



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Noviembre 2016 / November 2016





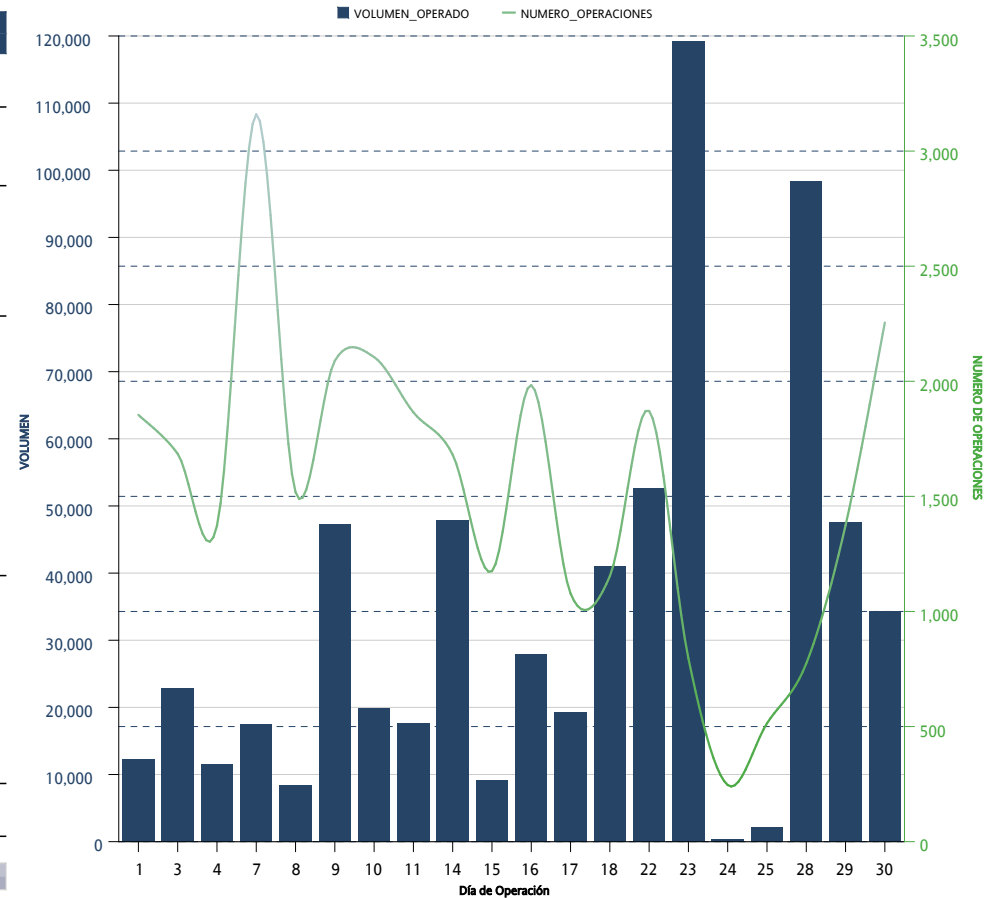
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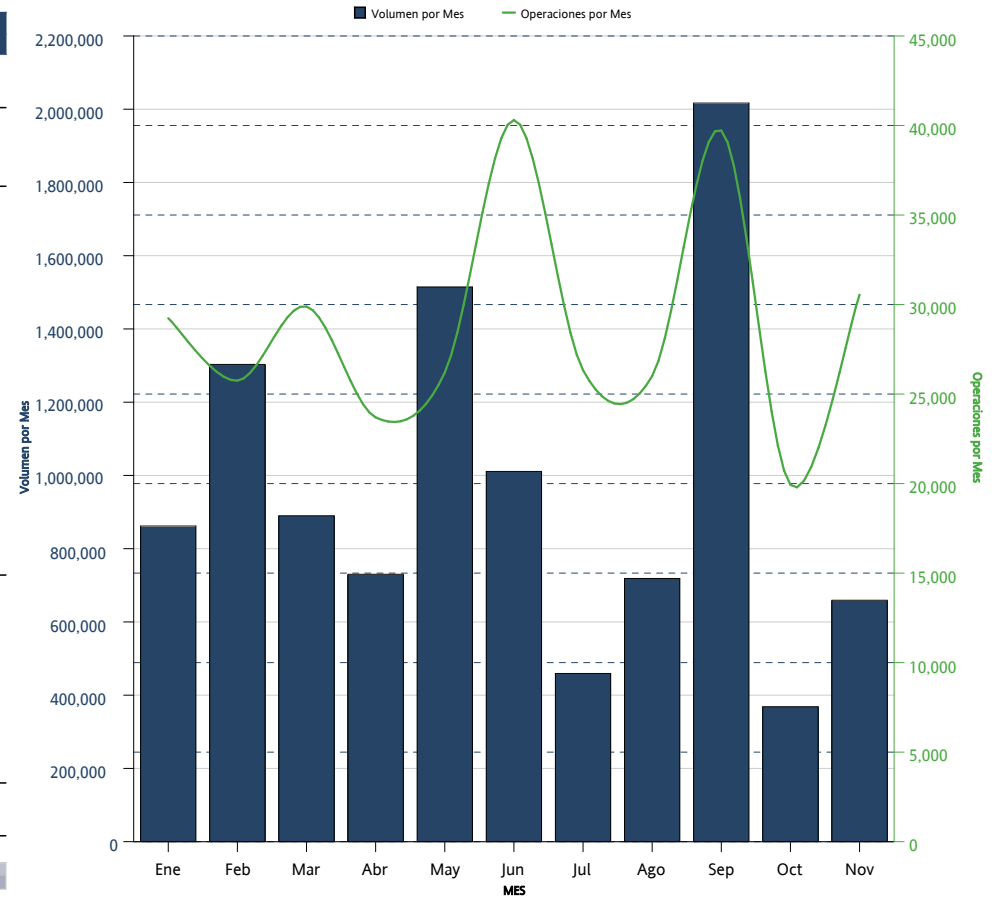
FUTUROS / FUTURES



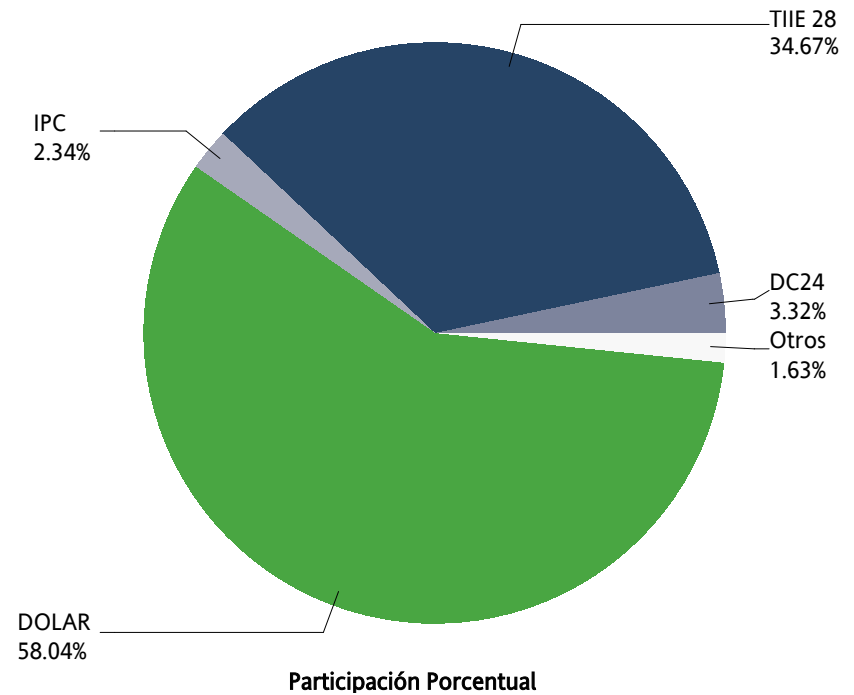
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	720	410,321	84,516,735,404	1,032,829
EURO	1	4	881,000	27
DIVISAS / CURRENCIES	721	410,325	84,517,616,404	1,032,856
IPC	25,411	71,884	32,952,904,330	41,629
Mini IPC	4,315	50,414	4,644,043,620	3,098
INDICES / INDICES	29,726	122,298	37,596,947,950	44,727
CETE 91	0	0	0	0
TIIE 28	0	0	0	616,940
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	0	0	0	616,940
DC18	2	6,500	673,225,000	7,000
DC24	89	98,180	11,571,194,750	59,027
JN21	2	6,000	591,750,000	5,700
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
MR26	3	1,200	111,885,000	1,000
