



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Abril 2017 / April 2017



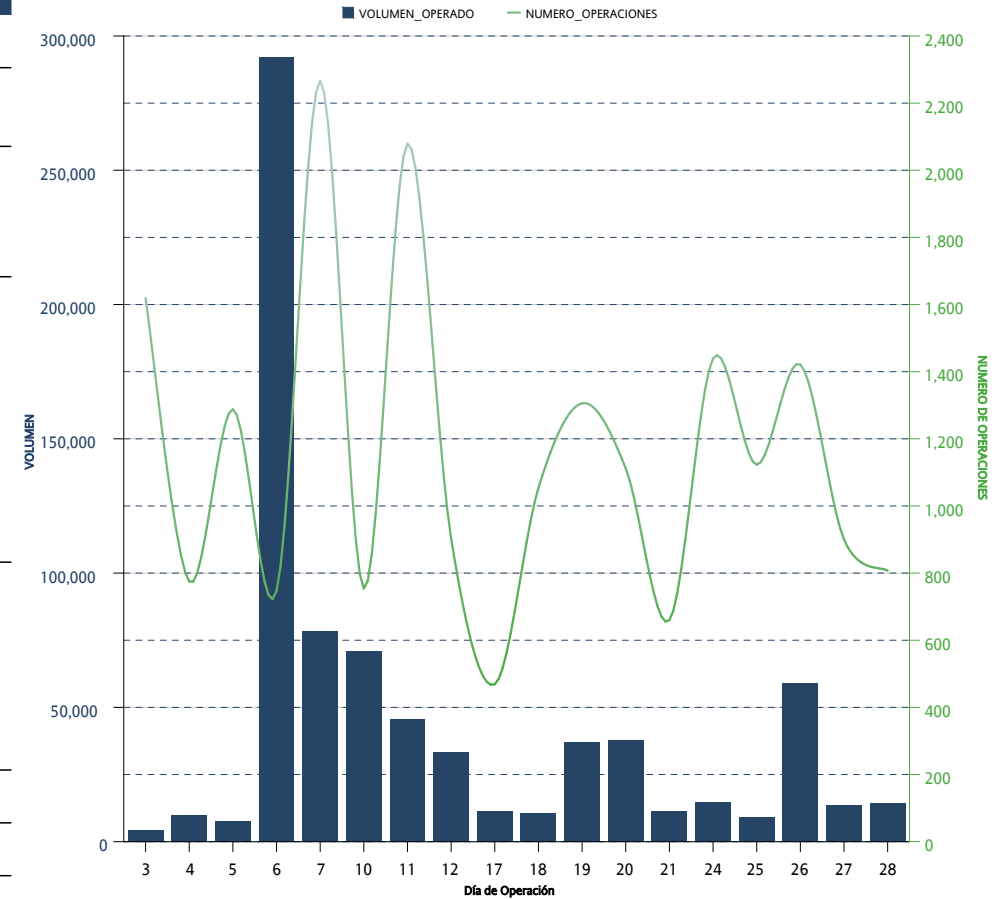
FUTUROS	3
CONCENTRADO DE MERCADO MENSUAL	4
CONCENTRADO DE MERCADO ACUMULADO	5
DISTRIBUCION DEL INTERES ABIERTO	6
OPCIONES	7
CONCENTRADO DE MERCADO MENSUAL	8
CONCENTRADO DE MERCADO ACUMULADO	9
DISTRIBUCION DEL INTERES ABIERTO	10
SWAPS	11
CONCENTRADO DE MERCADO MENSUAL	12
CONCENTRADO DE MERCADO ACUMULADO	14
<i>Aviso de Privacidad</i>	<i>16</i>

FUTURES	3
MONTHLY MARKET SUMMARY	4
ACCRUED MARKET SUMMARY	5
OPEN INTEREST DISTRIBUTION	6
OPTIONS	7
MONTHLY MARKET SUMMARY	8
ACCRUED MARKET SUMMARY	9
OPEN INTEREST DISTRIBUTION	10
SWAPS	11
MONTHLY MARKET SUMMARY	12
ACCRUED MARKET SUMMARY	14
<i>Disclaimer</i>	<i>16</i>

