



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Febrero 2017 / February 2017



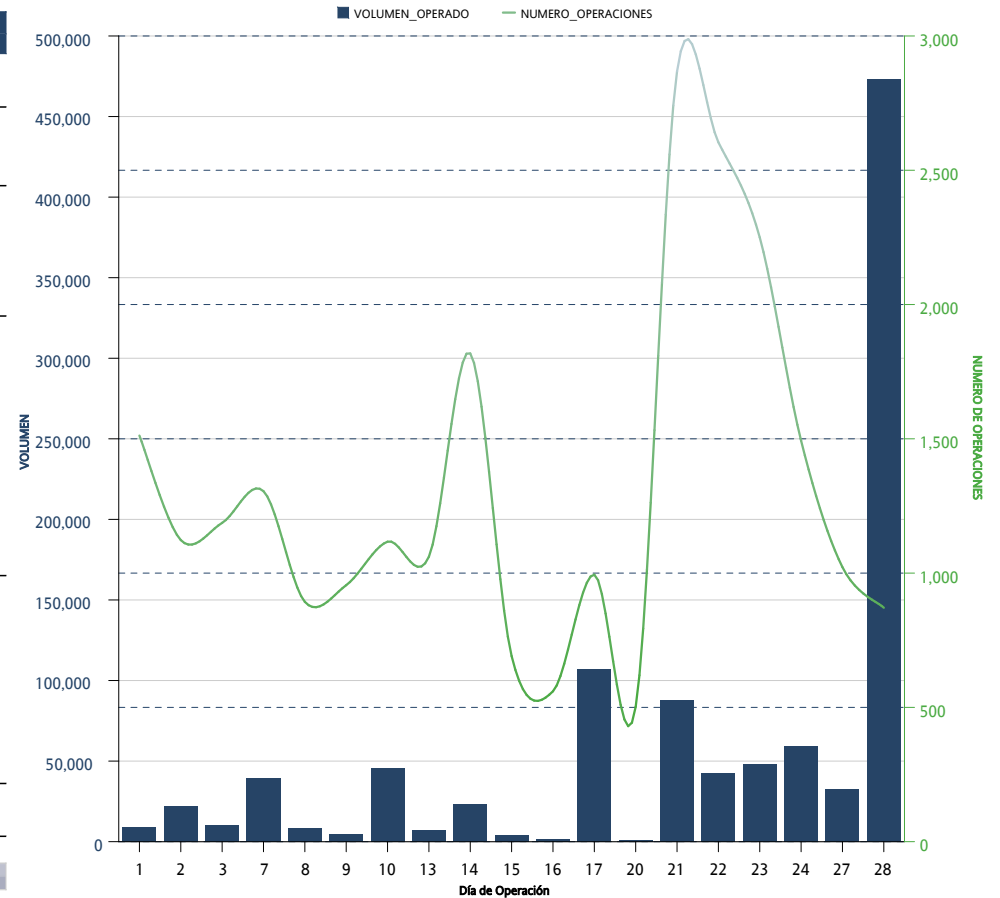
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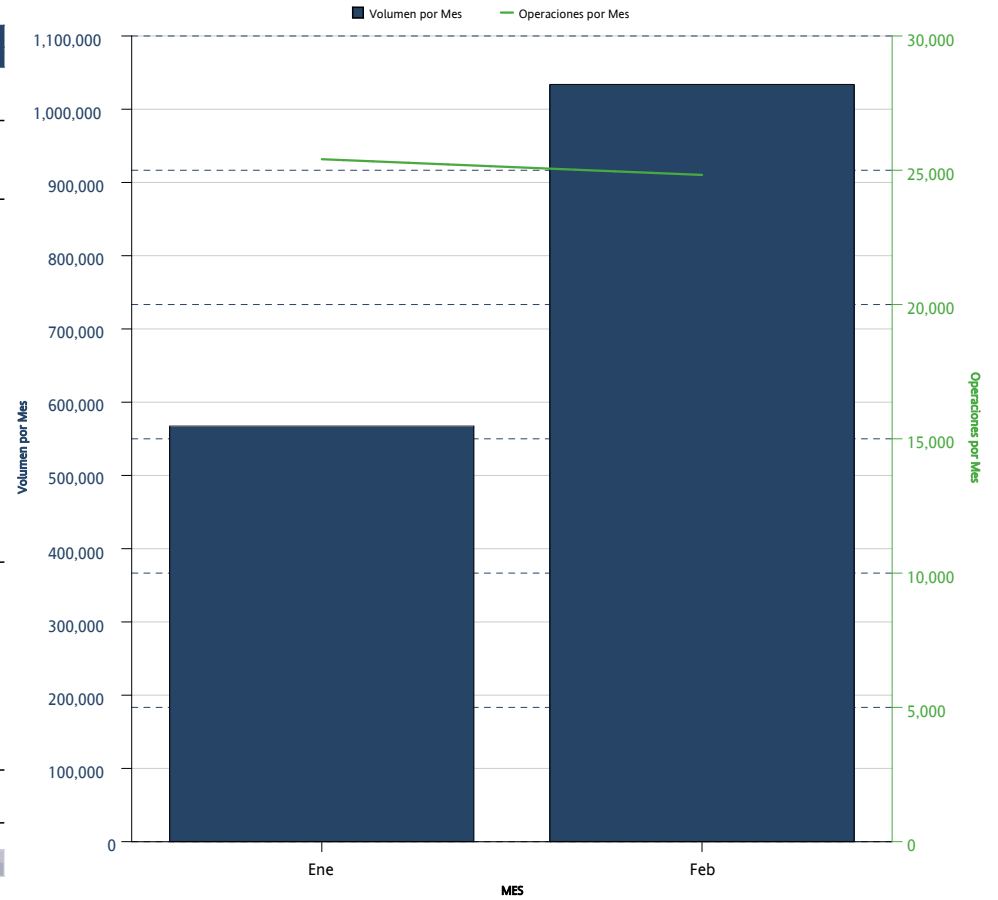
FUTUROS / FUTURES



