



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Marzo 2017 / March 2017



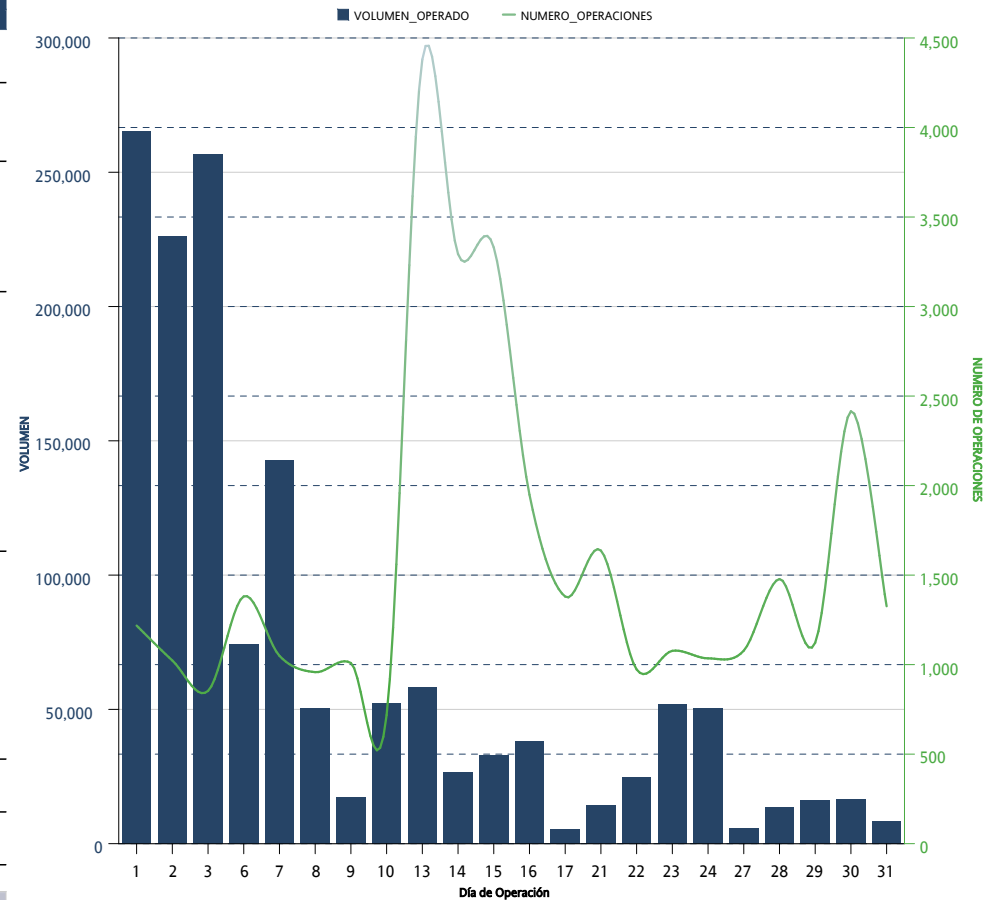
