



# Resumen y Análisis Operativo del Mercado Mexicano de Derivados

*MexDer's Market Statistics & Operative Analysis*

Diciembre 2016 / December 2016



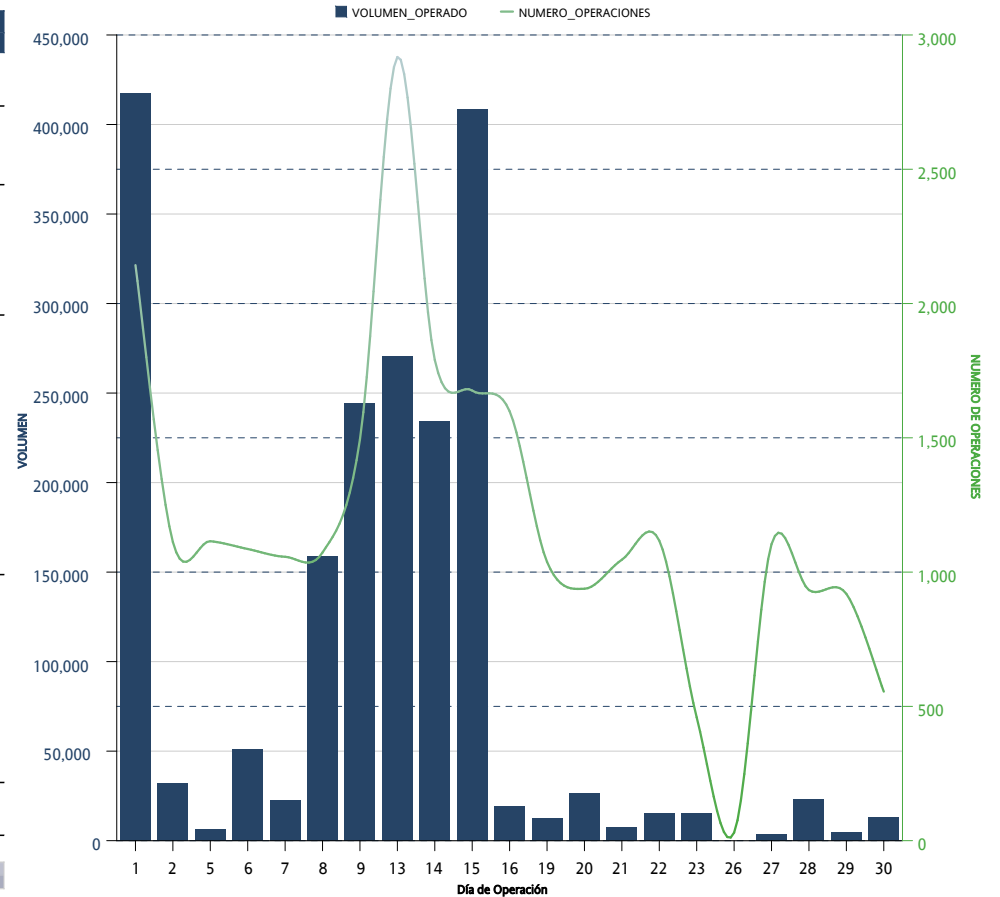
<b>FUTUROS</b> .....	<b>3</b>
CONCENTRADO DE MERCADO MENSUAL .....	4
CONCENTRADO DE MERCADO ACUMULADO .....	5
DISTRIBUCION DEL INTERES ABIERTO .....	6
<b>OPCIONES</b> .....	<b>7</b>
CONCENTRADO DE MERCADO MENSUAL .....	8
CONCENTRADO DE MERCADO ACUMULADO .....	9
DISTRIBUCION DEL INTERES ABIERTO .....	10
<b>SWAPS</b> .....	<b>11</b>
CONCENTRADO DE MERCADO MENSUAL .....	12
CONCENTRADO DE MERCADO ACUMULADO .....	13
<i>Aviso de Privacidad</i> .....	<i>14</i>

<b>FUTURES</b> .....	<b>3</b>
MONTHLY MARKET SUMMARY .....	4
ACCRUED MARKET SUMMARY .....	5
OPEN INTEREST DISTRIBUTION .....	6
<b>OPTIONS</b> .....	<b>7</b>
MONTHLY MARKET SUMMARY .....	8
ACCRUED MARKET SUMMARY .....	9
OPEN INTEREST DISTRIBUTION .....	10
<b>SWAPS</b> .....	<b>11</b>
MONTHLY MARKET SUMMARY .....	12
ACCRUED MARKET SUMMARY .....	13
<i>Disclaimer</i> .....	<i>14</i>

