	7	7,750	33,356,000	1,000
MEXTRAC	0	0	0	0
WALMART	0	0	0	0
ACCIONES / SINGLE STOCK	7	7,750	33,356,000	1,000
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
Acumulado Anual	267,138	9,505,201	1,773,849,590,972	1,855,228



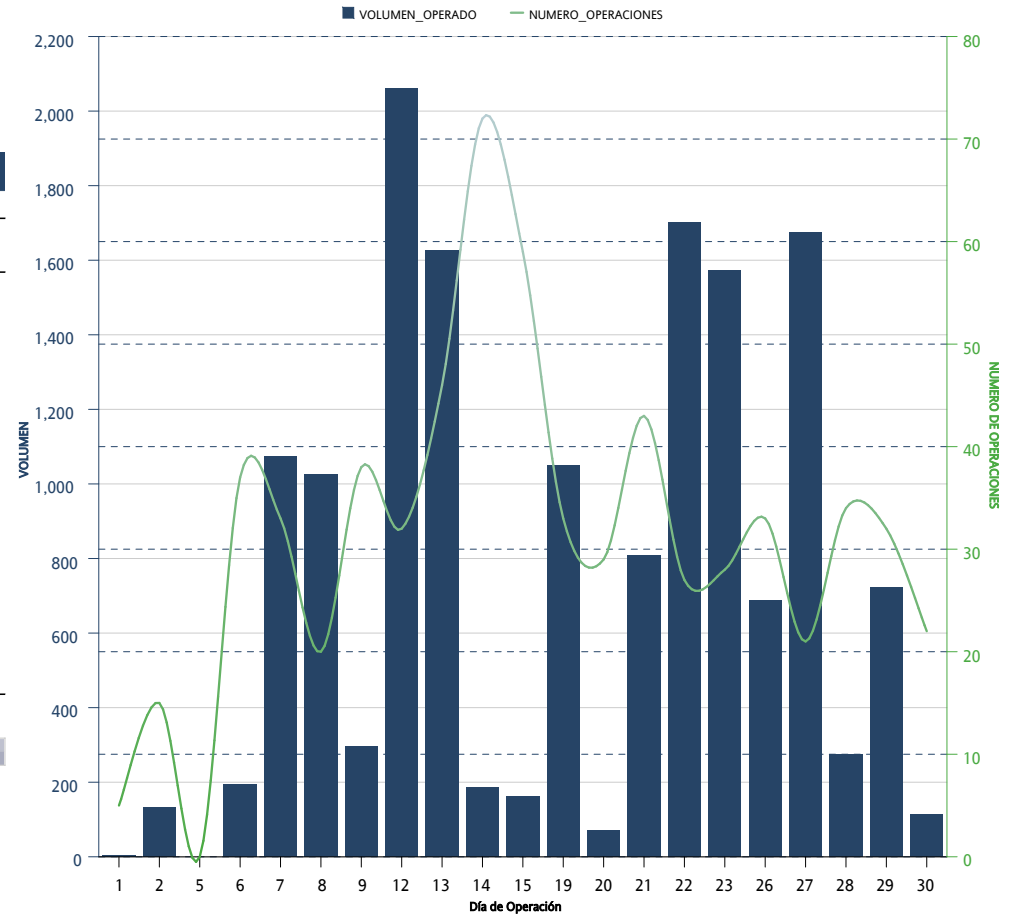
FUTUROS <i>FUTURES</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	1,006,988	54.28%
TIIE 28	759,780	40.95%
DC24	49,171	2.65%
IPC	29,944	1.61%
NV42	5,736	0.31%
Mini IPC	2,466	0.13%
GMEXICO	1,000	0.05%
DC18	100	0.01%
EURO	43	0.00%