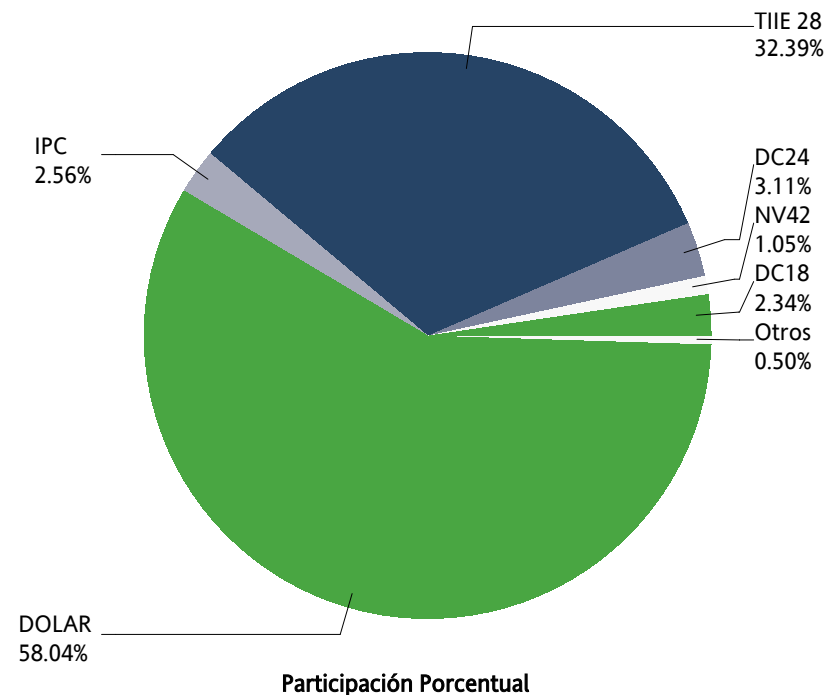
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	722	901,133	182,617,665,148	869,296
EURO	2	27	5,779,510	38
DIVISAS / CURRENCIES	724	901,160	182,623,444,658	869,334
IPC	21,419	43,187	20,395,089,110	38,360
Mini IPC	2,583	23,830	2,251,276,800	3,650
INDICES / INDICES	24,002	67,017	22,646,365,910	42,010
CETE 91	0	0	0	0
THIE 28	0	0	0	485,164
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	0	0	0	485,164
DC18	2	5,300	556,850,000	35,100
DC24	69	54,264	6,447,939,450	46,648
JN21	0	0	0	0
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
MR26	9	3,600	322,370,000	3,500
MY31	0	0	0	0
NV42	20	2,500	253,010,000	15,676
BONOS / BONDS	100	65,664	7,580,169,450	100,924
AMOVIL	0	0	0	0
CEMEX	0	0	0	0
FEMSA	0	0	0	0
GCARSO	0	0	0	0
GMEXICO	0	0	0	300
MEXTRAC	0	0	0	0
WALMART	0	0	0	0
ACCIONES / SINGLE STOCK	0	0	0	300
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
Total Mensual	24,826	1,033,841	212,849,980,018	1,497,732



