

Indicadores del Mercado

de Productos Derivados

- ▶ Resumen del Mercado
- ▶ Boletín Diario de Transacciones
- ▶ Avisos de Mercado

Boletín de Futuros / Futures Bulletin

21 DE FEBRERO DE 2011

AÑO 13

NÚMERO 3,067

ISSN 1405-7158

FECHA DE VENCIMIENTO MATURITY DATE	OPERAC. TRADES	VOLUMEN VOLUME	IMPORTE (000). \$(000) pesos	PRECIO CIERRE LAST	VARIACION % CHANGE	PRECIO LIQUIDACION SETTLEMENT	VARIACION % CHANGE	POSTURAS DE VENTA ASK	POSTURAS DE COMPRA BID	CONTRATOS ABIERTOS OPEN INTEREST
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FUTUROS SOBRE DÓLAR DE LOS ESTADOS UNIDOS DE AMERICA / U.S. DOLLAR FUTURES

VALOR SUBYACENTE /	12.0660	VAR. CHANGE:	0.33%									
2011/FEB/21	N.O.	-----	-----	-----	-----	12.0612	0.0342	0.28	12.064	12.058	-----	
2011/FEB/22	N.O.	-----	-----	-----	-----	12.0645	0.0364	0.30	-----	-----	-----	
2011/FEB/23	N.O.	-----	-----	-----	-----	12.0658	0.0367	0.31	-----	-----	-----	
2011/FEB/24	N.O.	-----	-----	-----	-----	12.0671	0.0371	0.31	-----	-----	-----	
2011/FEB/25	N.O.	-----	-----	-----	-----	12.0682	0.0000	0.00	-----	-----	-----	
2011/MAR/14	N.O.	-----	-----	-----	-----	12.0835	0.0320	0.27	12.087	12.080	242,439	
2011/ABR/18	N.O.	-----	-----	-----	-----	12.1193	0.0318	0.26	12.127	12.112	22,589	
2011/MAY/16	N.O.	-----	-----	-----	-----	12.1445	0.0310	0.26	12.152	12.137	34,025	
2011/JUN/13	N.O.	-----	-----	-----	-----	12.1760	0.0310	0.26	12.187	12.165	17,152	
2011/JUL/18	N.O.	-----	-----	-----	-----	12.2131	0.0366	0.30	-----	-----	154	
2011/AGO/15	N.O.	-----	-----	-----	-----	12.2468	0.0371	0.30	-----	-----	-----	
2011/SEP/19	N.O.	-----	-----	-----	-----	12.2896	0.0369	0.30	-----	-----	25	
2011/OCT/17	N.O.	-----	-----	-----	-----	12.3254	0.0366	0.30	-----	-----	5	
2011/NOV/14	N.O.	-----	-----	-----	-----	12.3625	0.0362	0.29	-----	-----	-----	
2011/DIC/19	N.O.	-----	-----	-----	-----	12.4129	0.0354	0.29	-----	-----	-----	
2012/ENE/16	N.O.	-----	-----	-----	-----	12.4562	0.0354	0.29	-----	-----	155	
2012/FEB/13	N.O.	-----	-----	-----	-----	12.4966	0.0357	0.29	-----	-----	-----	
2012/MAR/16	N.O.	-----	-----	-----	-----	12.5414	0.0358	0.29	-----	-----	-----	
2012/ABR/16	N.O.	-----	-----	-----	-----	12.5838	0.0358	0.29	-----	-----	-----	
2012/MAY/14	N.O.	-----	-----	-----	-----	12.6217	0.0356	0.28	-----	-----	-----	
2012/JUN/18	N.O.	-----	-----	-----	-----	12.6694	0.0354	0.28	-----	-----	-----	
2012/JUL/16	N.O.	-----	-----	-----	-----	12.7087	0.0353	0.28	-----	-----	154	
2012/AGO/13	N.O.	-----	-----	-----	-----	12.7498	0.0353	0.28	-----	-----	-----	
2012/SEP/17	N.O.	-----	-----	-----	-----	12.8040	0.0360	0.28	-----	-----	-----	
2012/OCT/15	N.O.	-----	-----	-----	-----	12.8478	0.0369	0.29	-----	-----	-----	
2012/NOV/16	N.O.	-----	-----	-----	-----	12.8980	0.0382	0.30	-----	-----	-----	
2012/DIC/17	N.O.	-----	-----	-----	-----	12.9462	0.0395	0.31	-----	-----	-----	
2013/ENE/14	N.O.	-----	-----	-----	-----	12.9890	0.0406	0.31	-----	-----	68	
2013/FEB/18	N.O.	-----	-----	-----	-----	13.0408	0.0416	0.32	-----	-----	-----	
2013/MAR/15	N.O.	-----	-----	-----	-----	13.0756	0.0420	0.32	-----	-----	-----	
2013/ABR/15	N.O.	-----	-----	-----	-----	13.1170	0.0420	0.32	-----	-----	-----	
2013/MAY/13	N.O.	-----	-----	-----	-----	13.1545	0.0416	0.32	-----	-----	-----	
2013/JUN/17	N.O.	-----	-----	-----	-----	13.2023	0.0412	0.31	-----	-----	-----	
2013/JUL/15	N.O.	-----	-----	-----	-----	13.2406	0.0406	0.31	-----	-----	67	
2013/AGO/19	N.O.	-----	-----	-----	-----	13.2887	0.0399	0.30	-----	-----	-----	
2013/SEP/13	N.O.	-----	-----	-----	-----	13.3231	0.0392	0.30	-----	-----	-----	
2013/OCT/14	N.O.	-----	-----	-----	-----	13.3660	0.0384	0.29	-----	-----	-----	
2013/NOV/15	N.O.	-----	-----	-----	-----	13.4106	0.0376	0.28	-----	-----	-----	
2013/DIC/16	N.O.	-----	-----	-----	-----	13.4539	0.0368	0.27	-----	-----	-----	
2014/ENE/13	N.O.	-----	-----	-----	-----	13.4935	0.0362	0.27	-----	-----	1,133	
2014/FEB/17	N.O.	-----	-----	-----	-----	13.5443	0.0356	0.26	-----	-----	-----	
2014/MAR/14	N.O.	-----	-----	-----	-----	13.5815	0.0353	0.26	-----	-----	-----	
2014/ABR/14	N.O.	-----	-----	-----	-----	13.6285	0.0352	0.26	-----	-----	-----	
2014/JUL/14	N.O.	-----	-----	-----	-----	13.7690	0.0349	0.25	-----	-----	33	
2015/ENE/19	N.O.	-----	-----	-----	-----	14.0620	0.0354	0.25	-----	-----	33	
2015/JUL/13	N.O.	-----	-----	-----	-----	14.3429	0.0351	0.25	-----	-----	33	
2016/ENE/18	N.O.	-----	-----	-----	-----	14.6182	0.0365	0.25	-----	-----	33	
2016/JUL/18	N.O.	-----	-----	-----	-----	14.8219	-0.0035	-0.02	-----	-----	33	
2016/SEP/19	N.O.	-----	-----	-----	-----	14.9122	-0.0057	-0.04	-----	-----	-----	
2017/ENE/16	N.O.	-----	-----	-----	-----	15.0853	-0.0100	-0.07	-----	-----	544	
2017/JUL/17	N.O.	-----	-----	-----	-----	15.3575	-0.0172	-0.11	-----	-----	-----	
2018/ENE/15	N.O.	-----	-----	-----	-----	15.6405	-0.0251	-0.16	-----	-----	-----	
2018/JUL/16	N.O.	-----	-----	-----	-----	15.8987	-0.0284	-0.18	-----	-----	-----	
2019/ENE/14	N.O.	-----	-----	-----	-----	16.1564	-0.0315	-0.19	-----	-----	-----	
2019/JUL/15	N.O.	-----	-----	-----	-----	16.4213	-0.0344	-0.21	-----	-----	-----	
2020/ENE/13	N.O.	-----	-----	-----	-----	16.6950	-0.0369	-0.22	-----	-----	-----	
2020/JUL/13	N.O.	-----	-----	-----	-----	16.9790	-0.0390	-0.23	-----	-----	-----	
2021/ENE/18	N.O.	-----	-----	-----	-----	17.2864	-0.0409	-0.24	-----	-----	-----	
TOTAL	0	0	0.00									318,675