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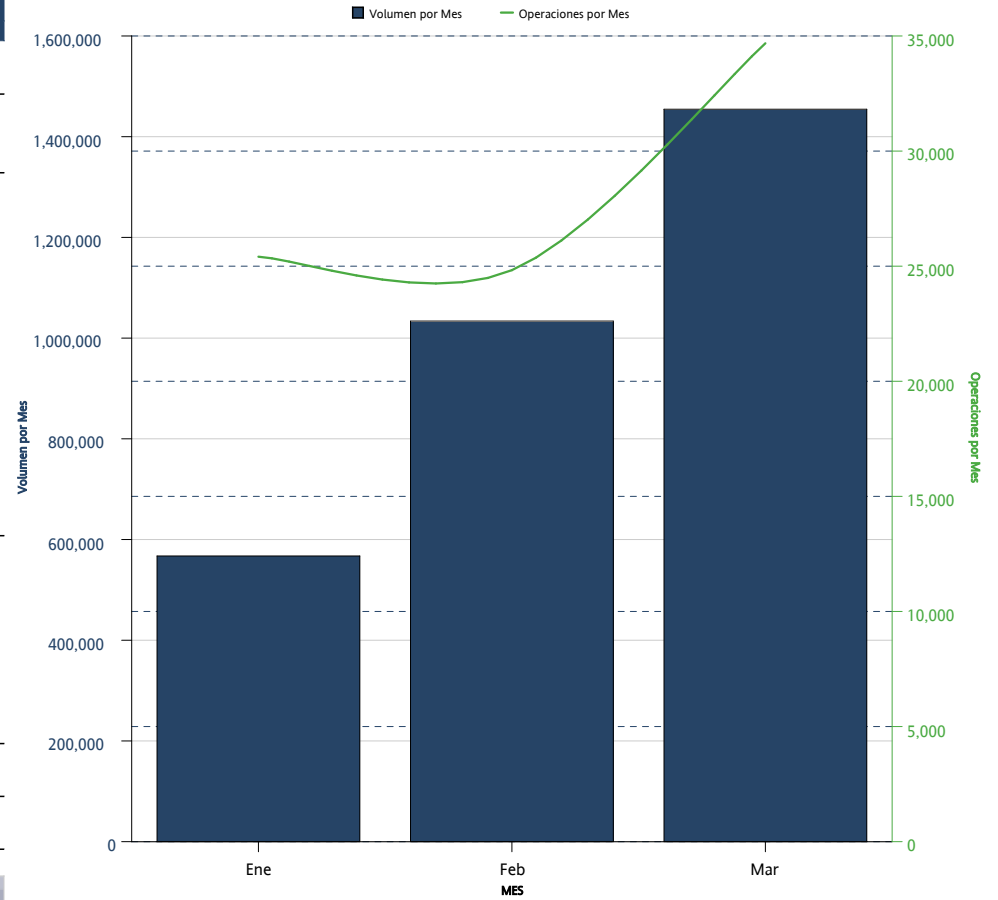
FUTUROS / FUTURES



