



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Octubre 2016 / October 2016





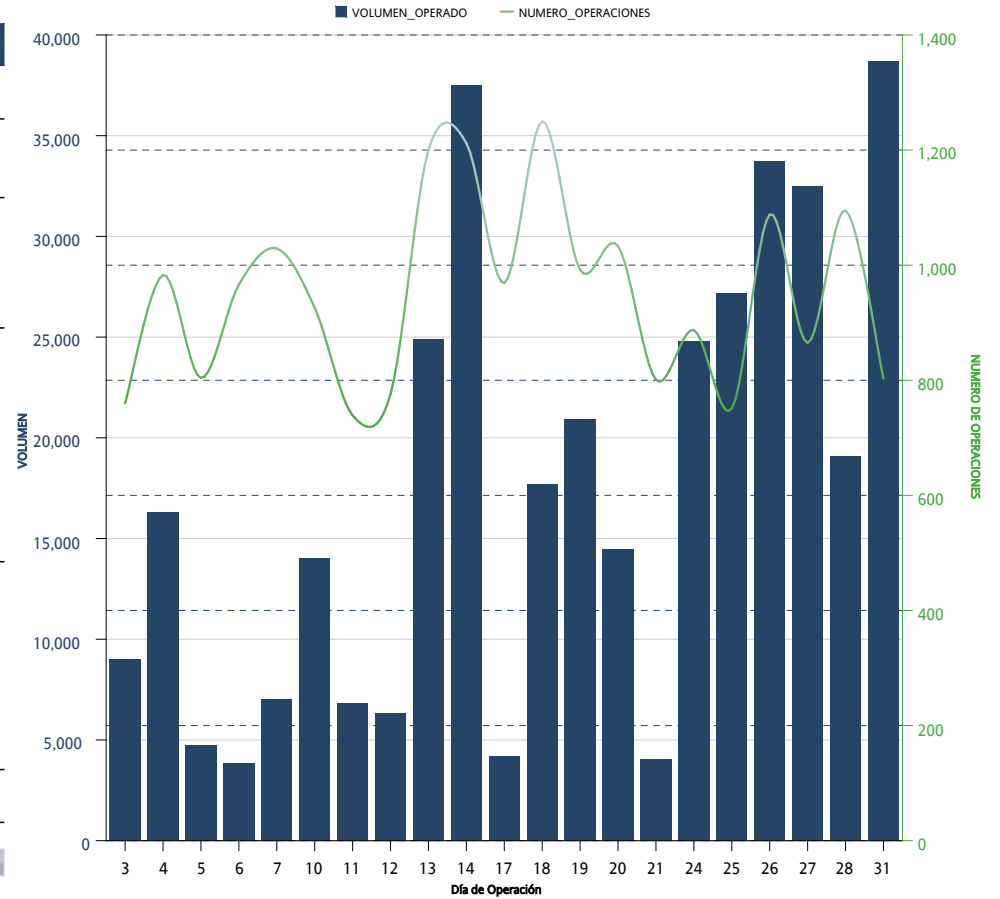
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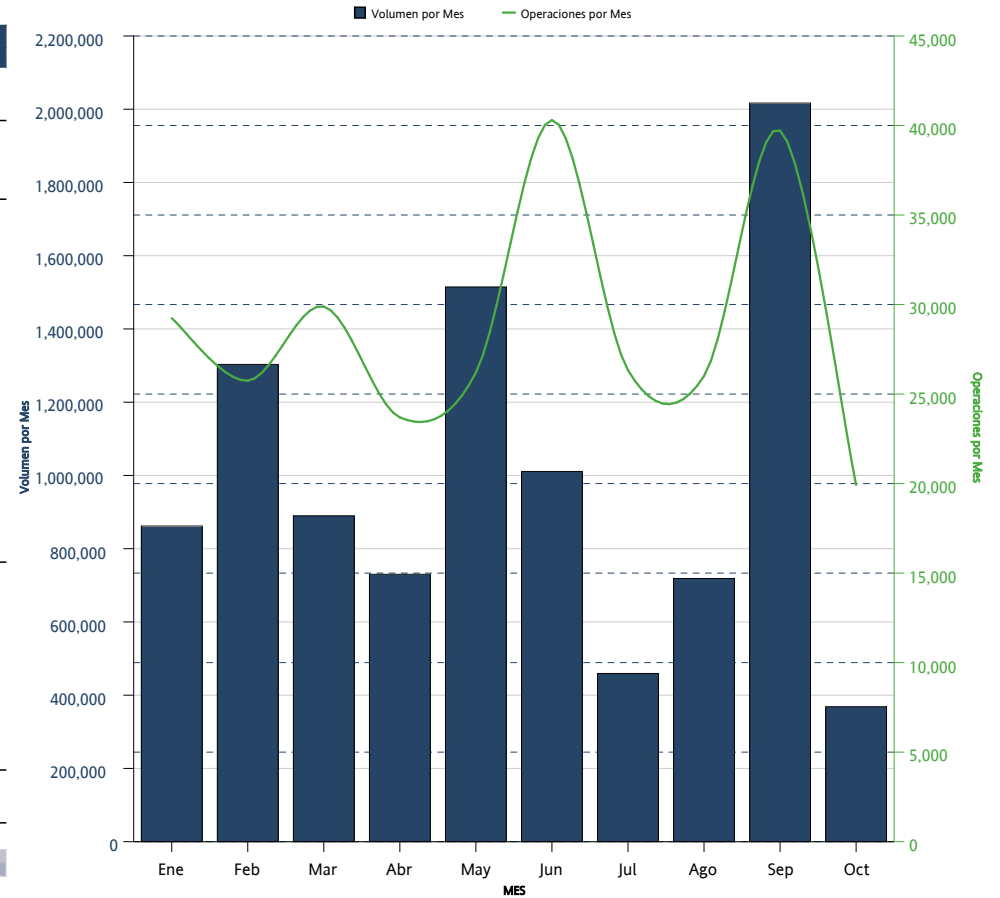
FUTUROS / FUTURES