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	2,065	1,334,839	276,663,907,955	869,296
EURO	3	43	9,438,710	38
DIVISAS / CURRENCIES	2,068	1,334,882	276,673,346,665	869,334
IPC	43,012	88,139	41,397,852,600	38,360
Mini IPC	4,938	47,916	4,499,320,980	3,650
INDICES / INDICES	47,950	136,055	45,897,173,580	42,010
CETE 91	0	0	0	0
TIIE 28	0	0	0	485,164
DC18	5	28,600	3,002,730,000	35,100
DC24	149	80,112	9,465,739,450	46,648
JN21	5	2,100	206,077,500	0
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
MR26	15	6,000	534,115,000	3,500
MY31	0	0	0	0
NV42	42	12,536	1,241,958,800	15,676
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	216	129,348	14,450,620,750	586,088
AMOVIL	0	0	0	0
CEMEX	0	0	0	0
FEMSA	0	0	0	0
GCARSO	0	0	0	0
GMEXICO	3	900	5,646,000	300
MEXTRAC	0	0	0	0
WALMART	0	0	0	0
ACCIONES / SINGLE STOCK	3	900	5,646,000	300
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
Acumulado Anual	50,237	1,601,185	337,026,786,995	1,497,732



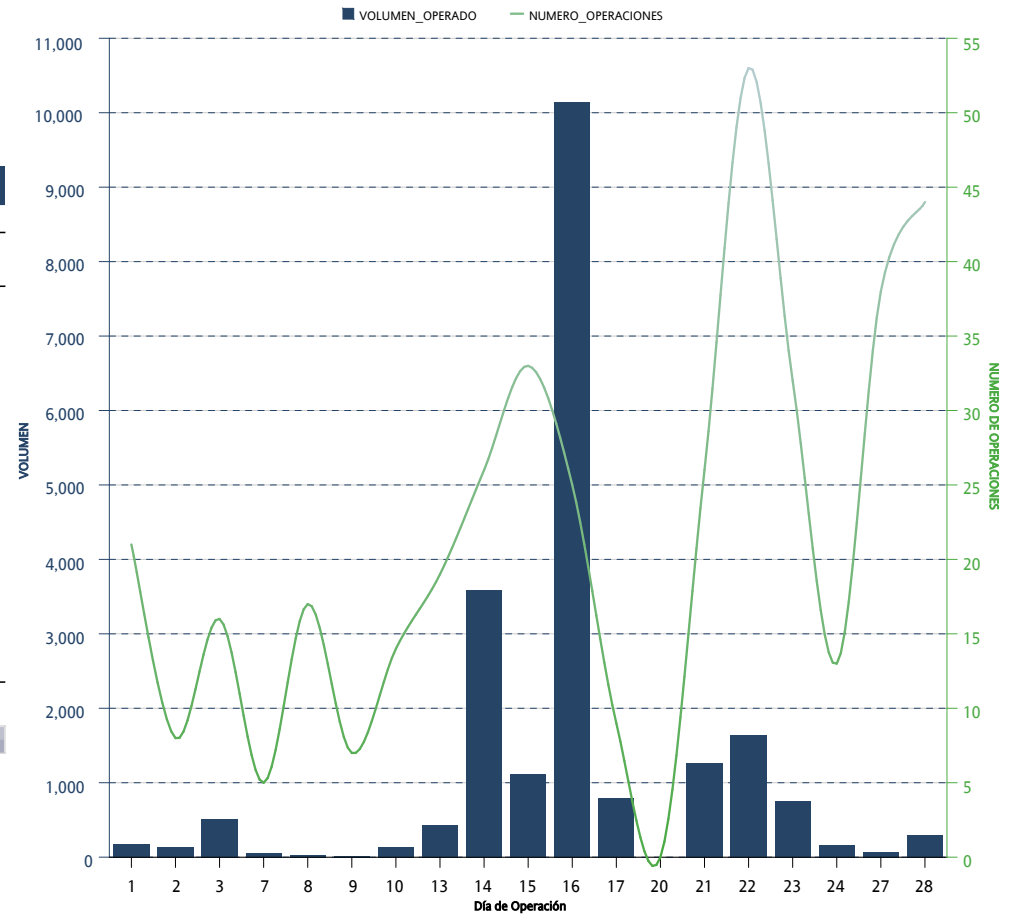
FUTUROS <i>FUTURES</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	869,296	58.04%
TIIE 28	485,164	32.39%
DC24	46,648	3.11%
IPC	38,360	2.56%
DC18	35,100	2.34%
NV42	15,676	1.05%
Mini IPC	3,650	0.24%
MR26	3,500	0.23%
GMEXICO	300	0.02%
EURO	38	0.00%