FUTUROS SOBRE EL EURO / EURO FUTURES

VALOR SUBYACENTE /	16.5051	VAR. CHANGE:	0.24%									
2011/MAR/14	N.O.	-----	-----	-----	-----	16.5424	0.0341	0.21	-----	-----	2,000	
2011/ABR/18	N.O.	-----	-----	-----	-----	16.6072	0.0346	0.21	-----	-----	-----	
2011/MAY/16	N.O.	-----	-----	-----	-----	16.6565	0.0350	0.21	-----	-----	-----	
2011/JUN/13	N.O.	-----	-----	-----	-----	16.7033	0.0355	0.21	-----	-----	-----	
2011/JUL/18	N.O.	-----	-----	-----	-----	16.7614	0.0354	0.21	-----	-----	-----	
2011/AGO/15	N.O.	-----	-----	-----	-----	16.8059	0.0356	0.21	-----	-----	-----	
2011/SEP/19	N.O.	-----	-----	-----	-----	16.8584	0.0354	0.21	-----	-----	-----	
2011/OCT/17	N.O.	-----	-----	-----	-----	16.9020	0.0353	0.21	-----	-----	-----	
2011/NOV/14	N.O.	-----	-----	-----	-----	16.9464	0.0354	0.21	-----	-----	-----	
2011/DIC/19	N.O.	-----	-----	-----	-----	17.0005	0.0350	0.21	-----	-----	-----	
2012/ENE/16	N.O.	-----	-----	-----	-----	17.0451	0.0352	0.21	-----	-----	-----	
2012/FEB/13	N.O.	-----	-----	-----	-----	17.0891	0.0354	0.21	-----	-----	-----	
TOTAL	0	0	0.00									2,000

FUTUROS SOBRE EL IPC / MEXICAN STOCK EXCHANGE IPC FUTURES

VALOR SUBYACENTE /	37,242.05	VAR. CHANGE:	-0.75%									
2011/MAR/18	144	741	277,533.40	37,400	-270	-0.72	37,397	-271	-0.72	37,400	37,340	73,527
2011/JUN/17	15	19	7,139.70	37,550	-290	-0.77	37,550	-266	-0.70	37,540	37,500	17,265
2011/SEP/15	3	7	2,639.00	37,650	-260	-0.69	37,650	-260	-0.69	38,100	37,550	597

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MATURITY DATE	TRADES	VOLUME	\$(000) pesos	LAST	CHANGE		SETTLEMENT	CHANGE		ASK	BID	OPEN INTEREST
2011/DIC/16	N.O.						38,417	-302	-0.78			
TOTAL	162	767	287,312.10									91,389