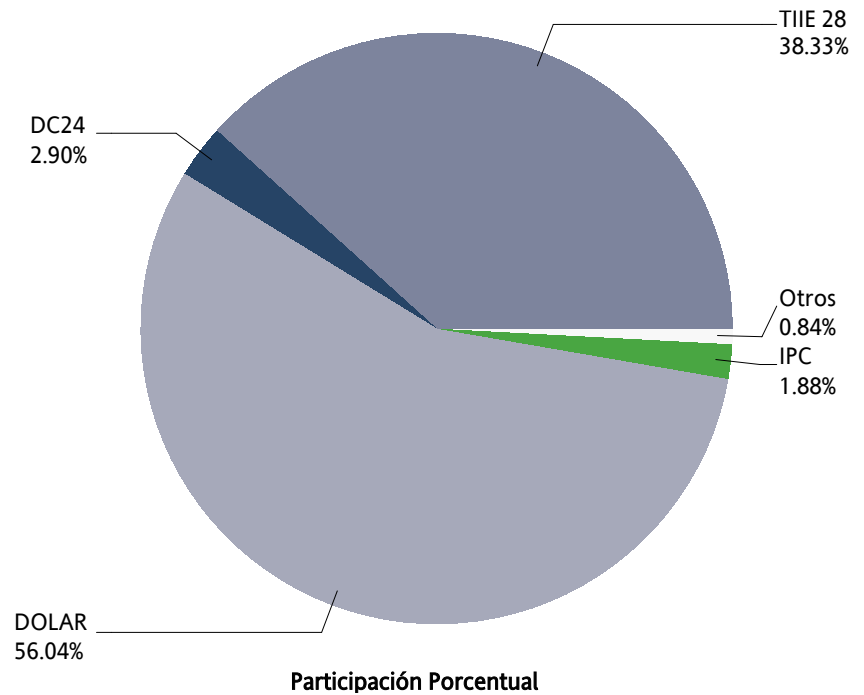
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	562	263,693	49,985,468,059	1,006,544
EURO	1	11	2,239,820	32
DIVISAS / CURRENCIES	563	263,704	49,987,707,879	1,006,576
IPC	17,346	42,147	20,194,913,150	33,827
Mini IPC	1,834	20,070	1,924,696,460	2,087
INDICES / INDICES	19,180	62,217	22,119,609,610	35,914
CETE 91	0	0	0	0
TIE 28	0	0	0	688,360
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	0	0	0	688,360
DC18	17	3,200	339,005,000	500
DC24	125	30,803	3,861,439,500	52,133
JN21	9	2,700	280,955,000	2,700
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
MY31	0	0	0	0
NV42	35	5,900	673,640,000	8,836
BONOS / BONDS	186	42,603	5,155,039,500	64,169
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	19,929	368,524	77,262,356,989	1,796,019