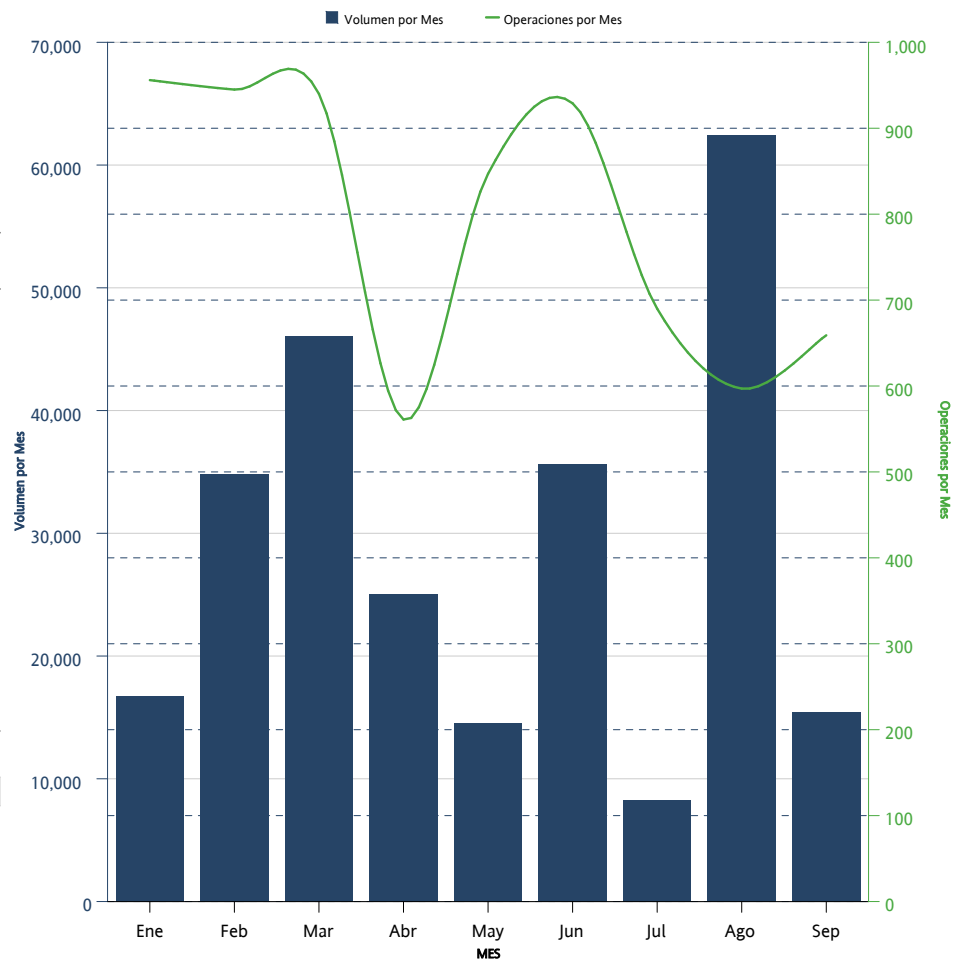
OPCIONES / OPTIONS



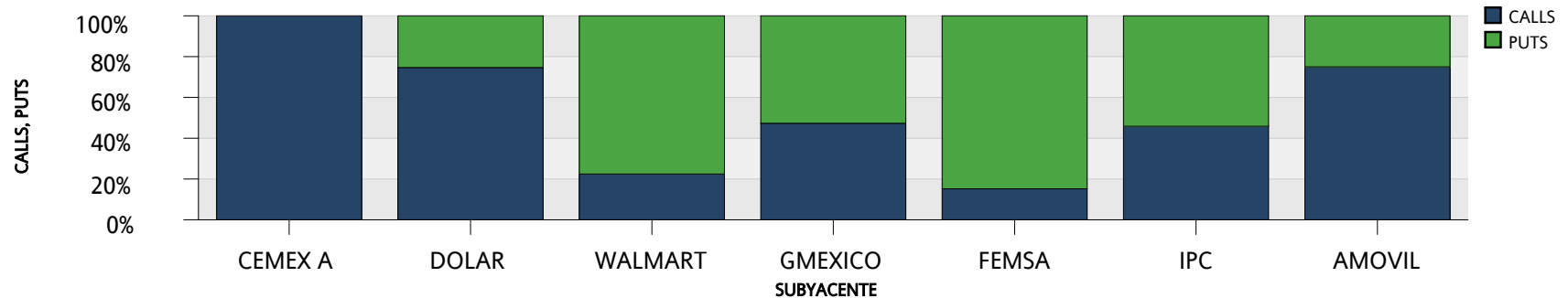
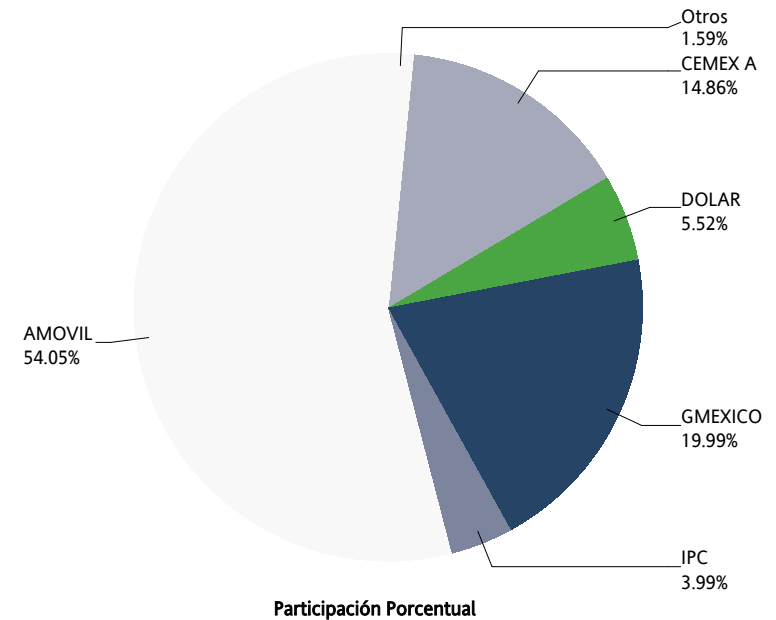
OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	1,639	1,420	611	3,059	1,433,375,000	2,956
INDICES / INDICES	1,639	1,420	611	3,059	1,433,375,000	2,956
DOLAR	4,553	1,060	19	5,613	1,106,892,000	4,085
DIVISAS / CURRENCIES	4,553	1,060	19	5,613	1,106,892,000	4,085
ALFA	0	0	0	0	0	0
AMOVIL	0	0	0	0	0	40,002
CEMEX	0	0	0	0	0	0
CEMEX A	0	0	0	0	0	11,000
FEMSA	50	136	9	186	3,550,000	441
GMEXICO	3,000	3,305	11	6,305	28,403,000	14,795
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	20	0	3	20	200,000	0
WALMART	165	130	6	295	1,252,000	735
ACCIONES / SINGLE STOCK	3,235	3,571	29	6,806	33,405,000	66,973
Mensual Total	9,427	6,051	659	15,478	2,573,672,000	74,014



OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	20,447	25,526	6,620	45,973	20,439,765,000	2,956
INDICES / INDICES	20,447	25,526	6,620	45,973	20,439,765,000	2,956
DOLAR	27,542	3,712	126	31,254	5,817,671,000	4,085
DIVISAS / CURRENCIES	27,542	3,712	126	31,254	5,817,671,000	4,085
ALFA	0	0	0	0	0	0
AMOVIL	49,911	16,014	55	65,925	79,070,250	40,002
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	11,000
FEMSA	600	502	108	1,102	20,928,500	441
GMEXICO	16,123	15,927	54	32,050	141,168,000	14,795
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	0
NAFRAC	0	8	8	8	39,650	0
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	633	600	22	1,233	11,011,600	0
WALMART	15,496	6,682	89	22,178	94,712,400	735
ACCIONES / SINGLE STOCK	118,470	63,742	378	182,212	430,225,420.8	66,973
Acumulado Anual	166,459	92,980	7,124	259,439	26,687,661,420.8	74,014