FUTUROS SOBRE TIIE 28 DÍAS / 28 DAY INTERBANK EQUILIBRIUM INTEREST RATE FUTURES

VALOR SUBYACENTE /		4.86	VAR. CHANGE:	-0.13%								
2011/MAR/16	1	1,000	99,623.43	4.860	-0.010	-0.21	4.86	-0.010	-0.21	4.840	4.860	377,222
2011/ABR/19	1	1,000	99,620.34	4.900	0.000	0.00	4.90	0.000	0.00	4.890	4.900	414,268
2011/MAY/18	5	14,000	1,394,680.14	4.920	0.000	0.00	4.92	0.000	0.00	4.900	4.920	436,567
2011/JUN/15	4	13,000	1,295,032.76	4.950	0.000	0.00	4.95	0.000	0.00	4.930	4.950	629,341
2011/JUL/20	1	1,000	99,614.17	4.980	-0.010	-0.20	4.98	-0.010	-0.20	4.960	4.980	519,280
2011/AGO/17	1	1,000	99,610.31	5.030	0.000	0.00	5.03	0.000	0.00	5.000	5.030	547,538
2011/SEP/21	4	13,000	1,294,862.28	5.120	-0.010	-0.19	5.12	-0.010	-0.19	5.090	5.120	523,499
2011/OCT/19	1	1,000	99,594.87	5.230	-0.010	-0.19	5.23	-0.010	-0.19	5.200	5.230	499,599
2011/NOV/16	1	1,000	99,587.16	5.330	-0.010	-0.19	5.33	-0.010	-0.19	5.300	5.330	486,499
2011/DIC/21	1	1,000	99,579.45	5.430	-0.010	-0.18	5.43	-0.010	-0.18	5.400	5.430	388,975
2012/ENE/18	2	2,000	199,104.92				5.53	-0.010	-0.18			282,824
2012/FEB/15	2	2,000	199,104.92				5.63	0.000	0.00			282,741
2012/MAR/21	2	2,000	199,104.92				5.73	0.000	0.00			282,656
2012/ABR/18	2	2,000	199,104.92				5.83	0.000	0.00			282,571
2012/MAY/16	2	2,000	199,104.92				5.93	0.000	0.00			282,487
2012/JUN/20	2	2,000	199,104.92				6.03	0.010	0.17			267,400
2012/JUL/18	N.O.						6.12	0.010	0.16			259,447
2012/AGO/15	N.O.						6.21	0.000	0.00			259,359
2012/SEP/19	N.O.						6.30	0.000	0.00			269,271
2012/OCT/17	N.O.						6.38	-0.020	-0.31			268,709
2012/NOV/21	N.O.						6.47	-0.020	-0.31			268,620
2012/DIC/19	N.O.						6.56	-0.030	-0.46			268,530
2013/ENE/16	N.O.						6.63	-0.030	-0.45			335,227
2013/FEB/20	N.O.						6.70	-0.040	-0.59			335,227
2013/MAR/20	N.O.						6.77	-0.040	-0.59			335,227
2013/ABR/17	N.O.						6.85	-0.040	-0.58			335,227
2013/MAY/15	N.O.						6.92	-0.040	-0.57			335,227
2013/JUN/19	N.O.						6.99	-0.050	-0.71			335,227
2013/JUL/17	N.O.						7.09	-0.050	-0.70			335,968
2013/AGO/21	N.O.						7.20	-0.030	-0.41			335,968
2013/SEP/18	N.O.						7.30	-0.030	-0.41			335,968
2013/OCT/16	N.O.						7.40	-0.030	-0.40			335,968
2013/NOV/20	N.O.						7.50	-0.030	-0.40			335,968
2013/DIC/18	N.O.						7.61	-0.010	-0.13			334,588
2014/ENE/15	N.O.						7.62	-0.010	-0.13			313,496
2014/FEB/19	N.O.						7.62	-0.020	-0.26			313,496
2014/MAR/19	N.O.						7.63	-0.020	-0.26			313,496
2014/ABR/15	N.O.						7.63	-0.040	-0.52			313,496
2014/MAY/21	N.O.						7.64	-0.040	-0.52			313,496
2014/JUN/18	N.O.						7.64	-0.050	-0.65			318,696
2014/JUL/16	N.O.						7.75	-0.050	-0.64			321,734
2014/AGO/20	N.O.						7.87	-0.040	-0.51			321,734
2014/SEP/17	N.O.						7.98	-0.040	-0.50			321,734
2014/OCT/15	N.O.						8.10	-0.020	-0.25			321,734
2014/NOV/19	N.O.						8.21	-0.020	-0.24			321,734
2014/DIC/17	N.O.						8.33	-0.010	-0.12			321,734
2015/ENE/21	N.O.						8.34	-0.020	-0.24			331,684
2015/FEB/18	N.O.						8.36	-0.010	-0.12			331,684
2015/MAR/18	N.O.						8.37	-0.020	-0.24			331,684
2015/ABR/15	N.O.						8.39	-0.020	-0.24			331,684
2015/MAY/20	N.O.						8.40	-0.030	-0.36			331,684
2015/JUN/17	N.O.						8.42	-0.020	-0.24			331,684
2015/JUL/15	N.O.						8.48	-0.030	-0.35			331,684
2015/AGO/19	N.O.						8.53	-0.060	-0.70			331,684
2015/SEP/15	N.O.						8.59	-0.070	-0.81			333,684
2015/OCT/21	N.O.						8.65	-0.090	-1.03			333,684
2015/NOV/18	N.O.						8.71	-0.100	-1.14			336,684
2015/DIC/16	N.O.						8.76	-0.130	-1.46			331,690
2016/ENE/20	N.O.						8.77	-0.120	-1.35			297,290
2016/FEB/17	N.O.						8.78	-0.110	-1.24			297,290
2016/MAR/16	N.O.						8.80	-0.090	-1.01			303,290
2016/ABR/20	N.O.						8.81	-0.090	-1.01			303,290
2016/MAY/18	N.O.						8.82	-0.080	-0.90			303,290
2016/JUN/15	N.O.						8.83	-0.070	-0.79			289,290
2016/JUL/20	N.O.						8.85	-0.050	-0.56			284,290
2016/AGO/17	N.O.						8.86	-0.040	-0.45			285,090
2016/SEP/21	N.O.						8.87	-0.030	-0.34			285,090
2016/OCT/19	N.O.						8.88	-0.030	-0.34			285,090
2016/NOV/16	N.O.						8.90	-0.010	-0.11			285,090
2016/DIC/21	N.O.						8.91	0.000	0.00			285,090
2017/ENE/18	N.O.						8.95	0.010	0.11			45,000
2017/FEB/15	N.O.						8.98	0.010	0.11			45,000
2017/MAR/15	N.O.						9.02	0.020	0.22			45,000
2017/ABR/19	N.O.						9.06	0.030	0.33			45,000
2017/MAY/17	N.O.						9.09	0.030	0.33			45,000
2017/JUN/21	N.O.						9.13	0.040	0.44			55,000
2017/JUL/19	N.O.						9.17	0.060	0.66			60,000
2017/AGO/16	N.O.						9.21	0.070	0.77			53,000