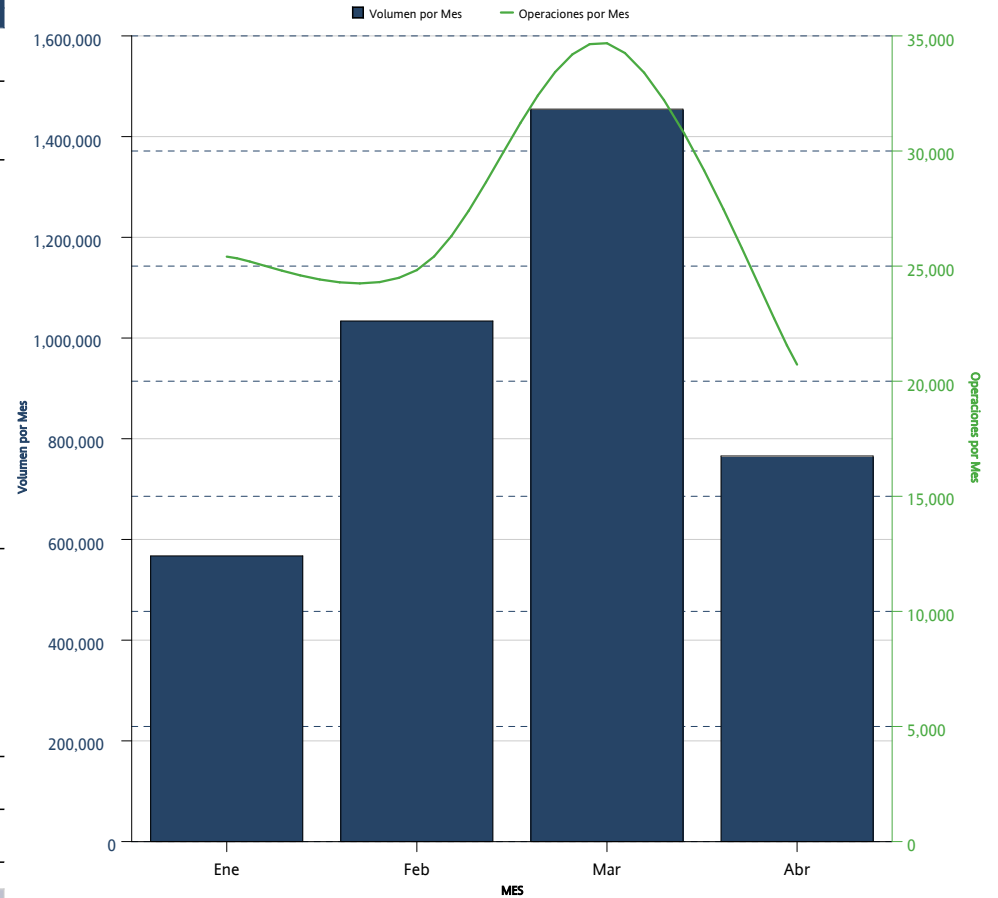
FUTUROS / FUTURES



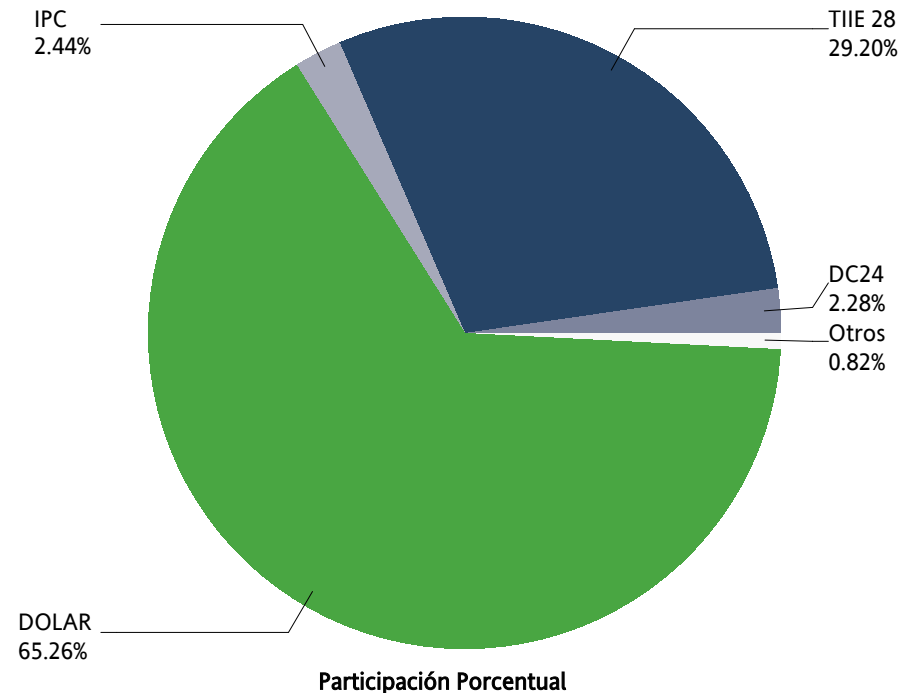
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	598	694,434	131,729,914,347	866,560
EURO	2	32	6,708,510	20
DIVISAS / CURRENCIES	600	694,466	131,736,622,857	866,580
IPC	18,971	40,983	20,139,325,450	32,344
Mini IPC	1,094	10,260	1,011,015,000	438
INDICES / INDICES	20,065	51,243	21,150,340,450	32,782
CETE 91	0	0	0	0
TIIE 28	0	0	0	387,782
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	0	0	0	387,782
DC18	0	0	0	0
DC24	52	18,717	2,191,294,500	30,299
JN21	0	0	0	0
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	4	800	74,410,000	2,100
MY31	0	0	0	0
NV42	1	500	51,600,000	8,000
BONOS / BONDS	57	20,017	2,317,304,500	40,399
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
UDI	0	0	0	0
Total Mensual	20,722	765,726	155,204,267,807	1,327,843



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	3,431	3,192,948	639,166,040,480	866,560
EURO	7	101	21,583,560	20
DIVISAS / CURRENCIES	3,438	3,193,049	639,187,624,040	866,580
IPC	93,150	250,601	119,497,896,870	32,344
Mini IPC	8,639	86,693	8,256,808,248	438
INDICES / INDICES	101,789	337,294	127,754,705,118	32,782
CETE 91	0	0	0	0
TIIE 28	0	0	0	387,782
DC18	10	63,700	6,700,200,000	0
DC24	300	179,022	21,144,471,550	30,299
JN21	5	2,100	206,077,500	0
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	27	11,000	986,610,000	2,100
MY31	0	0	0	0
NV42	67	33,776	3,456,027,800	8,000
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	409	289,598	32,493,386,850	428,181
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
	0	0	0	0
Acumulado Anual	105,641	3,821,441	799,444,968,908	1,327,843