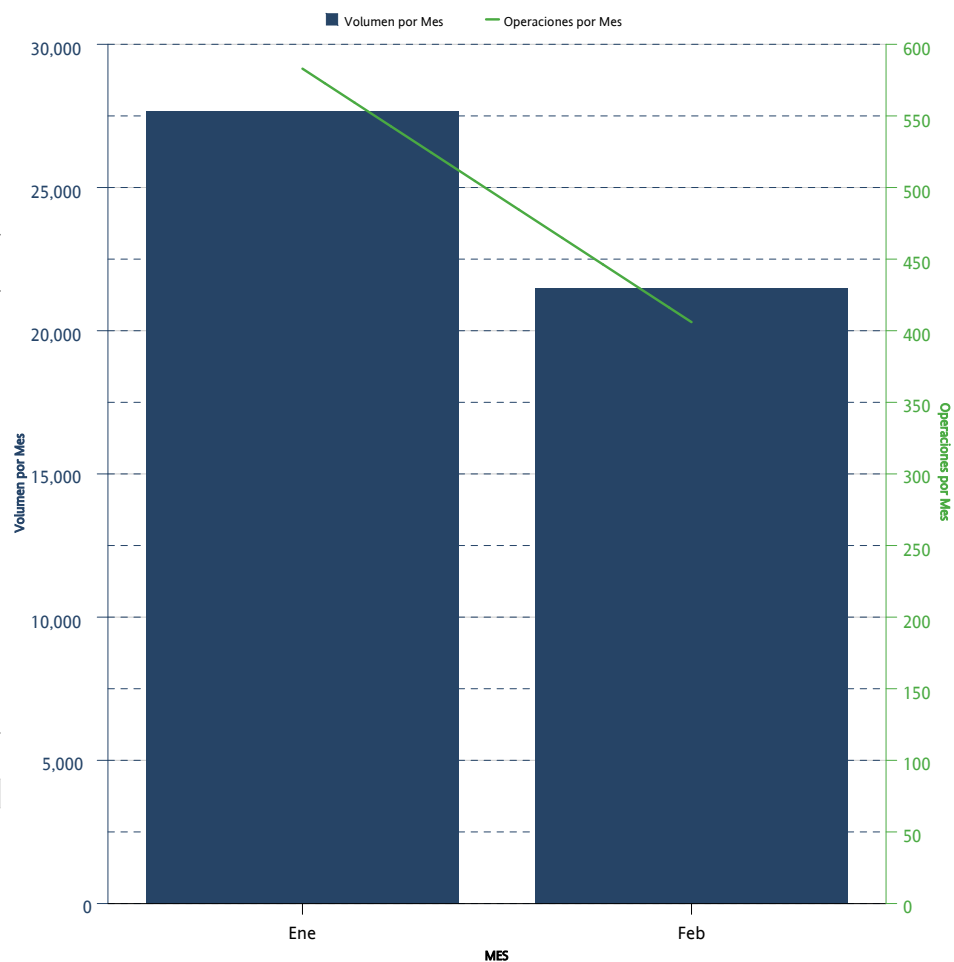
OPCIONES / OPTIONS



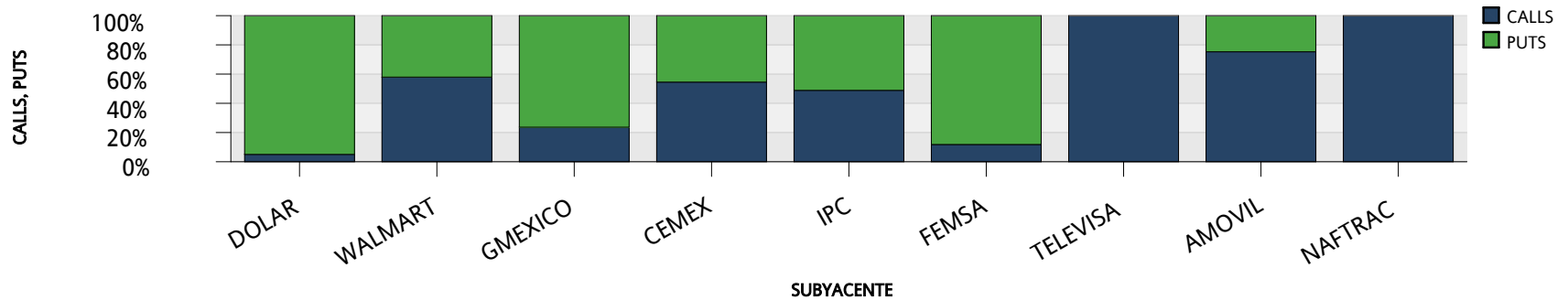
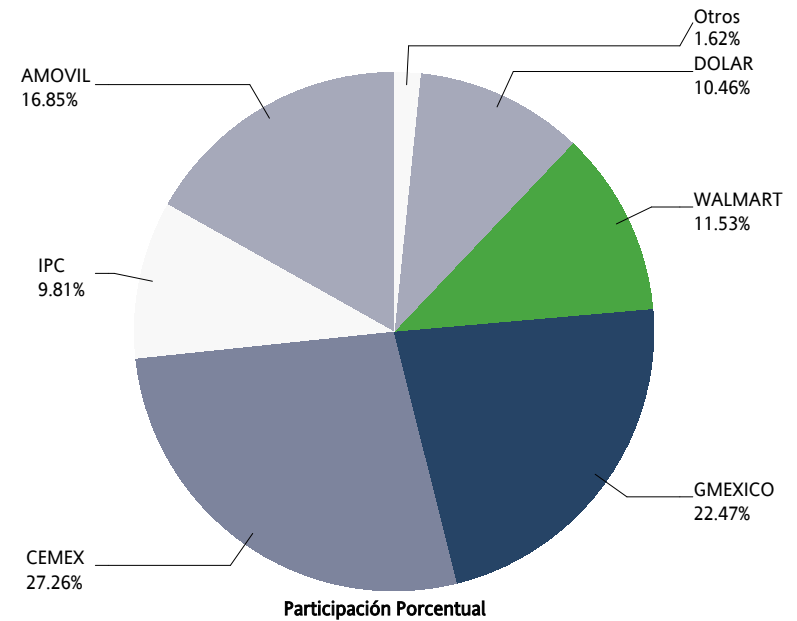
OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	2,479	2,206	356	4,685	2,259,540,000	10,244
INDICES / INDICES	2,479	2,206	356	4,685	2,259,540,000	10,244
DOLAR	0	3,870	7	3,870	751,225,000	10,925
DIVISAS / CURRENCIES	0	3,870	7	3,870	751,225,000	10,925
ALFA	0	0	0	0	0	0
AMOVIL	0	0	0	0	0	17,600
CEMEX	380	190	3	570	1,235,000	28,470
FEMSA	0	0	0	0	0	567
GMEXICO	488	427	15	915	5,758,400	23,464
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	123	0	2	123	510,450	123
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	0	0	0	0	0	1,000
WALMART	6,267	5,068	23	11,335	45,136,500	12,041
ACCIONES / SINGLE STOCK	7,258	5,685	43	12,943	52,640,350	83,265
Mensual Total	9,737	11,761	406	21,498	3,063,405,350	104,434



OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	4,349	4,148	905	8,497	4,007,240,000	10,244
INDICES / INDICES	4,349	4,148	905	8,497	4,007,240,000	10,244
DOLAR	610	11,350	19	11,960	2,334,895,000	10,925
DIVISAS / CURRENCIES	610	11,350	19	11,960	2,334,895,000	10,925
ALFA	0	0	0	0	0	0
AMOVIL	12,000	1,000	11	13,000	17,062,500	17,600
CEMEX	1,330	380	9	1,710	3,458,000	28,470
CEMEX A	0	0	0	0	0	0
FEMSA	0	0	0	0	0	567
GMEXICO	488	1,488	18	1,976	11,663,400	23,464
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	123	0	2	123	510,450	123
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	0	0	0	0	0	1,000
WALMART	6,867	5,068	25	11,935	47,296,500	12,041
ACCIONES / SINGLE STOCK	20,808	7,936	65	28,744	79,990,850	83,265
Acumulado Anual	25,767	23,434	989	49,201	6,422,125,850	104,434



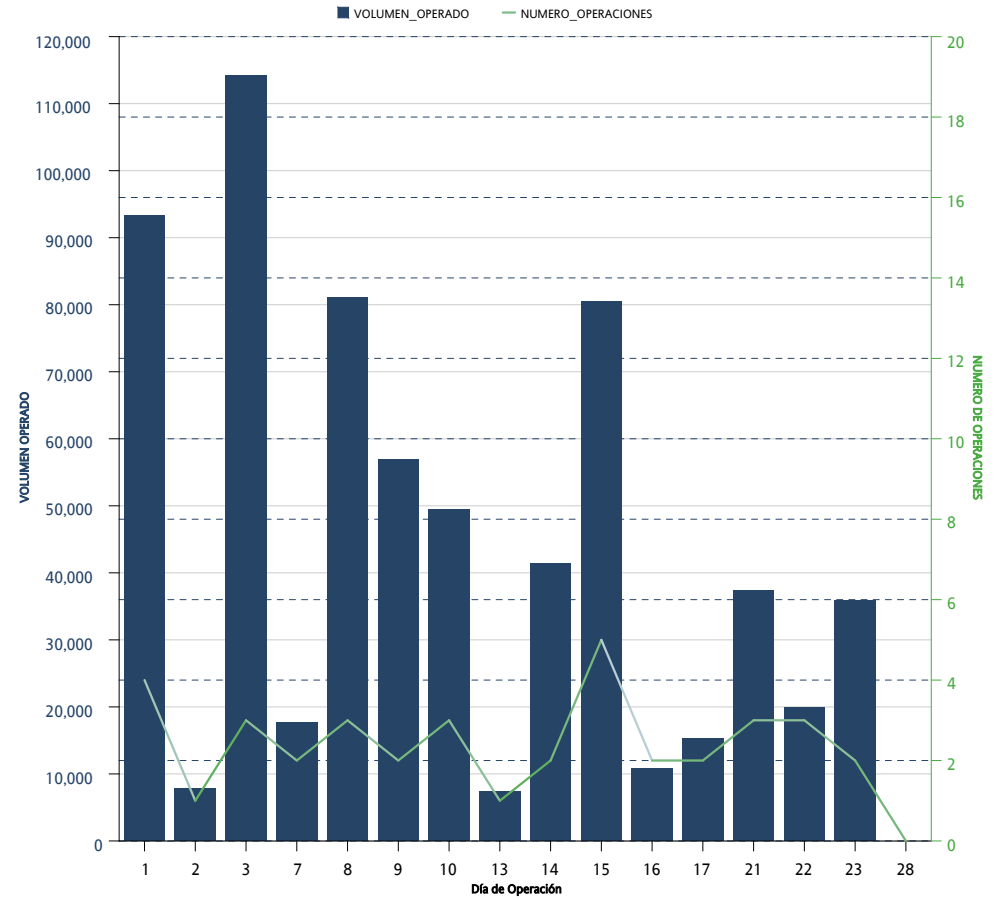
OPCIONES <i>OPTIONS</i>	CALLS	PUTS	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
CEMEX	15,520	12,950	28,470	27.26%
GMEXICO	5,549	17,915	23,464	22.47%
AMOVIL	13,250	4,350	17,600	16.85%
WALMART	6,975	5,066	12,041	11.53%
DOLAR	550	10,375	10,925	10.46%
IPC	5,007	5,237	10,244	9.81%
TELEVISA	1,000		1,000	0.96%
FEMSA	67	500	567	0.54%
NAFTRAC	123		123	0.12%