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					\$	%		\$	%	DE VENTA ASK	DE COMPRA BID	
2017/SEP/20	N.O.	-----	-----	-----	-----	-----	9.24	0.070	0.76	-----	-----	56,000
2017/OCT/18	N.O.	-----	-----	-----	-----	-----	9.28	0.080	0.87	-----	-----	45,000
2017/NOV/15	N.O.	-----	-----	-----	-----	-----	9.32	0.090	0.98	-----	-----	15,000
2017/DIC/20	N.O.	-----	-----	-----	-----	-----	9.35	0.090	0.97	-----	-----	15,000
2018/ENE/17	N.O.	-----	-----	-----	-----	-----	9.35	0.080	0.86	-----	-----	15,000
2018/FEB/21	N.O.	-----	-----	-----	-----	-----	9.35	0.080	0.86	-----	-----	5,000
2018/MAR/21	N.O.	-----	-----	-----	-----	-----	9.35	0.070	0.75	-----	-----	5,000
2018/ABR/18	N.O.	-----	-----	-----	-----	-----	9.35	0.070	0.75	-----	-----	5,000
2018/MAY/16	N.O.	-----	-----	-----	-----	-----	9.35	0.060	0.65	-----	-----	5,000
2018/JUN/20	N.O.	-----	-----	-----	-----	-----	9.35	0.050	0.54	-----	-----	5,000
2018/JUL/18	N.O.	-----	-----	-----	-----	-----	9.35	0.050	0.54	-----	-----	5,000
2018/AGO/15	N.O.	-----	-----	-----	-----	-----	9.35	0.040	0.43	-----	-----	-----
2018/SEP/19	N.O.	-----	-----	-----	-----	-----	9.35	0.030	0.32	-----	-----	-----
2018/OCT/17	N.O.	-----	-----	-----	-----	-----	9.35	0.030	0.32	-----	-----	-----
2018/NOV/21	N.O.	-----	-----	-----	-----	-----	9.35	0.020	0.21	-----	-----	-----
2018/DIC/19	N.O.	-----	-----	-----	-----	-----	9.35	0.020	0.21	-----	-----	-----
2019/ENE/16	N.O.	-----	-----	-----	-----	-----	8.91	0.160	1.83	-----	-----	-----
2019/FEB/20	N.O.	-----	-----	-----	-----	-----	9.04	0.130	1.46	-----	-----	-----
2019/MAR/20	N.O.	-----	-----	-----	-----	-----	9.17	0.100	1.10	-----	-----	-----
2019/ABR/16	N.O.	-----	-----	-----	-----	-----	9.30	0.080	0.87	-----	-----	-----
2019/MAY/15	N.O.	-----	-----	-----	-----	-----	9.43	0.050	0.53	-----	-----	-----
2019/JUN/19	N.O.	-----	-----	-----	-----	-----	9.56	0.020	0.21	-----	-----	-----
2019/JUL/17	N.O.	-----	-----	-----	-----	-----	9.68	-0.010	-0.10	-----	-----	-----
2019/AGO/21	N.O.	-----	-----	-----	-----	-----	9.81	-0.040	-0.41	-----	-----	-----
2019/SEP/18	N.O.	-----	-----	-----	-----	-----	9.94	-0.070	-0.70	-----	-----	-----
2019/OCT/16	N.O.	-----	-----	-----	-----	-----	10.07	-0.100	-0.98	-----	-----	-----
2019/NOV/20	N.O.	-----	-----	-----	-----	-----	10.20	-0.120	-1.16	-----	-----	-----
2019/DIC/18	N.O.	-----	-----	-----	-----	-----	10.33	-0.150	-1.43	-----	-----	-----
2020/ENE/15	N.O.	-----	-----	-----	-----	-----	10.29	-0.120	-1.15	-----	-----	-----
2020/FEB/19	N.O.	-----	-----	-----	-----	-----	10.24	-0.100	-0.97	-----	-----	-----
2020/MAR/18	N.O.	-----	-----	-----	-----	-----	10.20	-0.070	-0.68	-----	-----	-----
2020/ABR/15	N.O.	-----	-----	-----	-----	-----	10.16	-0.040	-0.39	-----	-----	-----
2020/MAY/20	N.O.	-----	-----	-----	-----	-----	10.11	-0.020	-0.20	-----	-----	-----
2020/JUN/17	N.O.	-----	-----	-----	-----	-----	10.07	0.010	0.10	-----	-----	-----
2020/JUL/15	N.O.	-----	-----	-----	-----	-----	10.02	0.040	0.40	-----	-----	-----
2020/AGO/19	N.O.	-----	-----	-----	-----	-----	9.98	0.070	0.71	-----	-----	-----
2020/SEP/15	N.O.	-----	-----	-----	-----	-----	9.94	0.100	1.02	-----	-----	-----
2020/OCT/21	N.O.	-----	-----	-----	-----	-----	9.89	0.120	1.23	-----	-----	-----