MY31	0	0	0	0
NV42	4	13,672	1,391,613,200	12,172
BONOS / BONDS	100	125,552	14,339,667,950	84,899
AMOVIL	0	0	0	0
CEMEX	0	0	0	0
FEMSA	0	0	0	0
GCARSO	0	0	0	0
GMEXICO	1	1,000	5,099,000	0
MEXTRAC	0	0	0	0
WALMART	0	0	0	0
ACCIONES / SINGLE STOCK	1	1,000	5,099,000	0
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
Total Mensual	30,548	659,175	136,459,331,304	1,779,422



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	9,744	6,879,139	1,280,057,544,035	1,032,829
EURO	50	5,584	1,122,674,720	27
DIVISAS / CURRENCIES	9,794	6,884,723	1,281,180,218,755	1,032,856
IPC	263,310	864,920	392,471,466,920	41,629
Mini IPC	39,762	490,822	44,539,451,440	3,098
INDICES / INDICES	303,072	1,355,742	437,010,918,360	44,727
CETE 91	0	0	0	0
TIIE 28	56	491,100	48,969,982,800	616,940
DC18	304	334,530	36,741,535,000	7,000
DC24	4,021	1,293,083	165,024,564,950	59,027
JN21	25	13,000	1,325,182,500	5,700
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	3	1,200	111,885,000	1,000
MY31	15	2,800	318,985,000	0
NV42	317	147,972	16,849,551,900	12,172
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	4,741	2,283,685	269,341,687,150	701,839
AMOVIL	0	0	0	0
CEMEX	0	0	0	0
FEMSA	0	0	0	0
GCARSO	0	0	0	0
GMEXICO	8	8,750	38,455,000	0
MEXTRAC	0	0	0	0
WALMART	0	0	0	0
ACCIONES / SINGLE STOCK	8	8,750	38,455,000	0
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
Acumulado Anual	317,615	10,532,900	1,987,571,279,265	1,779,422



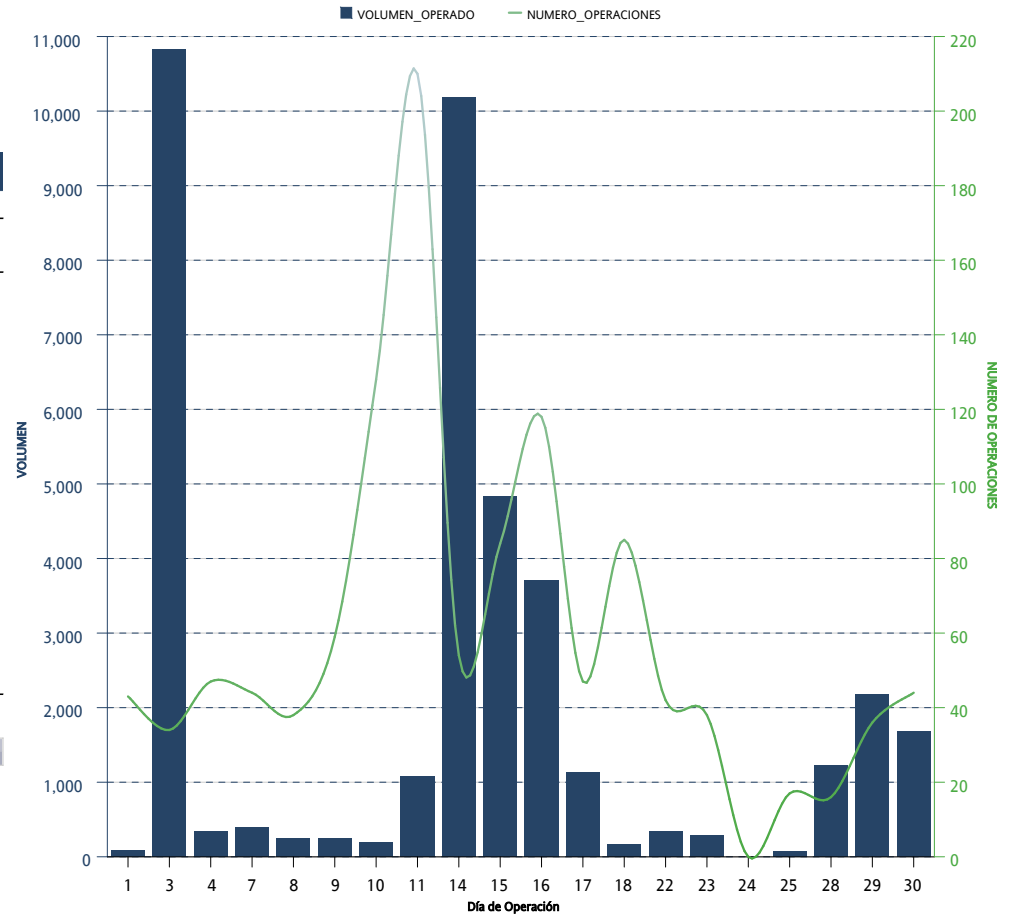
FUTUROS <i>FUTURES</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	1,032,829	58.04%
TIIE 28	616,940	34.67%
DC24	59,027	3.32%
IPC	41,629	2.34%
NV42	12,172	0.68%
DC18	7,000	0.39%
JN21	5,700	0.32%
Mini IPC	3,098	0.17%
MR26	1,000	0.06%
EURO	27	0.00%



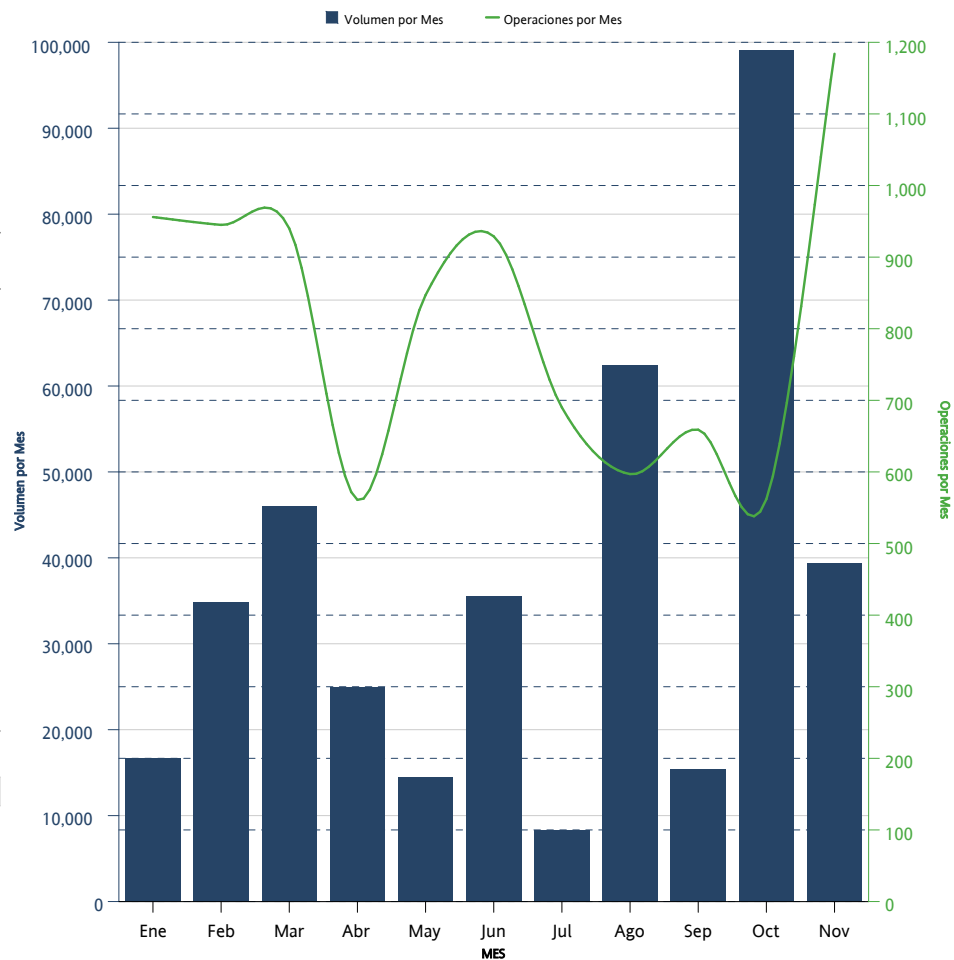