SWAPS

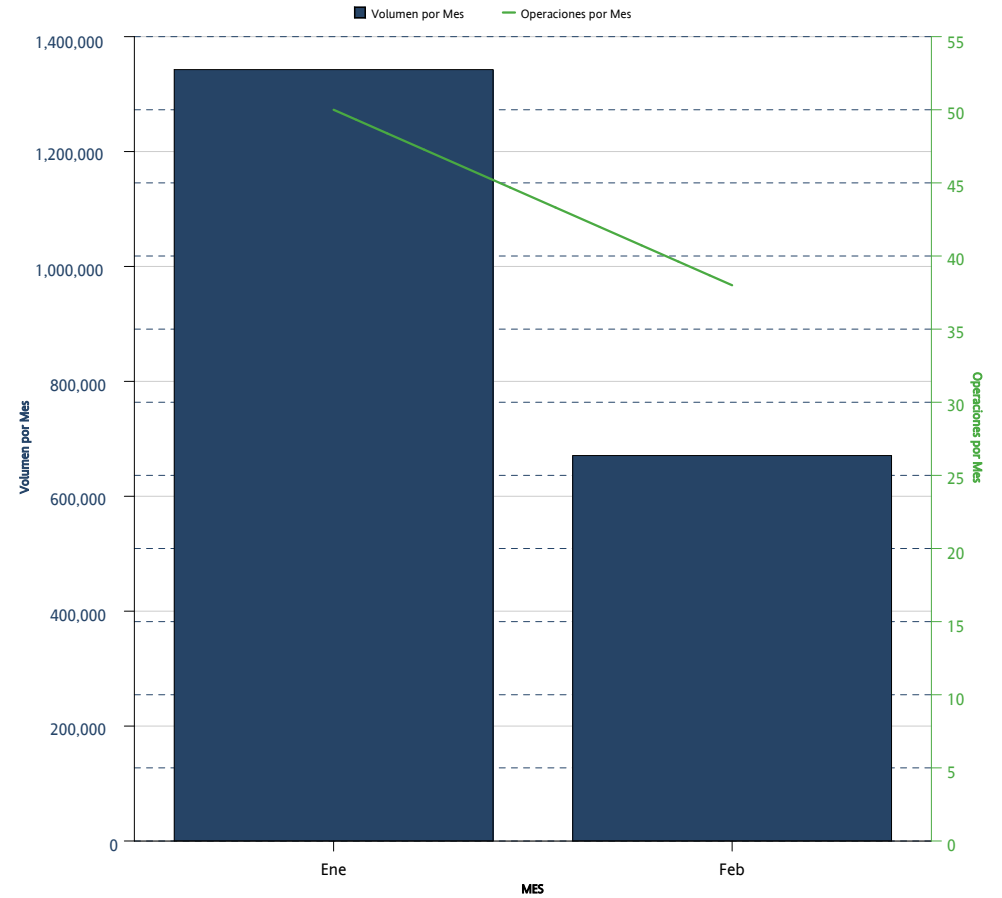


SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	6	79,200	7,920,000,000	325,800
6X1	1	7,500	750,000,000	386,500
8X1	0	0	0	247,500
9X1	0	0	0	384,800
13X1	6	45,000	4,500,000,000	292,001
16X1	0	0	0	304,000
19X1	0	0	0	5,000
20X1	0	0	0	5,000
23X1	0	0	0	30,000
25X1	0	0	0	672,200
26X1	2	19,000	1,900,000,000	604,060
30X1	0	0	0	28,000
32X1	0	0	0	49,500
33X1	0	0	0	34,000
36X1	0	0	0	30,000
39X1	1	30,000	3,000,000,000	343,300
40X1	0	0	0	10,000
43X1	0	0	0	9,000
45X1	2	35,000	3,500,000,000	35,000
46X1	0	0	0	37,870
49X1	0	0	0	5,500
52X1	1	56,000	5,600,000,000	97,500
55X1	0	0	0	5,000
64X1	0	0	0	1,300
65X1	6	253,300	25,330,000,000	668,900
66X1	0	0	0	115,000
75X1	0	0	0	381,000
80X1	0	0	0	5,600
81X1	0	0	0	8,000
82X1	0	0	0	100,200
84X1	1	5,000	500,000,000	
88X1	0	0	0	15,000
91X1	0	0	0	39,200
101X1	0	0	0	3,000
102X1	0	0	0	111,800
109X1	0	0	0	125,000
111X1	0	0	0	41,000
114X1	0	0	0	92,750
130X1	6	84,250	8,425,000,000	309,190
156X1	1	6,200	620,000,000	19,200
171X1	0	0	0	15,000
179X1	0	0	0	69,000
191X1	0	0	0	12,000
195X1	3	37,950	3,795,000,000	66,450
242X1	0	0	0	34,800
245X1	1	7,800	780,000,000	7,800



SWAPS <i>SWAPS</i>	OPERACIONES <i>NUMBER OF TRADES</i>	VOLUMEN <i>VOLUME</i>	IMPORTE <i>NOTIONAL VALUE</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>
246X1	0	0	0	15,000
260X1	1	4,700	470,000,000	16,450
Total Mensual	38	670,900	67,090,000,000	6,214,171

SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	15	285,700	28,570,000,000	325,800