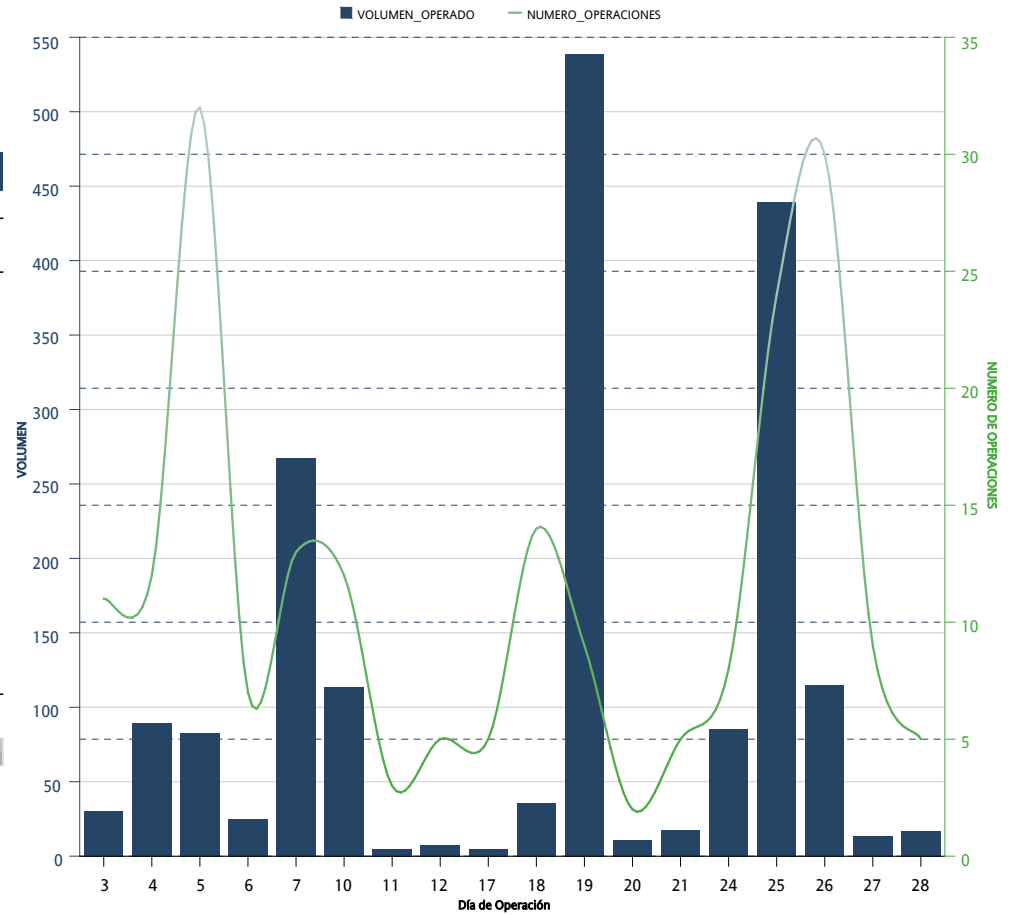
FUTUROS <i>FUTURES</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	866,560	65.26%
TIIIE 28	387,782	29.20%
IPC	32,344	2.44%
DC24	30,299	2.28%
NV42	8,000	0.60%
MR26	2,100	0.16%
Mini IPC	438	0.03%
GMEXICO	300	0.02%
EURO	20	0.00%