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	9,024	6,468,818	1,195,540,808,631	1,006,544
EURO	49	5,580	1,121,793,720	32
DIVISAS / CURRENCIES	9,073	6,474,398	1,196,662,602,351	1,006,576
IPC	237,899	793,036	359,518,562,590	33,827
Mini IPC	35,447	440,408	39,895,407,820	2,087
INDICES / INDICES	273,346	1,233,444	399,413,970,410	35,914
CETE 91	0	0	0	0
TIIE 28	56	491,100	48,969,982,800	688,360
DC18	302	328,030	36,068,310,000	500
DC24	3,932	1,194,903	153,453,370,200	52,133
JN21	23	7,000	733,432,500	2,700
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	313	134,300	15,457,938,700	8,836
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	4,641	2,158,133	255,002,019,200	752,529
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	287,067	9,873,725	1,851,111,947,961	1,796,019



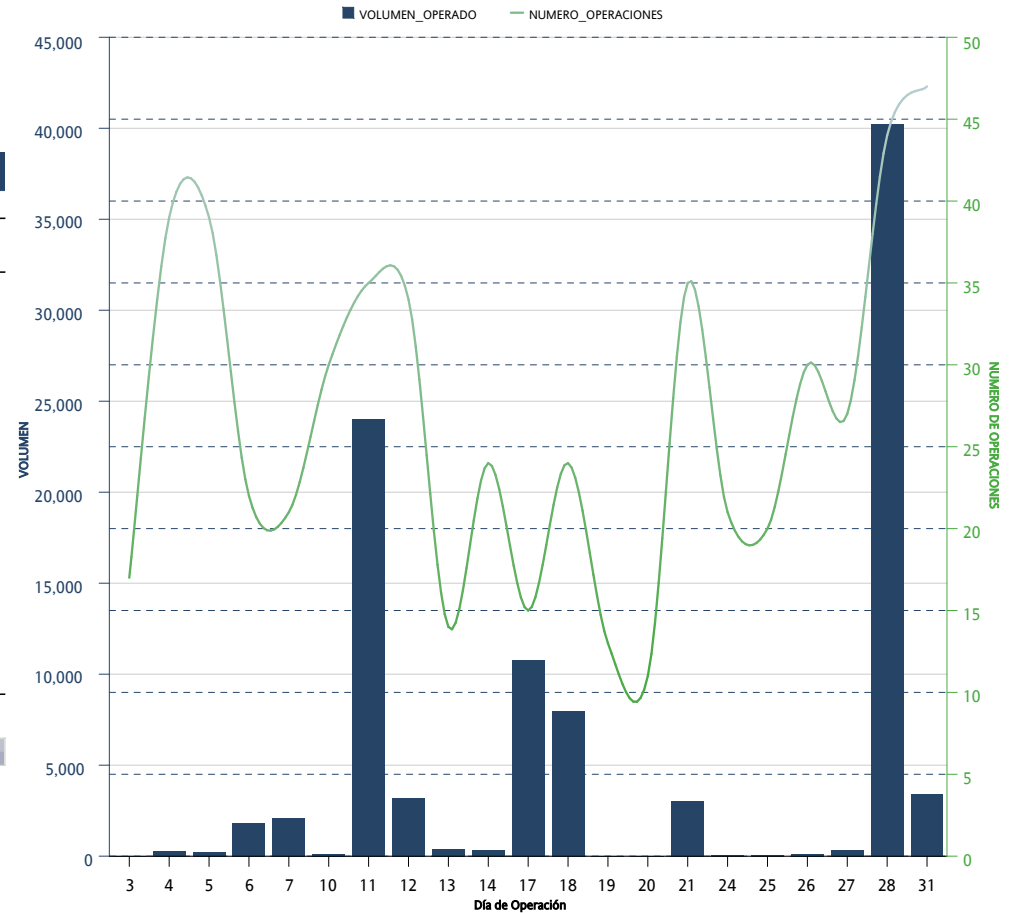
FUTUROS <i>FUTURES</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	1,006,544	56.04%
TIIE 28	688,360	38.33%
DC24	52,133	2.90%
IPC	33,827	1.88%
NV42	8,836	0.49%
JN21	2,700	0.15%
Mini IPC	2,087	0.12%
GMEXICO	1,000	0.06%
DC18	500	0.03%
EURO	32	0.00%