2020/NOV/18	N.O.	-----	-----	-----	-----	-----	9.85	0.150	1.55	-----	-----	-----
2020/DIC/16	N.O.	-----	-----	-----	-----	-----	9.80	0.170	1.77	-----	-----	-----
2021/ENE/20	N.O.	-----	-----	-----	-----	-----	10.27	0.040	0.39	-----	-----	-----
2021/FEB/17	N.O.	-----	-----	-----	-----	-----	10.27	0.040	0.39	-----	-----	-----
TOTAL	32	59,000	5,876,434									24,001,467
FUTURO SWAP DE TIIE 10 AÑOS / 10 YEAR INTEREST RATE SWAP FUTURES												
VALOR SUBYACENTE /		7.75		VAR. CHANGE:	-0.39%							
2011/MAR/16	N.O.	-----	-----	-----	-----	-----	7.870	-0.060	-0.76	7.770	7.970	5,080
TOTAL	0	0	0.00									5,080
FUTURO SOBRE SWAP DE TIIE ENTREGABLE A 2 AÑOS / 2 YEAR CENTRALLY CLEARED TIIE SWAP FUTURES												
VALOR SUBYACENTE /		5.63		VAR. CHANGE:	0.00%							
2011/MAR/16	N.O.	-----	-----	-----	-----	-----	5.705	-0.010	-0.17	-----	-----	2,800
2011/ABR/19	N.O.	-----	-----	-----	-----	-----	5.810	-0.010	-0.17	-----	-----	-----
2011/MAY/18	N.O.	-----	-----	-----	-----	-----	5.900	-0.015	-0.25	-----	-----	-----
2011/JUN/15	N.O.	-----	-----	-----	-----	-----	5.940	0.000	0.00	5.920	5.960	800
2011/JUL/20	N.O.	-----	-----	-----	-----	-----	6.090	-0.015	-0.25	-----	-----	-----
2011/AGO/17	N.O.	-----	-----	-----	-----	-----	6.175	-0.015	-0.24	-----	-----	-----
2011/SEP/21	N.O.	-----	-----	-----	-----	-----	6.280	-0.015	-0.24	-----	-----	-----
TOTAL	0	0	0.00									3,600
FUTURO SOBRE SWAP DE TIIE ENTREGABLE A 10 AÑOS / 10 YEAR CENTRALLY CLEARED TIIE SWAP FUTURES												
VALOR SUBYACENTE /		7.75		VAR. CHANGE:	-0.39%							
2011/MAR/16	N.O.	-----	-----	-----	-----	-----	7.780	-0.035	-0.45	-----	-----	823
2011/ABR/19	N.O.	-----	-----	-----	-----	-----	7.830	-0.035	-0.45	-----	-----	-----
2011/MAY/18	N.O.	-----	-----	-----	-----	-----	7.875	-0.035	-0.44	-----	-----	-----
2011/JUN/15	N.O.	-----	-----	-----	-----	-----	7.915	-0.035	-0.44	-----	-----	-----
2011/JUL/20	N.O.	-----	-----	-----	-----	-----	7.965	-0.040	-0.50	-----	-----	-----
2011/AGO/17	N.O.	-----	-----	-----	-----	-----	8.010	-0.035	-0.44	-----	-----	-----
2011/SEP/21	N.O.	-----	-----	-----	-----	-----	8.060	-0.040	-0.49	-----	-----	-----
TOTAL	0	0	0.00									823
FUTUROS SOBRE CETE 91 DÍAS / 91 DAY TREASURY BILL CERTIFICATE FUTURES												
VALOR SUBYACENTE /		4.27		VAR. CHANGE:	0.00%							
2011/MAR/15	N.O.	-----	-----	-----	-----	-----	4.37	-0.010	-0.23	4.340	4.400	35,500
2011/ABR/18	N.O.	-----	-----	-----	-----	-----	4.44	0.000	0.00	4.430	4.440	25,500
2011/MAY/17	N.O.	-----	-----	-----	-----	-----	4.47	0.000	0.00	4.460	4.480	42,000
2011/JUN/14	N.O.	-----	-----	-----	-----	-----	4.49	0.020	0.45	4.480	4.490	12,000
2011/JUL/19	N.O.	-----	-----	-----	-----	-----	4.80	-0.020	-0.41	-----	-----	-----
2011/AGO/16	N.O.	-----	-----	-----	-----	-----	4.82	0.020	0.42	-----	-----	-----
2011/SEP/20	N.O.	-----	-----	-----	-----	-----	4.71	0.040	0.86	-----	-----	-----
2011/OCT/18	N.O.	-----	-----	-----	-----	-----	4.68	0.010	0.21	-----	-----	-----
2011/NOV/15	N.O.	-----	-----	-----	-----	-----	4.67	-0.020	-0.43	-----	-----	-----
2011/DIC/20	N.O.	-----	-----	-----	-----	-----	4.72	-0.020	-0.42	-----	-----	-----
2012/ENE/17	N.O.	-----	-----	-----	-----	-----	4.86	-0.020	-0.41	-----	-----	-----