6X1	9	381,500	38,150,000,000	386,500
8X1	0	0	0	247,500
9X1	2	17,500	1,750,000,000	384,800
13X1	10	65,000	6,500,000,000	292,001
16X1	1	254,000	25,400,000,000	304,000
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	41,000	4,100,000,000	604,060
30X1	0	0	0	28,000
32X1	0	0	0	49,500
33X1	0	0	0	34,000
36X1	0	0	0	30,000
39X1	3	150,000	15,000,000,000	343,300
40X1	0	0	0	10,000
43X1	0	0	0	9,000
45X1	2	35,000	3,500,000,000	35,000
46X1	1	30,870	3,087,000,000	37,870
49X1	0	0	0	5,500
52X1	1	56,000	5,600,000,000	97,500
55X1	0	0	0	5,000
64X1	0	0	0	1,300
65X1	8	283,300	28,330,000,000	668,900
66X1	1	115,000	11,500,000,000	115,000
75X1	0	0	0	381,000
80X1	0	0	0	5,600
81X1	0	0	0	8,000
82X1	0	0	0	100,200
84X1	2	10,000	1,000,000,000	
88X1	1	15,000	1,500,000,000	15,000
91X1	0	0	0	39,200
101X1	1	3,000	300,000,000	3,000
102X1	0	0	0	111,800
109X1	0	0	0	125,000
111X1	2	41,000	4,100,000,000	41,000
114X1	0	0	0	92,750
130X1	16	130,050	13,005,000,000	309,190
156X1	2	19,200	1,920,000,000	19,200
171X1	1	15,000	1,500,000,000	15,000
179X1	0	0	0	69,000
191X1	0	0	0	12,000
195X1	3	37,950	3,795,000,000	66,450
242X1	0	0	0	34,800
245X1	1	7,800	780,000,000	7,800



SWAPS <i>SWAPS</i>	OPERACIONES <i>NUMBER OF TRADES</i>	VOLUMEN <i>VOLUME</i>	IMPORTE <i>NOTIONAL VALUE</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>
246X1	1	15,000	1,500,000,000	15,000
260X1	1	4,700	470,000,000	16,450
Acumulado Anual	88	2,013,570	201,357,000,000	6,214,171

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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