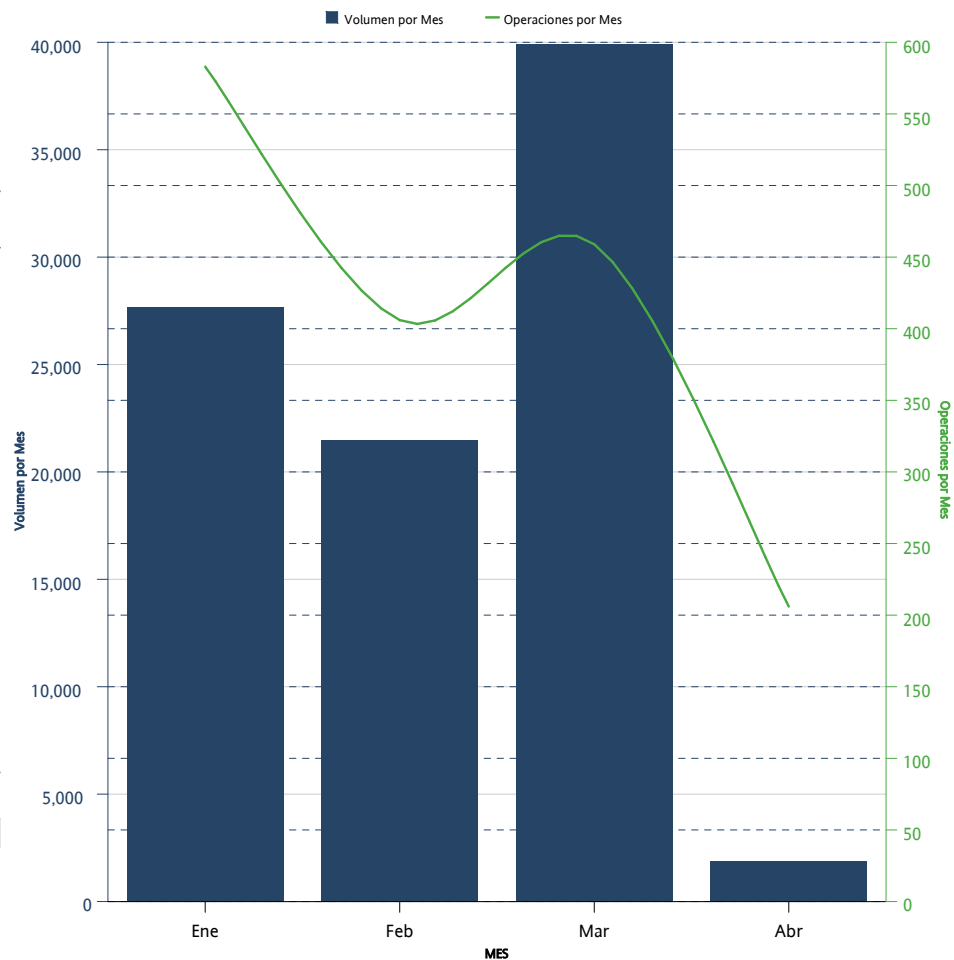
OPCIONES / OPTIONS



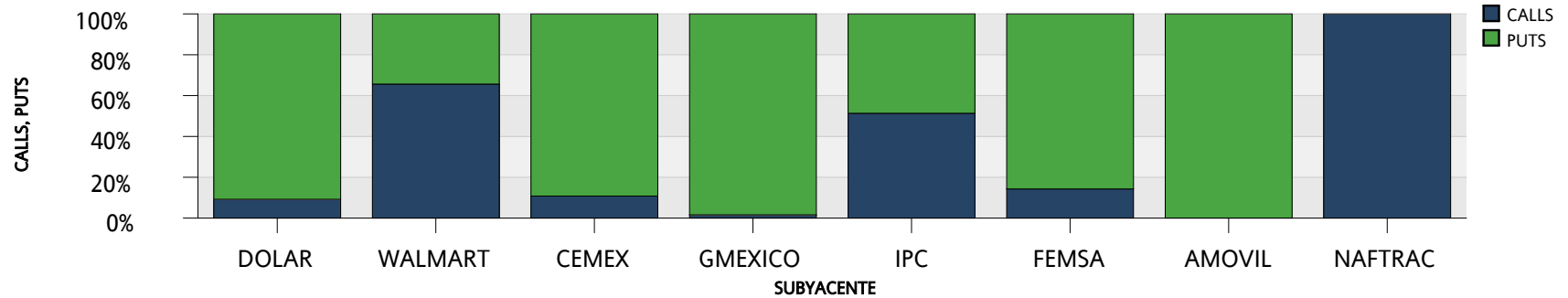
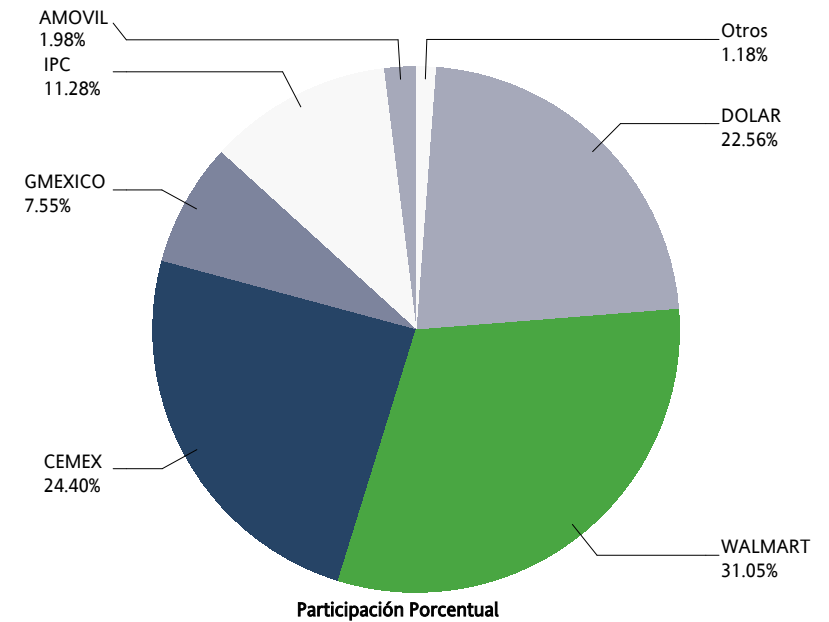
OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	380	671	196	1,051	493,115,000	5,699
INDICES / INDICES	380	671	196	1,051	493,115,000	5,699
DOLAR	500	0	1	500	98,500,000	11,400
DIVISAS / CURRENCIES	500	0	1	500	98,500,000	11,400
ALFA	0	0	0	0	0	0
AMOVIL	0	0	0	0	0	1,000
ASUR	0	0	0	0	0	0
CEMEX	0	190	1	190	323,000	12,330
FEMSA	0	0	0	0	0	350
GAP	0	0	0	0	0	0
GMEXICO	0	0	0	0	0	3,816
KOF	0	0	0	0	0	0
LALA	0	0	0	0	0	0
MEXICHEM	0	0	0	0	0	0
NAFTRAC	0	0	0	0	0	247
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	0	0	0	0	0	0
WALMART	164	0	8	164	642,900	15,688
ACCIONES / SINGLE STOCK	164	190	9	354	965,900	33,431
Mensual Total	1,044	861	206	1,905	592,580,900	50,530



OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	6,140	5,778	1,495	11,918	5,636,760,000	5,699
INDICES / INDICES	6,140	5,778	1,495	11,918	5,636,760,000	5,699
DOLAR	1,610	11,850	22	13,460	2,623,895,000	11,400
DIVISAS / CURRENCIES	1,610	11,850	22	13,460	2,623,895,000	11,400
ALFA	0	0	0	0	0	0
AMOVIL	12,000	1,000	11	13,000	17,062,500	1,000
ASUR	0	0	0	0	0	0
CEMEX	2,850	12,760	32	15,610	27,202,000	12,330
CEMEX A	0	0	0	0	0	0
FEMSA	150	450	12	600	9,700,000	350
GAP	0	0	0	0	0	0
GMEXICO	549	3,488	21	4,037	22,927,000	3,816
ICA	0	0	0	0	0	0
IVV	0	0	0	0	0	0
KOF	0	0	0	0	0	0
LALA	0	0	0	0	0	0
MEXICHEM	0	0	0	0	0	0
NAFTRAC	247	0	4	247	1,028,000	247
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	0	0	0	0	0	0
WALMART	26,765	5,393	57	32,158	129,571,800	15,688
ACCIONES / SINGLE STOCK	42,561	23,091	137	65,652	207,491,300	33,431
Acumulado Anual	50,311	40,719	1,654	91,030	8,468,146,300	50,530