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de Productos Derivados

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- ▶ Avisos de Mercado

Boletín de Futuros / Futures Bulletin

21 DE FEBRERO DE 2011

AÑO 13

NÚMERO 3,067

ISSN 1405-7158

FECHA DE VENCIMIENTO MATURITY DATE	OPERAC. TRADES	VOLUMEN VOLUME	IMPORTE (000). \$(000) pesos	PRECIO CIERRE LAST	VARIACION		PRECIO LIQUIDACION SETTLEMENT	VARIACION		POSTURAS		CONTRATOS ABIERTOS OPEN INTEREST
					\$	%		\$	%	DE VENTA ASK	DE COMPRA BID	
2012/FEB/14	N.O.	-----	-----	-----	-----	-----	5.06	-0.020	-0.39	-----	-----	-----
2012/MAR/20	N.O.	-----	-----	-----	-----	-----	5.29	0.000	0.00	-----	-----	-----
2012/JUN/19	N.O.	-----	-----	-----	-----	-----	6.13	0.020	0.33	-----	-----	-----
2012/SEP/18	N.O.	-----	-----	-----	-----	-----	6.55	0.020	0.31	-----	-----	-----
2012/DIC/18	N.O.	-----	-----	-----	-----	-----	6.59	0.050	0.76	-----	-----	-----
2013/MAR/19	N.O.	-----	-----	-----	-----	-----	6.74	-0.050	-0.74	-----	-----	-----
2013/JUN/18	N.O.	-----	-----	-----	-----	-----	6.80	-0.400	-5.56	-----	-----	-----
2013/SEP/17	N.O.	-----	-----	-----	-----	-----	7.13	-0.350	-4.68	-----	-----	-----
2013/DIC/17	N.O.	-----	-----	-----	-----	-----	7.79	0.100	1.30	-----	-----	-----
2014/MAR/18	N.O.	-----	-----	-----	-----	-----	8.14	0.230	2.91	-----	-----	-----
2014/JUN/17	N.O.	-----	-----	-----	-----	-----	8.45	0.250	3.05	-----	-----	-----
2014/SEP/15	N.O.	-----	-----	-----	-----	-----	8.45	0.190	2.30	-----	-----	-----
2014/DIC/16	N.O.	-----	-----	-----	-----	-----	8.04	-0.020	-0.25	-----	-----	-----
2015/MAR/17	N.O.	-----	-----	-----	-----	-----	8.02	-0.090	-1.11	-----	-----	-----
2015/JUN/16	N.O.	-----	-----	-----	-----	-----	8.28	-0.080	-0.96	-----	-----	-----
2015/SEP/14	N.O.	-----	-----	-----	-----	-----	8.23	-0.050	-0.60	-----	-----	-----
2015/DIC/15	N.O.	-----	-----	-----	-----	-----	7.90	0.040	0.51	-----	-----	-----
2016/MAR/15	N.O.	-----	-----	-----	-----	-----	7.86	0.060	0.77	-----	-----	-----
2016/JUN/14	N.O.	-----	-----	-----	-----	-----	7.86	0.080	1.03	-----	-----	-----
2016/SEP/20	N.O.	-----	-----	-----	-----	-----	8.12	0.030	0.37	-----	-----	-----
2016/DIC/20	N.O.	-----	-----	-----	-----	-----	8.59	-0.090	-1.04	-----	-----	-----
2017/MAR/14	N.O.	-----	-----	-----	-----	-----	8.72	-0.130	-1.47	-----	-----	-----
2017/JUN/20	N.O.	-----	-----	-----	-----	-----	8.72	-0.120	-1.36	-----	-----	-----
2017/SEP/19	N.O.	-----	-----	-----	-----	-----	8.76	-0.120	-1.35	-----	-----	-----
2017/DIC/19	N.O.	-----	-----	-----	-----	-----	8.79	-0.120	-1.35	-----	-----	-----
TOTAL	0	0	0.00									115,000
BONO DE DESARROLLO DEL GOBIERNO FEDERAL A 3 AÑOS / 3 YEARS BOND FUTURES												
VALOR SUBYACENTE /		5.50		VAR. CHANGE:	0.00%							
2011/MAR/31	1	100	10,742.50	107.425	0.025	0.02	107.425	0.025	0.02	107.450	-----	31,760
2011/JUN/30	N.O.	-----	-----	-----	-----	-----	107.150	0.175	0.16	-----	-----	-----
2011/SEP/30	N.O.	-----	-----	-----	-----	-----	106.200	0.175	0.17	-----	-----	-----
2011/DIC/30	N.O.	-----	-----	-----	-----	-----	105.775	0.000	0.00	-----	-----	-----
2012/MAR/30	N.O.	-----	-----	-----	-----	-----	104.825	0.000	0.00	-----	-----	-----
2012/JUN/29	N.O.	-----	-----	-----	-----	-----	104.025	0.000	0.00	-----	-----	-----
2012/SEP/28	N.O.	-----	-----	-----	-----	-----	103.475	0.025	0.02	-----	-----	-----
2012/DIC/31	N.O.	-----	-----	-----	-----	-----	103.625	0.075	0.07	-----	-----	-----
2013/MAR/27	N.O.	-----	-----	-----	-----	-----	103.200	0.100	0.10	-----	-----	-----