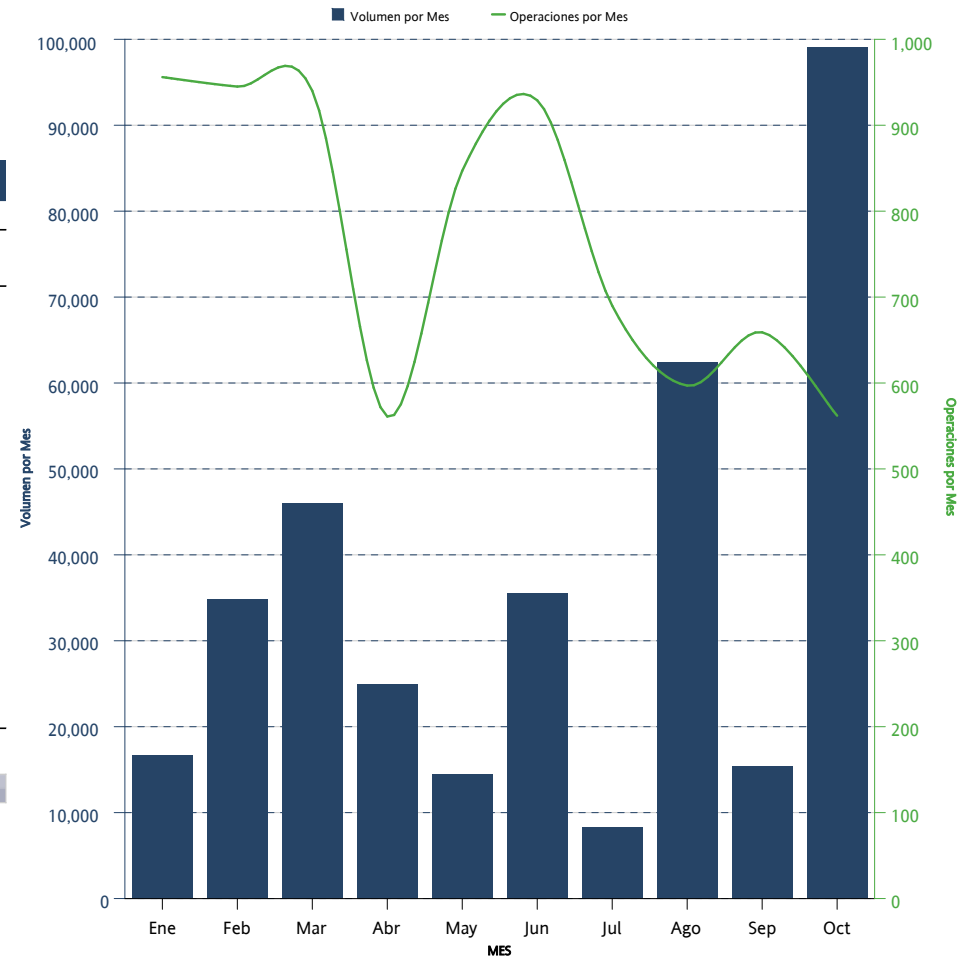
OPCIONES / OPTIONS



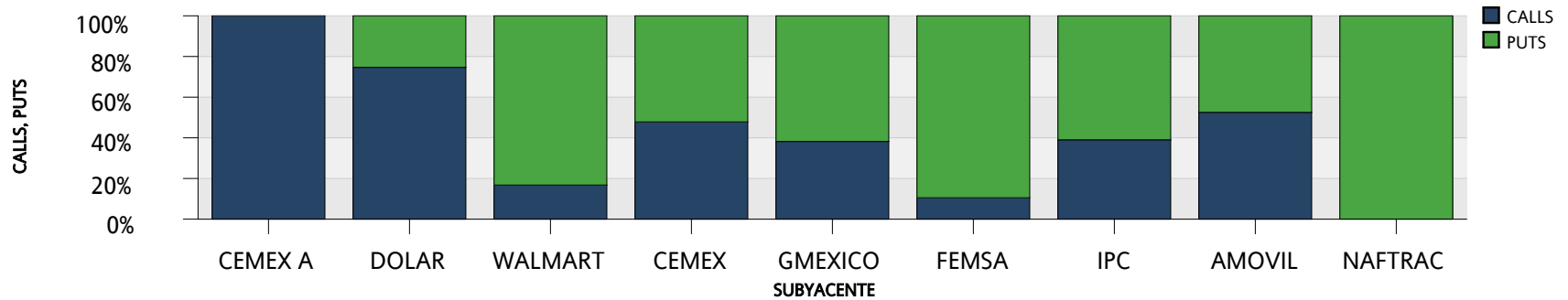
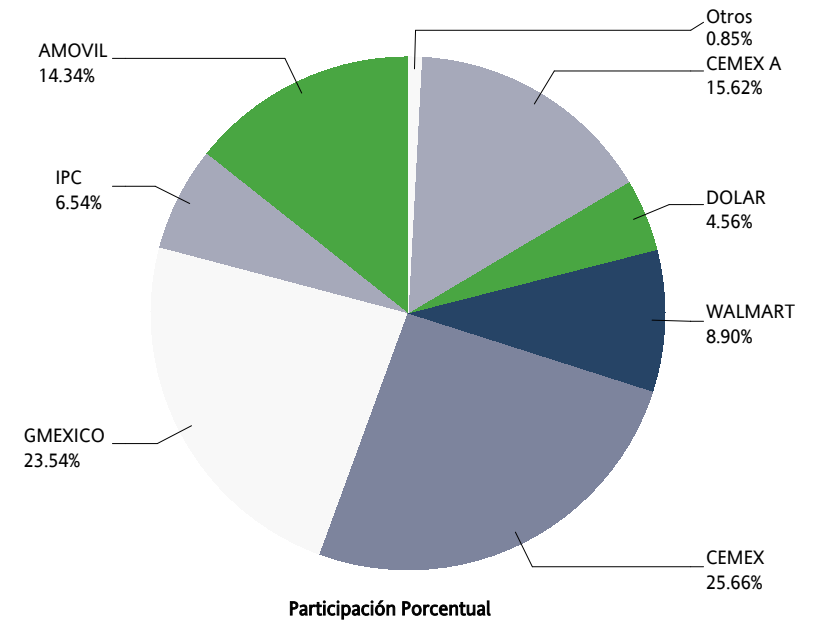
OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	1,186	2,205	453	3,391	1,510,315,000	5,865
INDICES / INDICES	1,186	2,205	453	3,391	1,510,315,000	5,865
DOLAR	0	0	0	0	0	4,085
DIVISAS / CURRENCIES	0	0	0	0	0	4,085
ALFA	0	0	0	0	0	0
AMOVIL	36,750	16,100	15	52,850	61,490,000	12,852
CEMEX	11,000	12,000	23	23,000	36,200,000	23,000
CEMEX A	6,000	0	12	6,000	10,199,280	14,000
FEMSA	0	51	3	51	1,011,500	475
GMEXICO	1,061	5,244	11	6,305	26,717,600	21,100
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	285	11	285	1,494,150	285
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	0	0	0	0	0	0
WALMART	1,175	6,068	34	7,243	29,885,000	7,978
ACCIONES / SINGLE STOCK	55,986	39,748	109	95,734	166,997,530	79,690
Mensual Total	57,172	41,953	562	99,125	1,677,312,530	89,640



OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	21,633	27,731	7,073	49,364	21,950,080,000	5,865
INDICES / INDICES	21,633	27,731	7,073	49,364	21,950,080,000	5,865
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	86,661	32,114	70	118,775	140,560,250	12,852
CEMEX	38,504	22,007	54	60,511	79,822,700	23,000
CEMEX A	14,203	9,002	22	23,205	31,871,600.8	14,000
FEMSA	600	553	111	1,153	21,940,000	475
GMEXICO	17,184	21,171	65	38,355	167,885,600	21,100
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	293	19	293	1,533,800	285
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	16,671	12,750	123	29,421	124,597,400	7,978
ACCIONES / SINGLE STOCK	174,456	103,490	487	277,946	597,222,950.8	79,690
Acumulado Anual	223,631	134,933	7,686	358,564	28,364,973,950.8	89,640