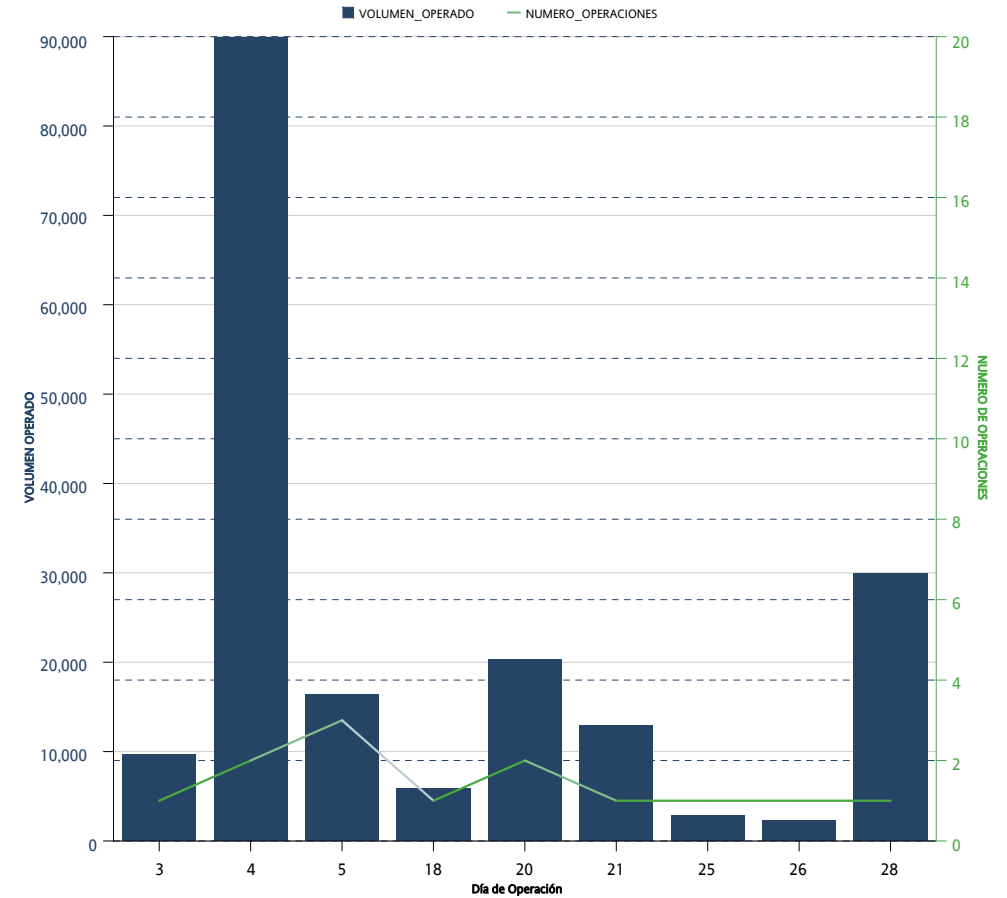
OPCIONES	CALLS	PUTS	INTERÉS ABIERTO	PARTICIPACIÓN PORCENTUAL
<i>OPTIONS</i>	<i>CALLS</i>	<i>PUTS</i>	<i>OPEN INTEREST</i>	<i>PERCENTAGE</i>
WALMART	10,298	5,390	15,688	31.05%
CEMEX	1,330	11,000	12,330	24.40%
DOLAR	1,050	10,350	11,400	22.56%
IPC	2,926	2,773	5,699	11.28%
GMEXICO	61	3,755	3,816	7.55%
AMOVIL		1,000	1,000	1.98%
FEMSA	50	300	350	0.69%
NAFTRAC	247		247	0.49%