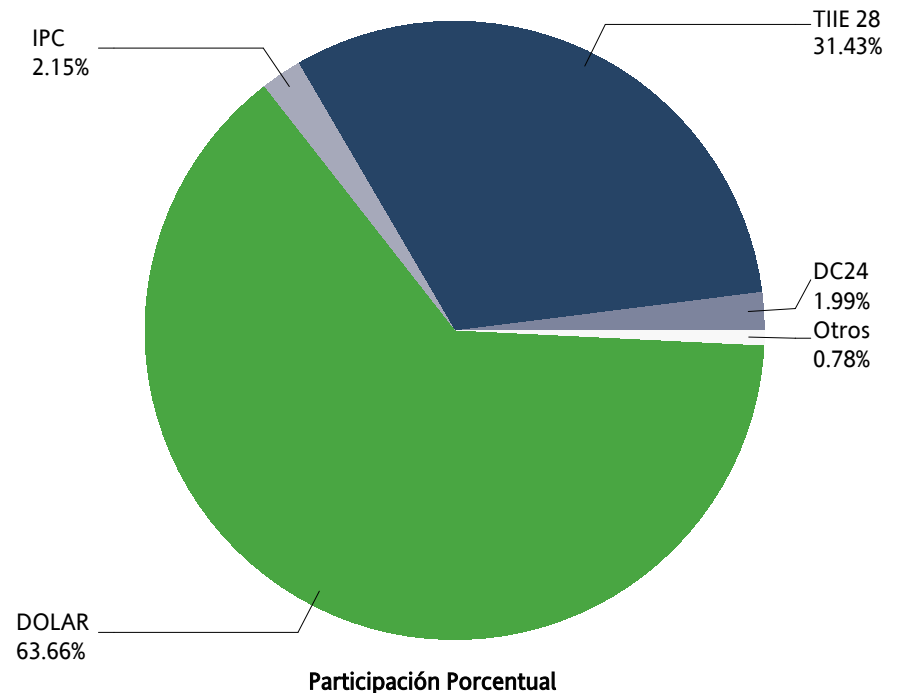
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	768	1,163,675	230,772,218,178	884,172
EURO	2	26	5,436,340	38
DIVISAS / CURRENCIES	770	1,163,701	230,777,654,518	884,210
IPC	31,167	121,479	57,960,718,820	29,812
Mini IPC	2,607	28,517	2,746,472,268	1,428
INDICES / INDICES	33,774	149,996	60,707,191,088	31,240
CETE 91	0	0	0	0
TIIE 28	0	0	0	436,473
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	0	0	0	436,473
DC18	5	35,100	3,697,470,000	0
DC24	99	80,193	9,487,437,600	27,701
JN21	0	0	0	0
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
MR26	8	4,200	378,085,000	1,500
MY31	0	0	0	0
NV42	24	20,740	2,162,469,000	7,500
BONOS / BONDS	136	140,233	15,725,461,600	36,701
AMOVIL	0	0	0	0
CEMEX	0	0	0	0
FEMSA	0	0	0	0
GCARSO	0	0	0	0
GMEXICO	2	600	3,606,900	300
MEXTRAC	0	0	0	0
WALMART	0	0	0	0
ACCIONES / SINGLE STOCK	2	600	3,606,900	300
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
UDI	0	0	0	0
Total Mensual	34,682	1,454,530	307,213,914,106	1,388,924