2013/JUN/28	N.O.	-----	-----	-----	-----	-----	102.750	0.075	0.07	-----	-----	-----
2013/SEP/30	N.O.	-----	-----	-----	-----	-----	102.325	-0.050	-0.05	-----	-----	-----
2013/DIC/31	N.O.	-----	-----	-----	-----	-----	102.825	-0.175	-0.17	-----	-----	-----
TOTAL	1	100	10,743									31,760
BONO DE DESARROLLO DEL GOBIERNO FEDERAL A 10 AÑOS / 10 YEARS BOND FUTURES												
VALOR SUBYACENTE /		7.20		VAR. CHANGE:	-0.14%							
2011/MAR/31	8	1,030	113,915.50	110.525	0.175	0.16	110.575	0.200	0.18	110.650	110.525	101,742
2011/JUN/30	N.O.	-----	-----	-----	-----	-----	109.400	0.200	0.18	109.425	109.350	5,016
2011/SEP/30	N.O.	-----	-----	-----	-----	-----	108.725	0.450	0.42	-----	-----	-----
2011/DIC/30	N.O.	-----	-----	-----	-----	-----	107.775	0.475	0.44	-----	-----	-----
2012/MAR/30	N.O.	-----	-----	-----	-----	-----	106.850	0.475	0.45	-----	-----	-----
2012/JUN/29	N.O.	-----	-----	-----	-----	-----	106.075	0.500	0.47	-----	-----	-----
2012/SEP/28	N.O.	-----	-----	-----	-----	-----	105.525	0.575	0.55	-----	-----	-----
2012/DIC/31	N.O.	-----	-----	-----	-----	-----	105.050	0.575	0.55	-----	-----	-----
2013/MAR/27	N.O.	-----	-----	-----	-----	-----	104.650	0.600	0.58	-----	-----	-----
2013/JUN/28	N.O.	-----	-----	-----	-----	-----	104.250	0.600	0.58	-----	-----	-----
2013/SEP/30	N.O.	-----	-----	-----	-----	-----	103.850	0.450	0.44	-----	-----	-----
2013/DIC/31	N.O.	-----	-----	-----	-----	-----	103.550	0.375	0.36	-----	-----	-----
TOTAL	8	1,030	113,916									106,758
BONO DE DESARROLLO DEL GOBIERNO FEDERAL A 20 AÑOS / 20 YEARS BOND FUTURES												
VALOR SUBYACENTE /		8.09		VAR. CHANGE:	-0.49%							
2011/MAR/31	6	800	86,700.00	108.500	0.625	0.58	108.450	0.575	0.53	108.450	108.425	172,757
2011/JUN/30	1	300	32,137.50	107.125	-----	-----	107.475	0.400	0.37	107.500	107.425	3,000
2011/SEP/30	N.O.	-----	-----	-----	-----	-----	106.450	0.425	0.40	-----	-----	-----
2011/DIC/30	N.O.	-----	-----	-----	-----	-----	105.475	0.450	0.43	-----	-----	-----
TOTAL	7	1,100	118,838									175,757
FUTUROS SOBRE UDI / INFLATION INDEX FUTURES												
VALOR SUBYACENTE /		4.566798		VAR. CHANGE:	0.02%							
2011/MAR/10	N.O.	-----	-----	-----	-----	-----	457.275	-0.004	0.00	-----	-----	-----
2011/ABR/08	N.O.	-----	-----	-----	-----	-----	458.427	-0.008	0.00	-----	-----	-----
2011/MAY/10	N.O.	-----	-----	-----	-----	-----	459.672	-0.005	0.00	-----	-----	-----
2011/JUN/10	N.O.	-----	-----	-----	-----	-----	460.983	-0.017	0.00	-----	-----	-----
2011/JUL/08	N.O.	-----	-----	-----	-----	-----	462.248	-0.045	-0.01	-----	-----	-----
2011/AGO/10	N.O.	-----	-----	-----	-----	-----	463.648	-0.087	-0.02	-----	-----	-----
2011/SEP/09	N.O.	-----	-----	-----	-----	-----	465.081	-0.075	-0.02	-----	-----	-----
2011/OCT/10	N.O.	-----	-----	-----	-----	-----	466.549	-0.068	-0.01	-----	-----	-----
2011/NOV/10	N.O.	-----	-----	-----	-----	-----	467.890	-0.030	-0.01	-----	-----	-----
2011/DIC/09	N.O.	-----	-----	-----	-----	-----	469.225	-0.025	-0.01	-----	-----	-----
2012/ENE/10	N.O.	-----	-----	-----	-----	-----	470.646	-0.025	-0.01	-----	-----	-----
2012/FEB/10	N.O.	-----	-----	-----	-----	-----	471.980	-0.032	-0.01	-----	-----	-----
2012/MAR/09	N.O.	-----	-----	-----	-----	-----	473.308	-0.040	-0.01	-----	-----	-----
2012/JUN/08	N.O.	-----	-----	-----	-----	-----	478.040	-0.038	-0.01	-----	-----	-----
2012/SEP/10	N.O.	-----	-----	-----	-----	-----	482.831	0.039	0.01	-----	-----	-----