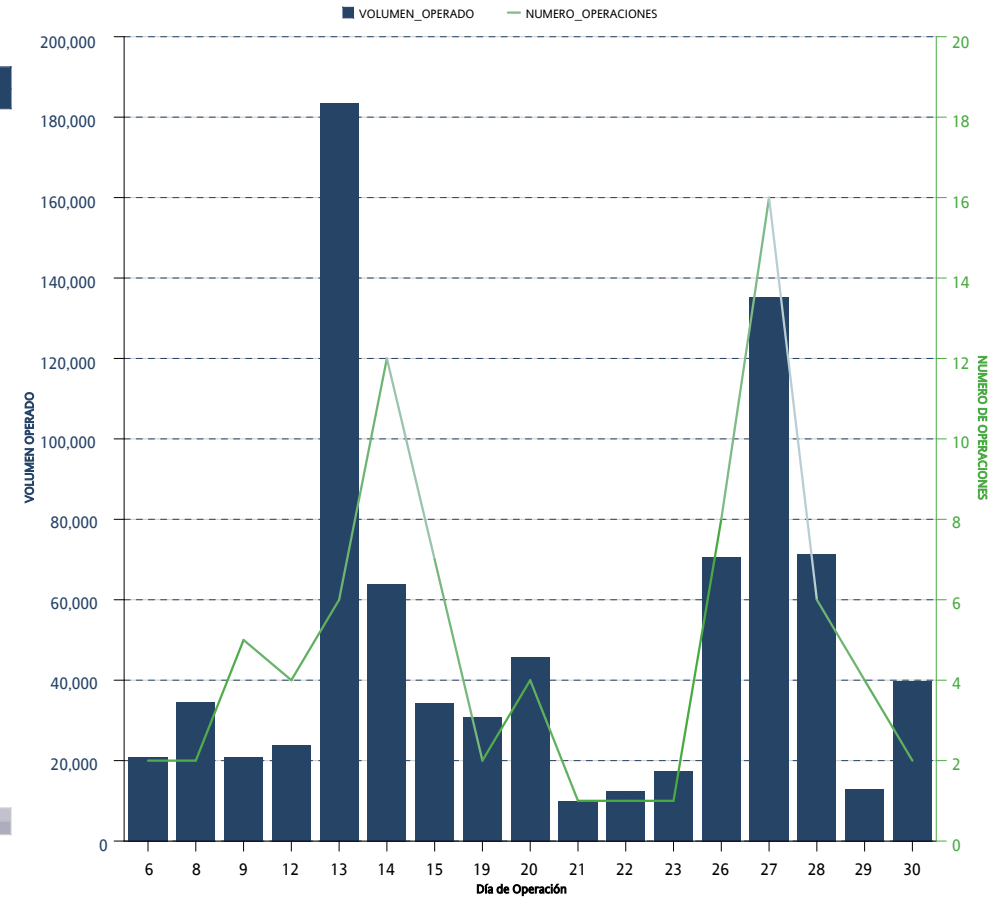
OPCIONES <i>OPTIONS</i>	CALLS <i>CALLS</i>	PUTS <i>PUTS</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
AMOVIL	30,000	10,002	40,002	54.05%
GMEXICO	7,001	7,794	14,795	19.99%
CEMEX A	11,000		11,000	14.86%
DOLAR	3,050	1,035	4,085	5.52%
IPC	1,356	1,600	2,956	3.99%
WALMART	165	570	735	0.99%
FEMSA	67	374	441	0.60%