OPCIONES / OPTIONS



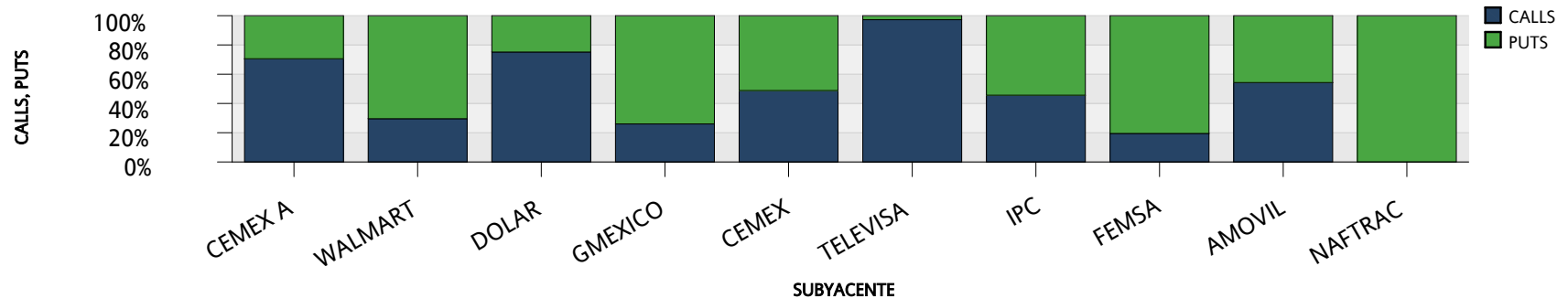
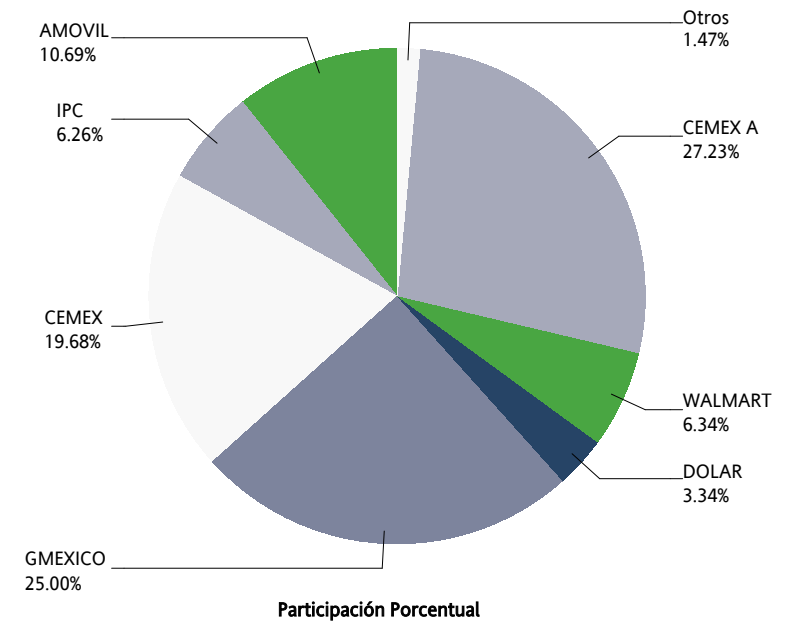
OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	2,353	2,259	1,118	4,612	2,097,335,000	7,817
INDICES / INDICES	2,353	2,259	1,118	4,612	2,097,335,000	7,817
DOLAR	80	0	3	80	16,600,000	4,165
DIVISAS / CURRENCIES	80	0	3	80	16,600,000	4,165
ALFA	0	0	0	0	0	0
AMOVIL	500	0	1	500	650,000	13,352
CEMEX	1,000	570	4	1,570	2,679,000	24,570
CEMEX A	10,000	10,000	4	20,000	32,999,200	34,000
FEMSA	51	434	13	485	7,300,500	518
GMEXICO	61	10,061	35	10,122	50,010,000	31,222
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	285
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	1,000	28	3	1,028	11,340,800	1,028
WALMART	1,000	65	3	1,065	4,960,000	7,913
ACCIONES / SINGLE STOCK	13,612	21,158	63	34,770	109,939,500	112,888
Mensual Total	16,045	23,417	1,184	39,462	2,223,874,500	124,870



OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	23,986	29,990	8,191	53,976	24,047,415,000	7,817
INDICES / INDICES	23,986	29,990	8,191	53,976	24,047,415,000	7,817
DOLAR	27,622	3,712	129	31,334	5,834,271,000	4,165
DIVISAS / CURRENCIES	27,622	3,712	129	31,334	5,834,271,000	4,165
ALFA	0	0	0	0	0	0
AMOVIL	87,161	32,114	71	119,275	141,210,250	13,352
CEMEX	39,504	22,577	58	62,081	82,501,700	24,570
CEMEX A	24,203	19,002	26	43,205	64,870,800.8	34,000
FEMSA	651	987	124	1,638	29,240,500	518
GMEXICO	17,245	31,232	100	48,477	217,895,600	31,222
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	1,633	628	25	2,261	22,352,400	1,028
WALMART	17,671	12,815	126	30,486	129,557,400	7,913
ACCIONES / SINGLE STOCK	188,068	124,648	550	312,716	707,162,450.8	112,888
Acumulado Anual	239,676	158,350	8,870	398,026	30,588,848,450.8	124,870



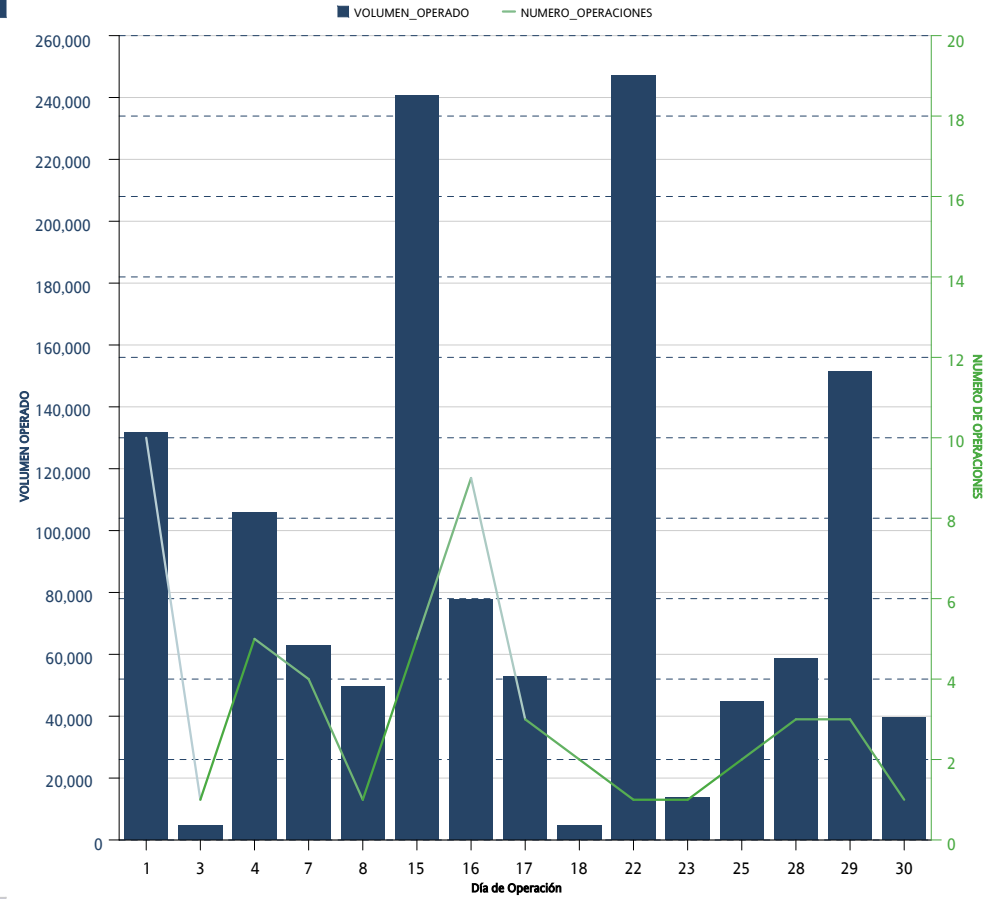