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FECHA DE VENCIMIENTO MATURITY DATE	OPERAC. TRADES	VOLUMEN VOLUME	IMPORTE (000). \$(000) pesos	PRECIO CIERRE LAST	VARIACION \$ % CHANGE	PRECIO LIQUIDACION SETTLEMENT	VARIACION \$ % CHANGE	POSTURAS DE VENTA DE COMPRA ASK BID	CONTRATOS ABIERTOS OPEN INTEREST
2012/DIC/10	N.O.	-----	-----	-----	-----	487.529	0.139 0.03	-----	-----
2013/MAR/08	N.O.	-----	-----	-----	-----	492.236	0.199 0.04	-----	-----
2013/JUN/10	N.O.	-----	-----	-----	-----	497.280	0.163 0.03	-----	-----
2013/SEP/10	N.O.	-----	-----	-----	-----	502.064	-0.321 -0.06	-----	-----
2013/DIC/10	N.O.	-----	-----	-----	-----	506.927	-0.824 -0.16	-----	-----
2014/MAR/10	N.O.	-----	-----	-----	-----	512.492	-0.767 -0.15	-----	-----
2014/JUN/10	N.O.	-----	-----	-----	-----	518.508	-0.505 -0.10	-----	-----
2014/SEP/10	N.O.	-----	-----	-----	-----	524.744	-0.224 -0.04	-----	-----
2014/DIC/10	N.O.	-----	-----	-----	-----	530.808	-0.005 0.00	-----	-----
2015/MAR/10	N.O.	-----	-----	-----	-----	536.689	0.084 0.02	-----	-----
2015/JUN/10	N.O.	-----	-----	-----	-----	542.605	0.112 0.02	-----	-----
2015/SEP/10	N.O.	-----	-----	-----	-----	548.785	0.161 0.03	-----	-----
2015/DIC/10	N.O.	-----	-----	-----	-----	554.782	0.259 0.05	-----	-----
TOTAL	0	0	0.00						0
AMERICA MOVIL L / INDIVIDUAL EQUITY FUTURES									
VALOR SUBYACENTE /		34.25		VAR. CHANGE:	-1.18%				
2011/MAR/18	N.O.	-----	-----	-----	-----	34.250	-0.470 -1.35	34.360 34.240	400
2011/JUN/17	N.O.	-----	-----	-----	-----	34.000	-0.440 -1.28	-----	-----
2011/SEP/15	N.O.	-----	-----	-----	-----	34.440	-0.430 -1.23	-----	-----
2011/DIC/16	N.O.	-----	-----	-----	-----	34.900	-0.440 -1.25	-----	-----
TOTAL	0	0	0.00						400
BRASIL 15 / INDIVIDUAL EQUITY FUTURES									
VALOR SUBYACENTE /		35.70		VAR. CHANGE:	0.00%				
2011/MAR/18	N.O.	-----	-----	-----	-----	36.290	0.160 0.44	-----	10
2011/JUN/17	N.O.	-----	-----	-----	-----	36.450	0.170 0.47	-----	-----
2011/SEP/15	N.O.	-----	-----	-----	-----	36.630	0.170 0.47	-----	-----
2011/DIC/16	N.O.	-----	-----	-----	-----	36.840	0.170 0.46	-----	-----
TOTAL	0	0	0.00						10
CEMEX CPO / INDIVIDUAL EQUITY FUTURES									
VALOR SUBYACENTE /		11.54		VAR. CHANGE:	-0.60%				
2011/MAR/18	N.O.	-----	-----	-----	-----	11.130	-0.080 -0.71	-----	1,616
2011/JUN/17	N.O.	-----	-----	-----	-----	11.270	-0.080 -0.70	-----	-----
2011/SEP/15	N.O.	-----	-----	-----	-----	11.410	-0.080 -0.70	-----	-----
2011/DIC/16	N.O.	-----	-----	-----	-----	11.570	-0.080 -0.69	-----	-----
TOTAL	0	0	0.00						1,616
FEMSA UBD / INDIVIDUAL EQUITY FUTURES									
VALOR SUBYACENTE /		67.52		VAR. CHANGE:	-1.10%				
2011/MAR/18	N.O.	-----	-----	-----	-----	67.750	-0.780 -1.14	-----	-----
2011/JUN/17	N.O.	-----	-----	-----	-----	68.590	-0.790 -1.14	-----	-----
2011/SEP/15	N.O.	-----	-----	-----	-----	69.460	-0.800 -1.14	-----	-----
2011/DIC/16	N.O.	-----	-----	-----	-----	70.390	-0.810 -1.14	-----	-----
TOTAL	0	0	0.00						0
GCARSO A1 / INDIVIDUAL EQUITY FUTURES									
VALOR SUBYACENTE /		35.83		VAR. CHANGE:	0.11%				
2011/MAR/18	N.O.	-----	-----	-----	-----	35.980	0.060 0.17	36.130 35.830	-----
2011/JUN/17	N.O.	-----	-----	-----	-----	36.400	0.030 0.08	-----	-----
2011/SEP/15	N.O.	-----	-----	-----	-----	36.860	0.030 0.08	-----	-----
2011/DIC/16	N.O.	-----	-----	-----	-----	37.350	0.020 0.05	-----	-----
TOTAL	0	0	0.00						0
ILCTRAC / INDIVIDUAL EQUITY FUTURES									
VALOR SUBYACENTE /		33.76		VAR. CHANGE:	0.00%				
2011/MAR/18	N.O.	-----	-----	-----	-----	33.730	-0.160 -0.47	-----	120
2011/JUN/17	N.O.	-----	-----	-----	-----	34.150	-0.160 -0.47	-----	-----
2011/SEP/15	N.O.	-----	-----	-----	-----	34.580	-0.160 -0.46	-----	-----
2011/DIC/16	N.O.	-----	-----	-----	-----	35.060	-0.150 -0.43	-----	-----
TOTAL	0	0	0.00						120
TELMEX L / INDIVIDUAL EQUITY FUTURES									
VALOR SUBYACENTE /		11.07		VAR. CHANGE:	2.41%				
2011/MAR/18	N.O.	-----	-----	-----	-----	11.130	0.280 2.58	11.170 11.090	-----
2011/JUN/17	N.O.	-----	-----	-----	-----	10.710	0.260 2.49	-----	-----
2011/SEP/15	N.O.	-----	-----	-----	-----	10.840	0.260 2.46	-----	-----
2011/DIC/16	N.O.	-----	-----	-----	-----	10.990	0.270 2.52	-----	-----
TOTAL	0	0	0.00						0
WALMEX V / INDIVIDUAL EQUITY FUTURES									
VALOR SUBYACENTE /		34.87		VAR. CHANGE:	-0.63%				
2011/MAR/18	N.O.	-----	-----	-----	-----	34.910	-0.300 -0.85	35.060 34.900	3,482
2011/JUN/17	N.O.	-----	-----	-----	-----	35.020	-0.240 -0.68	-----	-----
2011/SEP/15	N.O.	-----	-----	-----	-----	35.460	-0.240 -0.67	-----	-----
2011/DIC/16	N.O.	-----	-----	-----	-----	35.940	-0.240 -0.66	-----	-----
TOTAL	0	0	0.00						3,482

N.O. = NO OPERO / NON TRADED

Los precios derivados de estrategias no reflejan precios de cierre.

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