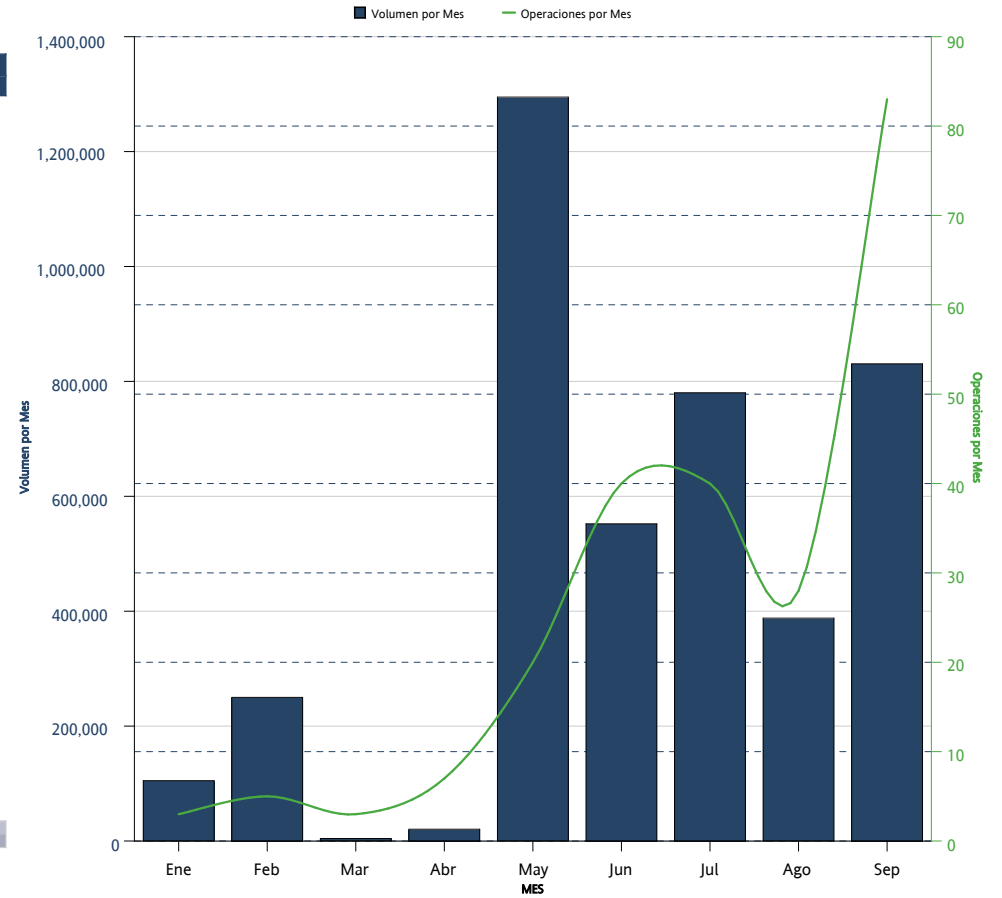
SWAPS



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	1	1,000	100,000,000	36,000
6X1	1	29,700	2,970,000,000	853,700
9X1	11	183,300	18,330,000,000	283,300
13X1	14	283,500	28,350,000,000	267,001
19X1	1	5,000	500,000,000	5,000
20X1	1	5,000	500,000,000	5,000
23X1	4	19,000	1,900,000,000	19,000
25X1	0	0	0	555,000
26X1	16	93,600	9,360,000,000	393,260
30X1	4	18,000	1,800,000,000	18,000
33X1	4	24,000	2,400,000,000	24,000
36X1	5	25,000	2,500,000,000	25,000
39X1	4	20,000	2,000,000,000	47,450
43X1	2	9,000	900,000,000	9,000
46X1	2	7,000	700,000,000	7,000
49X1	1	5,500	550,000,000	5,500
52X1	1	4,500	450,000,000	36,500
55X1	2	5,000	500,000,000	5,000
64X1	0	0	0	1,300
65X1	1	30,500	3,050,000,000	30,800
75X1	0	0	0	381,000
109X1	0	0	0	125,000
130X1	6	40,800	4,080,000,000	138,740
179X1	0	0	0	69,000
195X1	1	13,200	1,320,000,000	28,500
242X1	0	0	0	34,800
260X1	1	8,000	800,000,000	11,750
Total Mensual	83	830,600	83,060,000,000	3,415,601



SWAPS	OPERACIONES	VOLUMEN	IMPORTE	INTERÉS ABIERTO
SWAPS	NUMBER OF TRADES	VOLUME	NOTIONAL VALUE	OPEN INTEREST
3X1	27	521,020	52,102,000,000	36,000
6X1	28	1,004,700	100,470,000,000	853,700
8X1	1	740	74,000,000	
9X1	18	293,300	29,330,000,000	283,300
13X1	22	352,011	35,201,100,000	267,001
19X1	1	5,000	500,000,000	5,000
20X1	1	5,000	500,000,000	5,000
23X1	4	19,000	1,900,000,000	19,000
25X1	1	555,000	55,500,000,000	555,000
26X1	62	419,250	41,925,000,000	393,260
30X1	4	18,000	1,800,000,000	18,000
33X1	4	24,000	2,400,000,000	24,000
36X1	5	25,000	2,500,000,000	25,000
39X1	13	49,450	4,945,000,000	47,450
43X1	2	9,000	900,000,000	9,000
46X1	2	7,000	700,000,000	7,000
49X1	1	5,500	550,000,000	5,500
52X1	4	36,500	3,650,000,000	36,500
55X1	2	5,000	500,000,000	5,000
64X1	1	1,300	130,000,000	1,300
65X1	4	91,800	9,180,000,000	30,800
75X1	1	381,000	38,100,000,000	381,000
109X1	1	125,000	12,500,000,000	125,000
130X1	11	101,500	10,150,000,000	138,740
179X1	1	69,000	6,900,000,000	69,000
195X1	5	54,900	5,490,000,000	28,500
242X1	1	34,800	3,480,000,000	34,800
260X1	2	11,750	1,175,000,000	11,750
Acumulado Anual	229	4,225,521	422,552,100,000	3,415,601



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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