OPCIONES	CALLS	PUTS	INTERÉS ABIERTO	PARTICIPACIÓN PORCENTUAL
<i>OPTIONS</i>	<i>CALLS</i>	<i>PUTS</i>	<i>OPEN INTEREST</i>	<i>PERCENTAGE</i>
CEMEX A	24,000	10,000	34,000	27.23%
GMEXICO	8,123	23,099	31,222	25.00%
CEMEX	12,000	12,570	24,570	19.68%
AMOVIL	7,250	6,102	13,352	10.69%
WALMART	2,340	5,573	7,913	6.34%
IPC	3,569	4,248	7,817	6.26%
DOLAR	3,130	1,035	4,165	3.34%
TELEVISA	1,000	28	1,028	0.82%
FEMSA	101	417	518	0.41%
NAFTRAC		285	285	0.23%



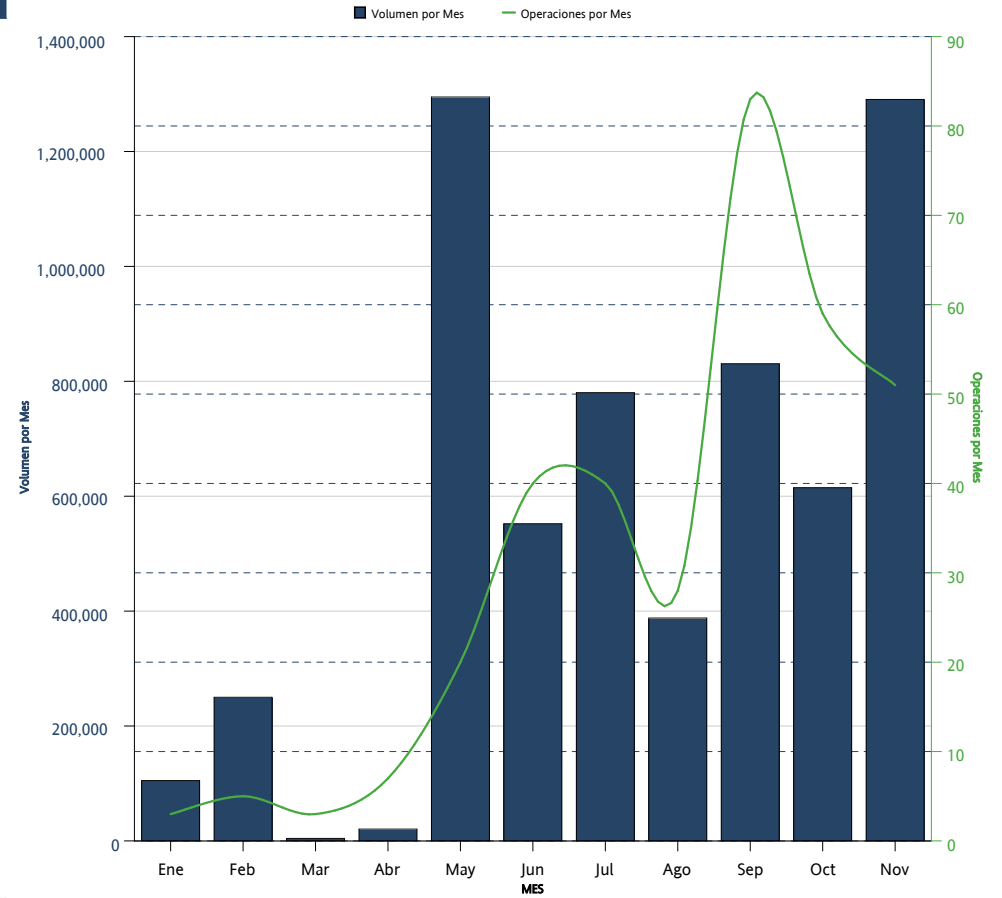
SWAPS



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	10	225,000	22,500,000,000	225,000
6X1	0	0	0	673,700
8X1	1	247,500	24,750,000,000	247,500
9X1	1	13,000	1,300,000,000	374,800
13X1	2	55,000	5,500,000,000	322,001
16X1	1	50,000	5,000,000,000	50,000
19X1	0	0	0	5,000
20X1	0	0	0	5,000
23X1	0	0	0	30,000
25X1	0	0	0	672,200
26X1	4	112,000	11,200,000,000	546,060
30X1	0	0	0	28,000