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	2,833	2,498,514	507,436,126,133	884,172
EURO	5	69	14,875,050	38
DIVISAS / CURRENCIES	2,838	2,498,583	507,451,001,183	884,210
IPC	74,179	209,618	99,358,571,420	29,812
Mini IPC	7,545	76,433	7,245,793,248	1,428
INDICES / INDICES	81,724	286,051	106,604,364,668	31,240
CETE 91	0	0	0	0
TIIE 28	0	0	0	436,473
DC18	10	63,700	6,700,200,000	0
DC24	248	160,305	18,953,177,050	27,701
JN21	5	2,100	206,077,500	0
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
MR26	23	10,200	912,200,000	1,500
MY31	0	0	0	0
NV42	66	33,276	3,404,427,800	7,500
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	352	269,581	30,176,082,350	473,174
AMOVIL	0	0	0	0
CEMEX	0	0	0	0
FEMSA	0	0	0	0
GCARSO	0	0	0	0
GMEXICO	5	1,500	9,252,900	300
MEXTRAC	0	0	0	0
WALMART	0	0	0	0
ACCIONES / SINGLE STOCK	5	1,500	9,252,900	300
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
UDI	0	0	0	0
Acumulado Anual	84,919	3,055,715	644,240,701,101	1,388,924



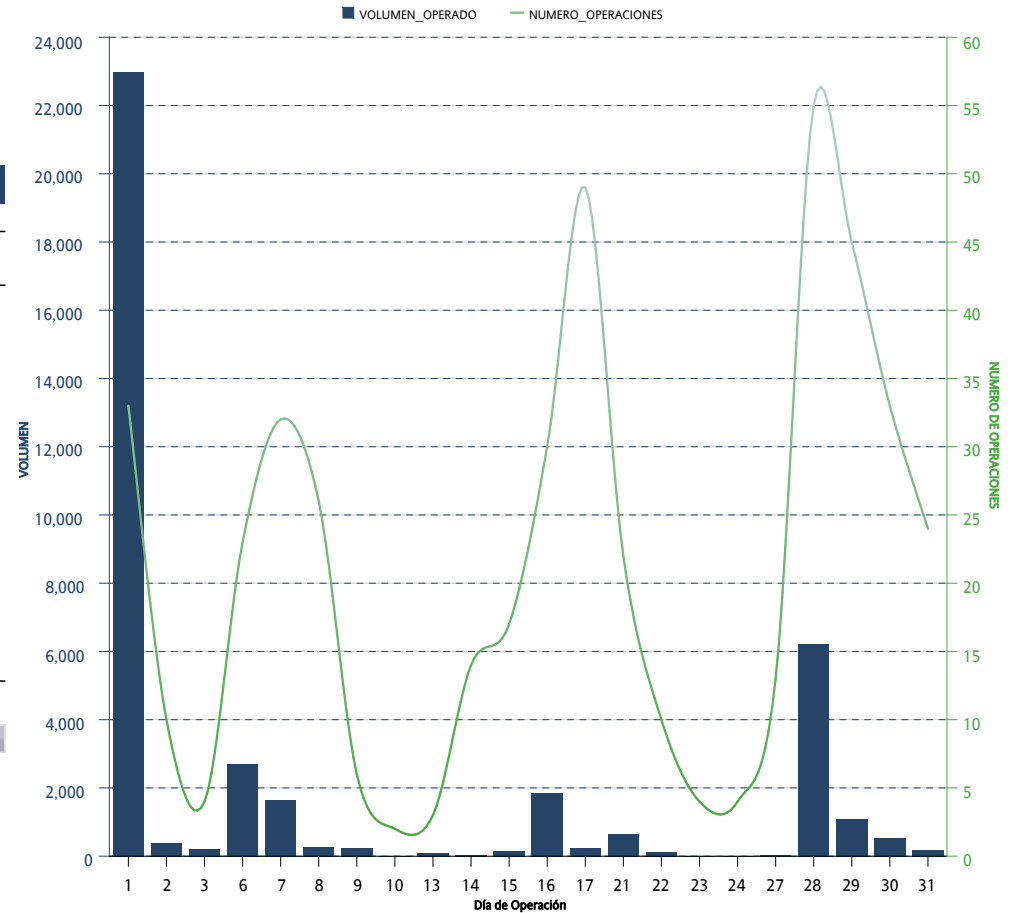
FUTUROS <i>FUTURES</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	884,172	63.66%
TIIE 28	436,473	31.43%
IPC	29,812	2.15%
DC24	27,701	1.99%
NV42	7,500	0.54%
MR26	1,500	0.11%
Mini IPC	1,428	0.10%
GMEXICO	300	0.02%
EURO	38	0.00%