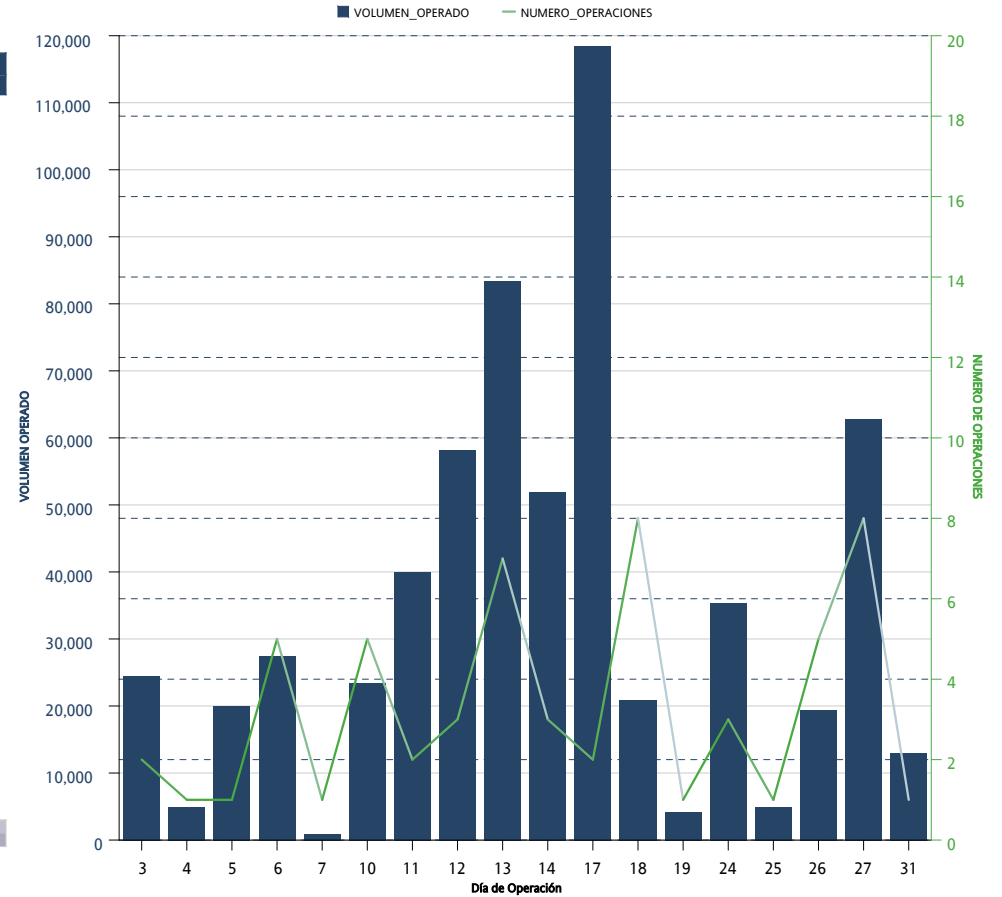
OPCIONES <i>OPTIONS</i>	CALLS	PUTS	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
CEMEX	11,000	12,000	23,000	25.66%
GMEXICO	8,062	13,038	21,100	23.54%
CEMEX A	14,000		14,000	15.62%
AMOVIL	6,750	6,102	12,852	14.34%
WALMART	1,340	6,638	7,978	8.90%
IPC	2,289	3,576	5,865	6.54%
DOLAR	3,050	1,035	4,085	4.56%
FEMSA	50	425	475	0.53%
NAFTRAC		285	285	0.32%