33X1	0	0	0	34,000
36X1	0	0	0	30,000
39X1	12	74,800	7,480,000,000	158,750
43X1	0	0	0	9,000
46X1	0	0	0	7,000
49X1	0	0	0	5,500
52X1	1	5,000	500,000,000	41,500
55X1	0	0	0	5,000
64X1	0	0	0	1,300
65X1	8	134,800	13,480,000,000	352,600
75X1	0	0	0	381,000
82X1	1	100,200	10,020,000,000	100,200
91X1	1	10,000	1,000,000,000	39,200
102X1	1	111,800	11,180,000,000	111,800
109X1	0	0	0	125,000
114X1	2	92,750	9,275,000,000	92,750
130X1	5	46,750	4,675,000,000	220,490
179X1	0	0	0	69,000
191X1	1	12,000	1,200,000,000	12,000
195X1	0	0	0	28,500
242X1	0	0	0	34,800
260X1	0	0	0	11,750
Total Mensual	51	1,290,600	129,060,000,000	5,050,401



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	37	746,020	74,602,000,000	225,000
6X1	28	1,004,700	100,470,000,000	673,700
8X1	2	248,240	24,824,000,000	247,500
9X1	25	384,800	38,480,000,000	374,800
13X1	24	407,011	40,701,100,000	322,001
16X1	1	50,000	5,000,000,000	50,000
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	79	582,050	58,205,000,000	546,060
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	39	190,750	19,075,000,000	158,750
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	5	41,500	4,150,000,000	41,500
55X1	2	5,000	500,000,000	5,000
64X1	1	1,300	130,000,000	1,300
65X1	21	423,100	42,310,000,000	352,600
75X1	1	381,000	38,100,000,000	381,000
82X1	1	100,200	10,020,000,000	100,200
91X1	3	39,200	3,920,000,000	39,200
102X1	1	111,800	11,180,000,000	111,800
109X1	1	125,000	12,500,000,000	125,000
114X1	2	92,750	9,275,000,000	92,750
130X1	22	188,450	18,845,000,000	220,490
179X1	1	69,000	6,900,000,000	69,000
191X1	1	12,000	1,200,000,000	12,000
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	339	6,131,021	613,102,100,000	5,050,401



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