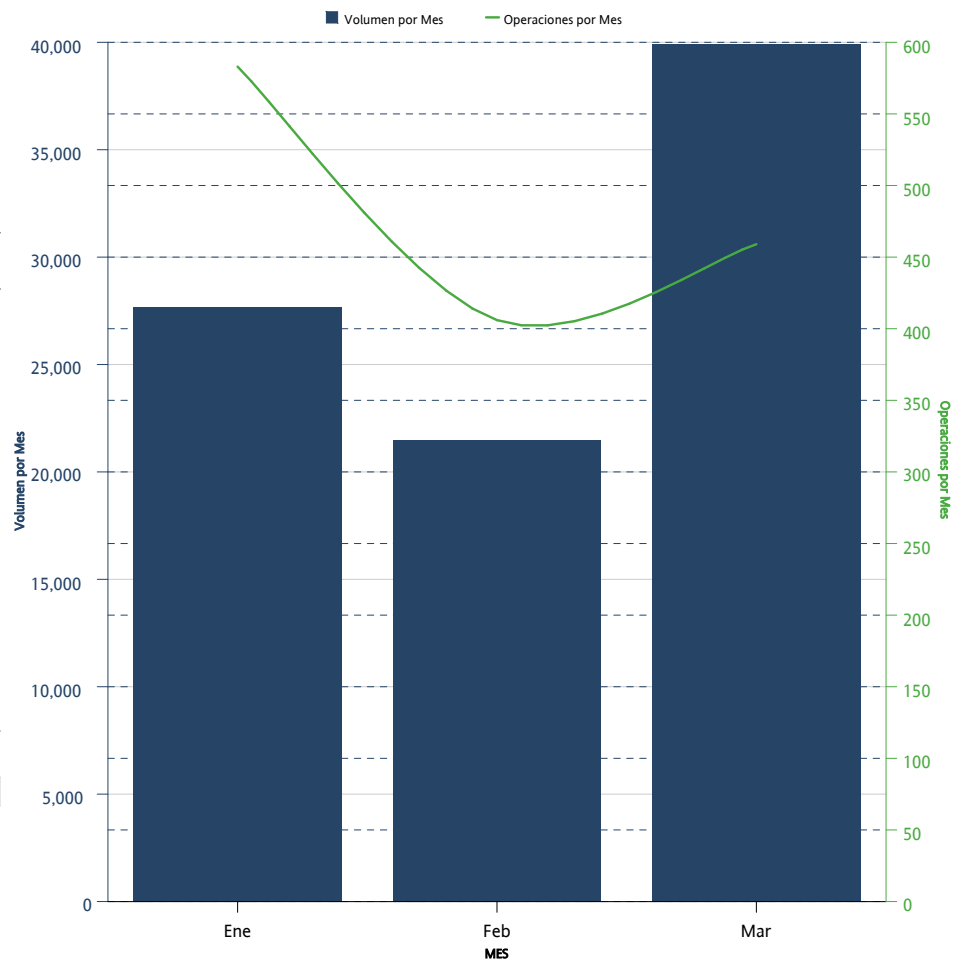
OPCIONES / OPTIONS



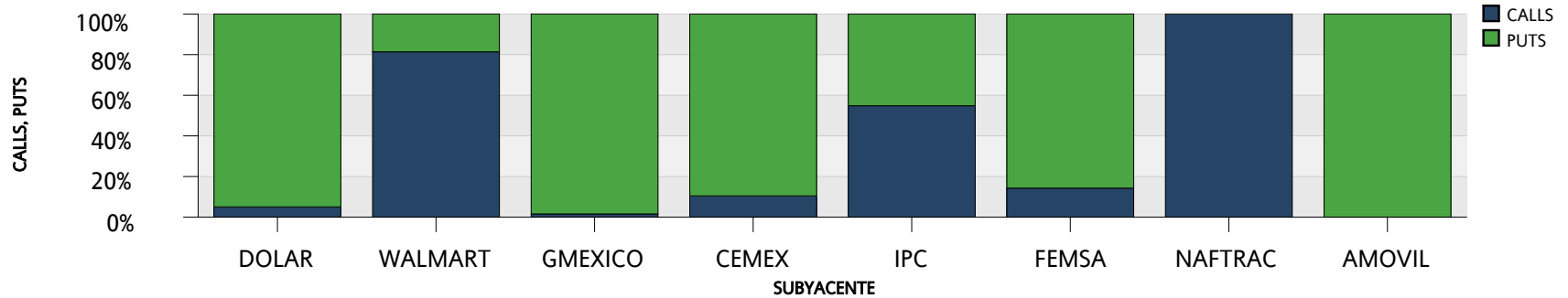
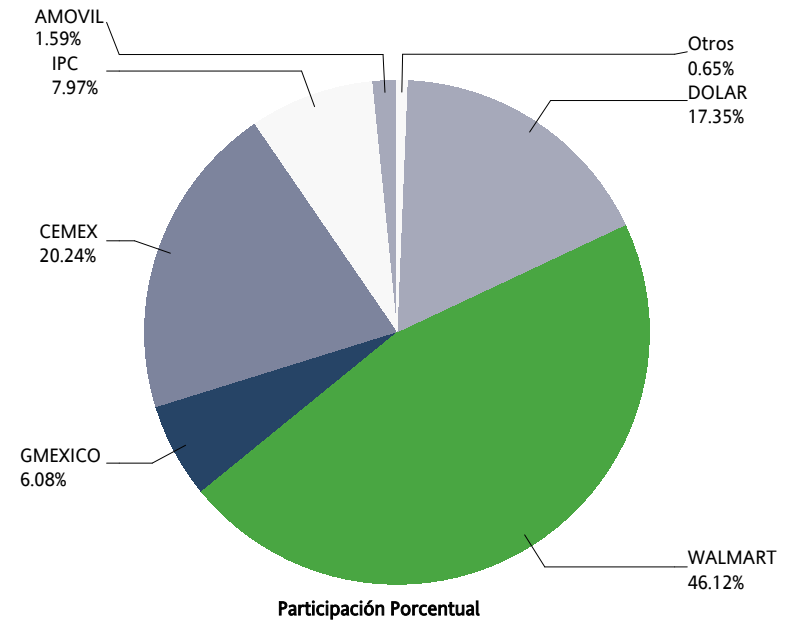
OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	1,411	959	394	2,370	1,136,405,000	5,007
INDICES / INDICES	1,411	959	394	2,370	1,136,405,000	5,007
DOLAR	500	500	2	1,000	190,500,000	10,900
DIVISAS / CURRENCIES	500	500	2	1,000	190,500,000	10,900
ALFA	0	0	0	0	0	0
AMOVIL	0	0	0	0	0	1,000
CEMEX	1,520	12,190	22	13,710	23,421,000	12,710
FEMSA	150	450	12	600	9,700,000	350
GMEXICO	61	2,000	3	2,061	11,263,600	3,816
ICA	0	0	0	0	0	
IVV	0	0	0	0	0	
LALA	0	0	0	0	0	0
MEXICHEM	0	0	0	0	0	0
NAFRAC	124	0	2	124	517,550	59
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	0	0	0	0	0	0
WALMART	19,734	325	24	20,059	81,632,400	28,965
ACCIONES / SINGLE STOCK	21,589	14,965	63	36,554	126,534,550	46,900
Mensual Total	23,500	16,424	459	39,924	1,453,439,550	62,807



OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	5,760	5,107	1,299	10,867	5,143,645,000	5,007
INDICES / INDICES	5,760	5,107	1,299	10,867	5,143,645,000	5,007
DOLAR	1,110	11,850	21	12,960	2,525,395,000	10,900
DIVISAS / CURRENCIES	1,110	11,850	21	12,960	2,525,395,000	10,900
ALFA	0	0	0	0	0	0
AMOVIL	12,000	1,000	11	13,000	17,062,500	1,000
CEMEX	2,850	12,570	31	15,420	26,879,000	12,710
CEMEX A	0	0	0	0	0	
FEMSA	150	450	12	600	9,700,000	350
GMEXICO	549	3,488	21	4,037	22,927,000	3,816
ICA	0	0	0	0	0	
IVV	0	0	0	0	0	
LALA	0	0	0	0	0	0
MEXICHEM	0	0	0	0	0	0
NAFRAC	247	0	4	247	1,028,000	59
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	0	0	0	0	0	0
WALMART	26,601	5,393	49	31,994	128,928,900	28,965
ACCIONES / SINGLE STOCK	42,397	22,901	128	65,298	206,525,400	46,900
Acumulado Anual	49,267	39,858	1,448	89,125	7,875,565,400	62,807



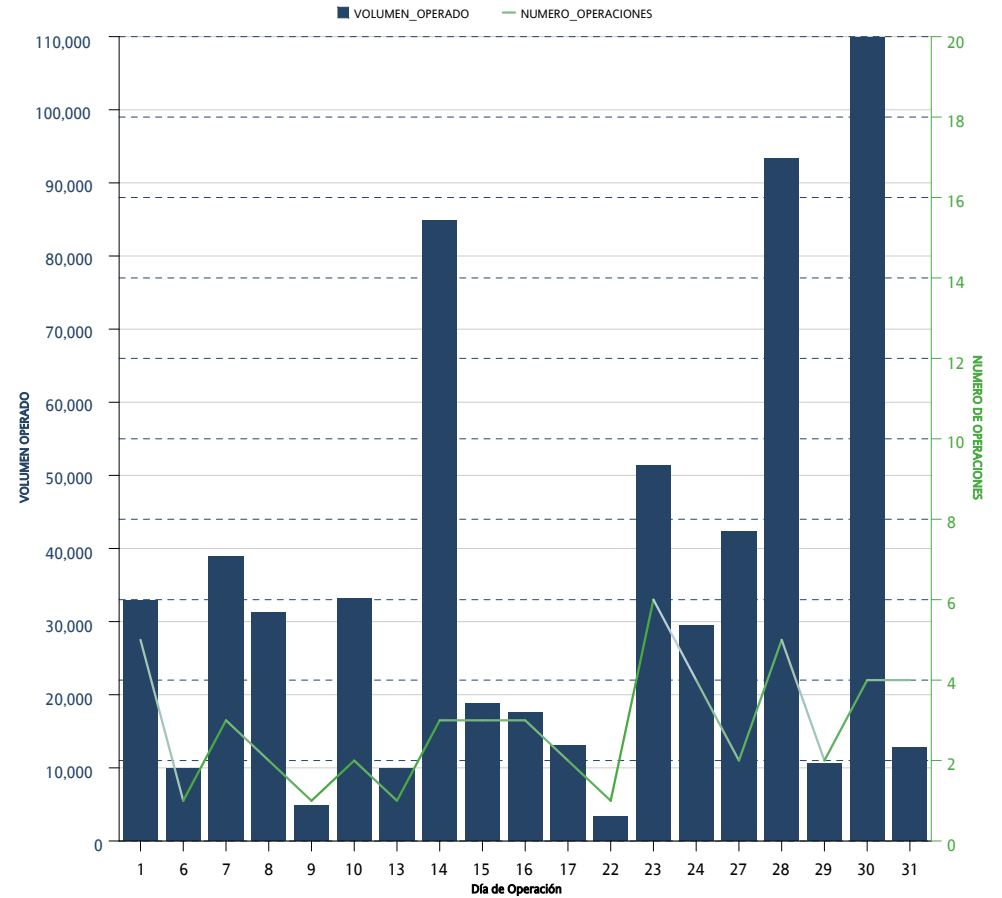
OPCIONES	CALLS	PUTS	INTERÉS ABIERTO	PARTICIPACIÓN PORCENTUAL
OPTIONS	CALLS	PUTS	OPEN INTEREST	PERCENTAGE
WALMART	23,575	5,390	28,965	46.12%
CEMEX	1,330	11,380	12,710	20.24%
DOLAR	550	10,350	10,900	17.35%
IPC	2,747	2,260	5,007	7.97%
GMEXICO	61	3,755	3,816	6.08%
AMOVIL		1,000	1,000	1.59%
FEMSA	50	300	350	0.56%
NAFTRAC	59		59	0.09%