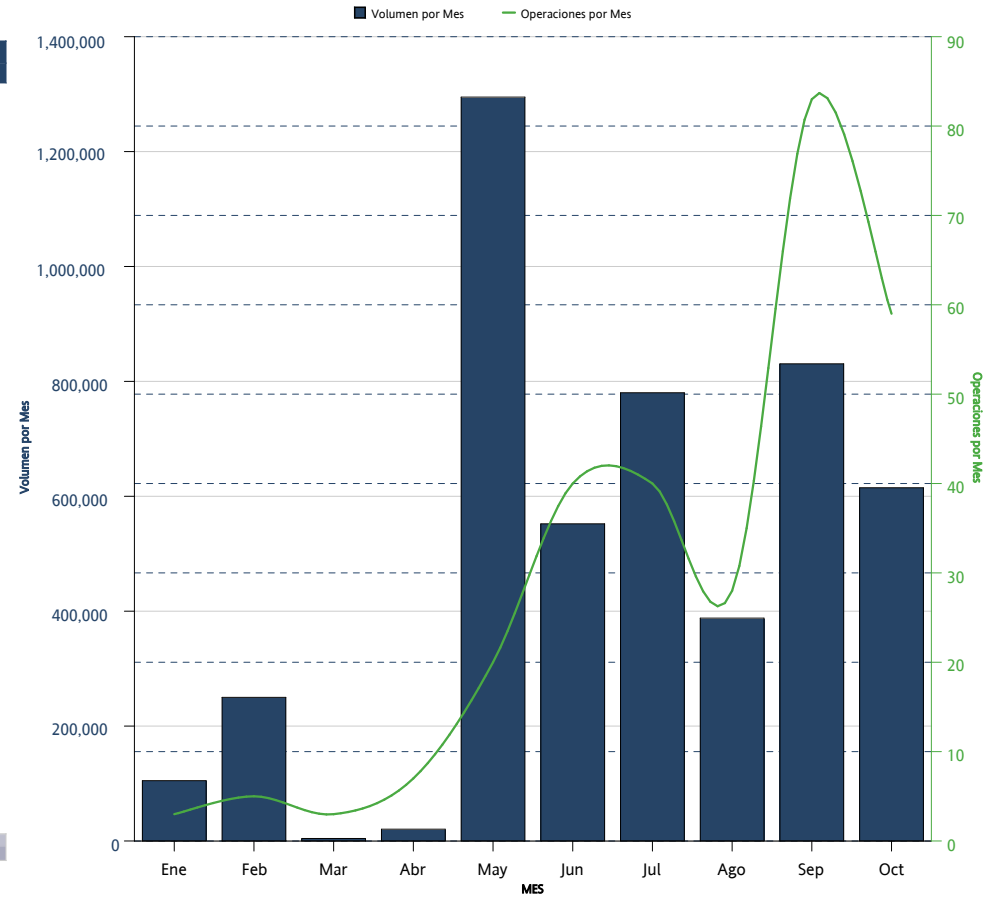
SWAPS



SWAPS	OPERACIONES	VOLUMEN	IMPORTE	INTERÉS ABIERTO
SWAPS	NUMBER OF TRADES	VOLUME	NOTIONAL VALUE	OPEN INTEREST
3X1	0	0	0	21,000
6X1	0	0	0	853,700
9X1	6	78,500	7,850,000,000	361,800
13X1	0	0	0	267,001
19X1	0	0	0	5,000
20X1	0	0	0	5,000
23X1	3	11,000	1,100,000,000	30,000
25X1	1	117,200	11,720,000,000	672,200
26X1	13	50,800	5,080,000,000	434,060
30X1	2	10,000	1,000,000,000	28,000
33X1	2	10,000	1,000,000,000	34,000
36X1	1	5,000	500,000,000	30,000
39X1	14	66,500	6,650,000,000	83,950
43X1	0	0	0	9,000
46X1	0	0	0	7,000
49X1	0	0	0	5,500
52X1	0	0	0	36,500
55X1	0	0	0	5,000
64X1	0	0	0	1,300
65X1	9	196,500	19,650,000,000	217,800
75X1	0	0	0	381,000
91X1	2	29,200	2,920,000,000	29,200
109X1	0	0	0	125,000
130X1	6	40,200	4,020,000,000	173,740
179X1	0	0	0	69,000
195X1	0	0	0	28,500
242X1	0	0	0	34,800
260X1	0	0	0	11,750
Total Mensual	59	614,900	61,490,000,000	3,960,801



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	27	521,020	52,102,000,000	21,000
6X1	28	1,004,700	100,470,000,000	853,700
8X1	1	740	74,000,000	
9X1	24	371,800	37,180,000,000	361,800
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	7	30,000	3,000,000,000	30,000
25X1	2	672,200	67,220,000,000	672,200
26X1	75	470,050	47,005,000,000	434,060
30X1	6	28,000	2,800,000,000	28,000
33X1	6	34,000	3,400,000,000	34,000
36X1	6	30,000	3,000,000,000	30,000
39X1	27	115,950	11,595,000,000	83,950
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	13	288,300	28,830,000,000	217,800
75X1	1	381,000	38,100,000,000	381,000
91X1	2	29,200	2,920,000,000	29,200
109X1	1	125,000	12,500,000,000	125,000
130X1	17	141,700	14,170,000,000	173,740
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	288	4,840,421	484,042,100,000	3,960,801



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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