SWAPS

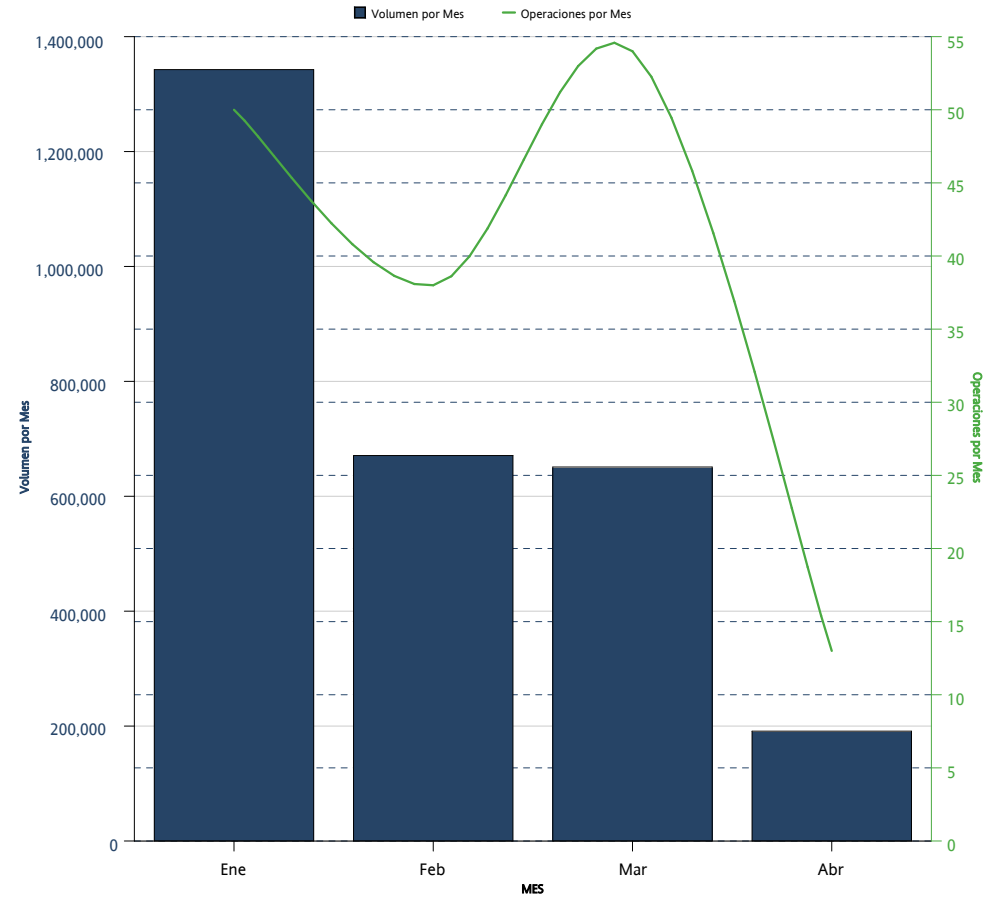


SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	1	50,000	5,000,000,000	191,200
4X1	0	0	0	200
6X1	2	34,000	3,400,000,000	493,900
8X1	0	0	0	247,500
9X1	0	0	0	369,800
13X1	2	12,450	1,245,000,000	325,451
16X1	0	0	0	304,000
17X1	0	0	0	200
19X1	0	0	0	5,000
20X1	0	0	0	5,000
23X1	0	0	0	30,000
25X1	0	0	0	672,200
26X1	1	2,500	250,000,000	684,260
30X1	1	17,600	1,760,000,000	45,600
32X1	0	0	0	49,500
33X1	0	0	0	34,000
36X1	0	0	0	30,000
39X1	0	0	0	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
51X1	1	40,000	4,000,000,000	40,000
52X1	0	0	0	97,500
55X1	0	0	0	5,000
61X1	0	0	0	750
64X1	0	0	0	1,300
65X1	2	8,800	880,000,000	692,700
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	0	0	0	44,200
101X1	0	0	0	3,000
102X1	0	0	0	111,800
109X1	0	0	0	125,000
110X1	0	0	0	23,300
111X1	0	0	0	41,000
112X1	1	3,000	300,000,000	3,000
114X1	0	0	0	92,750
130X1	1	13,000	1,300,000,000	332,240
156X1	0	0	0	19,200
171X1	0	0	0	15,000



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>
179X1	0	0	0	69,000
187X1	0	0	0	8,200
191X1	0	0	0	12,000
195X1	0	0	0	66,450
242X1	0	0	0	34,800
243X1	1	9,800	980,000,000	9,800
245X1	0	0	0	7,800
246X1	0	0	0	15,000
260X1	0	0	0	42,550
Total Mensual	13	191,150	19,115,000,000	6,515,621

SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	18	425,700	42,570,000,000	191,200
4X1	1	200	20,000,000	200
6X1	14	496,900	49,690,000,000	493,900
8X1	0	0	0	247,500
9X1	7	82,500	8,250,000,000	369,800
13X1	18	118,450	11,845,000,000	325,451
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	17	191,200	19,120,000,000	684,260
30X1	1	17,600	1,760,000,000	45,600
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
51X1	1	40,000	4,000,000,000	40,000
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	12	307,100	30,710,000,000	692,700
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
112X1	1	3,000	300,000,000	3,000
114X1	0	0	0	92,750
130X1	26	201,100	20,110,000,000	332,240
156X1	2	19,200	1,920,000,000	19,200



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>
171X1	1	15,000	1,500,000,000	15,000
179X1	0	0	0	69,000
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
243X1	1	9,800	980,000,000	9,800
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	155	2,855,620	285,562,000,000	6,515,621

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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