SWAPS

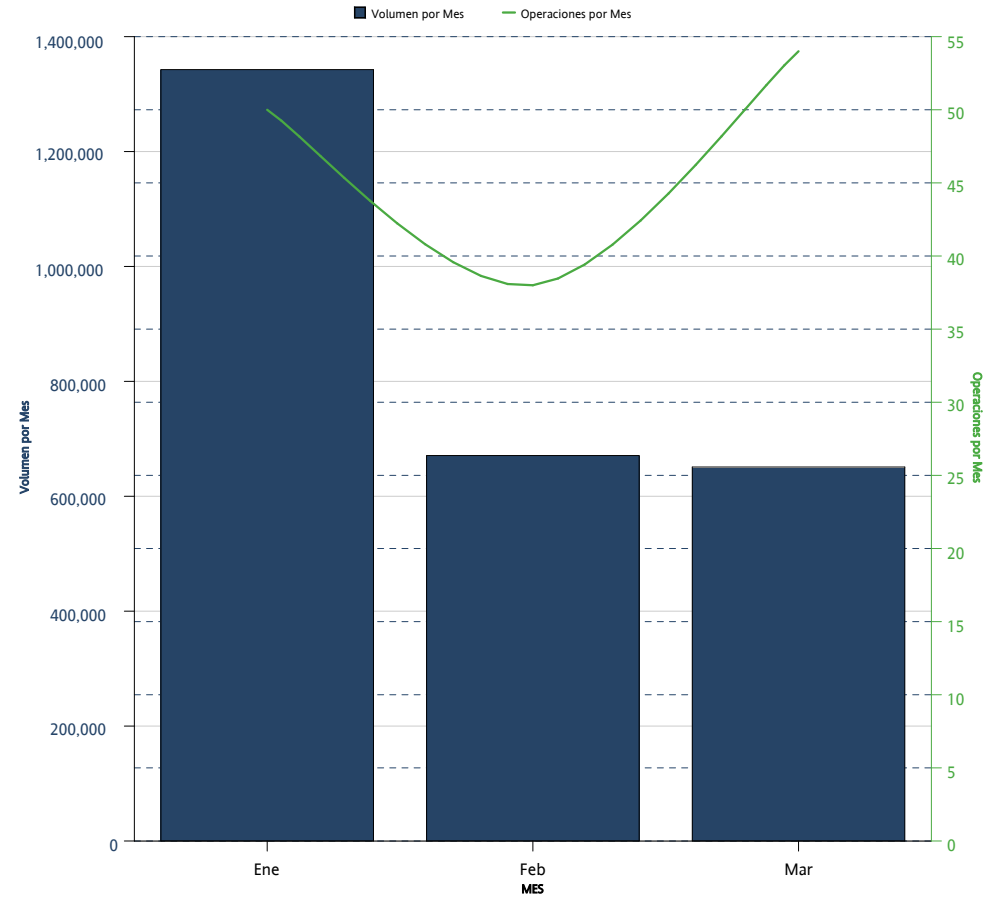


SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	2	90,000	9,000,000,000	365,700
4X1	1	200	20,000,000	200
6X1	3	81,400	8,140,000,000	467,900
8X1	0	0	0	247,500
9X1	5	65,000	6,500,000,000	449,800
13X1	6	41,000	4,100,000,000	313,001
16X1	0	0	0	304,000
17X1	1	200	20,000,000	200
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	12	147,700	14,770,000,000	686,760
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	7	89,000	8,900,000,000	392,300
40X1	0	0	0	10,000
43X1	0	0	0	9,000
45X1	0	0	0	35,000
46X1	0	0	0	37,870
49X1	0	0	0	5,500
52X1	0	0	0	97,500
55X1	0	0	0	5,000
61X1	1	750	75,000,000	750
64X1	0	0	0	1,300
65X1	2	15,000	1,500,000,000	683,900
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
88X1	0	0	0	15,000
91X1	1	5,000	500,000,000	44,200
101X1	0	0	0	3,000
102X1	0	0	0	111,800
109X1	0	0	0	125,000
110X1	1	23,300	2,330,000,000	23,300
111X1	0	0	0	41,000
114X1	0	0	0	92,750
130X1	9	58,050	5,805,000,000	319,240
156X1	0	0	0	19,200
171X1	0	0	0	15,000
179X1	0	0	0	69,000
187X1	1	8,200	820,000,000	8,200



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>
191X1	0	0	0	12,000
195X1	0	0	0	66,450
242X1	0	0	0	34,800
245X1	0	0	0	7,800
246X1	0	0	0	15,000
260X1	2	26,100	2,610,000,000	42,550
Total Mensual	54	650,900	65,090,000,000	6,641,971

SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	17	375,700	37,570,000,000	365,700
4X1	1	200	20,000,000	200
6X1	12	462,900	46,290,000,000	467,900
8X1	0	0	0	247,500
9X1	7	82,500	8,250,000,000	449,800
13X1	16	106,000	10,600,000,000	313,001
16X1	1	254,000	25,400,000,000	304,000
17X1	1	200	20,000,000	200
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	16	188,700	18,870,000,000	686,760
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	10	239,000	23,900,000,000	392,300
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
61X1	1	750	75,000,000	750
64X1	0	0	0	1,300
65X1	10	298,300	29,830,000,000	683,900
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	1	5,000	500,000,000	44,200
101X1	1	3,000	300,000,000	3,000
102X1	0	0	0	111,800
109X1	0	0	0	125,000
110X1	1	23,300	2,330,000,000	23,300
111X1	2	41,000	4,100,000,000	41,000
114X1	0	0	0	92,750
130X1	25	188,100	18,810,000,000	319,240
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



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>
187X1	1	8,200	820,000,000	8,200
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
246X1	1	15,000	1,500,000,000	15,000
260X1	3	30,800	3,080,000,000	42,550
Acumulado Anual	142	2,664,470	266,447,000,000	6,641,971

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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