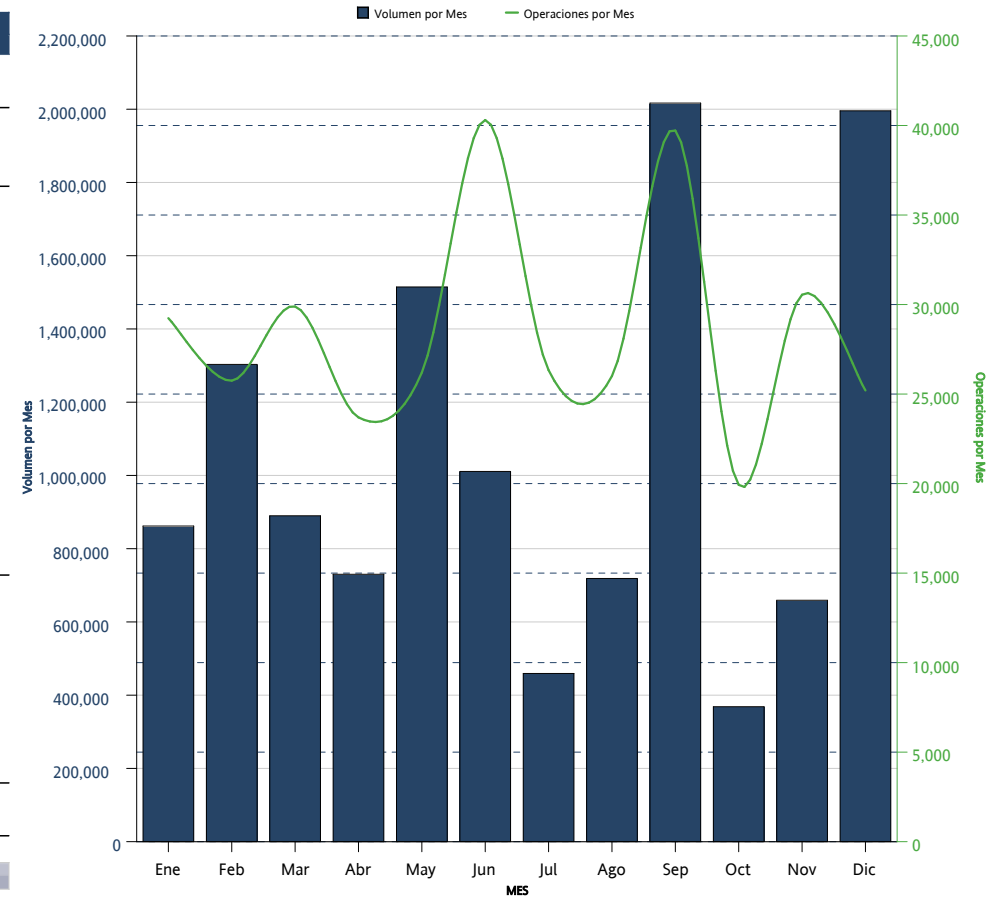
# FUTUROS / FUTURES



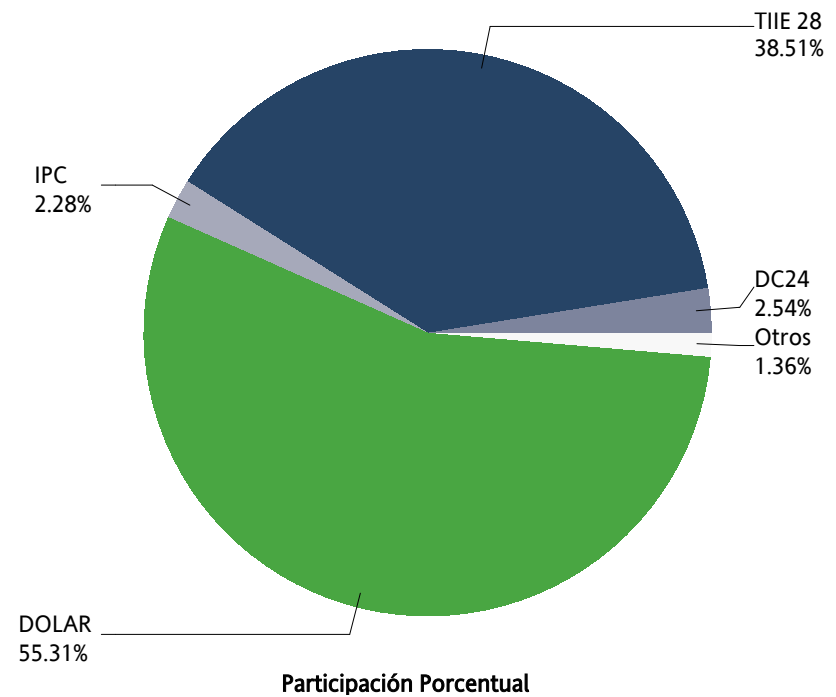
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	667	1,747,987	359,997,638,057	836,868
EURO	2	54	11,743,110	27
<b>DIVISAS / CURRENCIES</b>	<b>669</b>	<b>1,748,041</b>	<b>360,009,381,167</b>	<b>836,895</b>
IPC	22,520	123,753	57,215,323,360	34,542
Mini IPC	1,910	23,081	2,108,101,700	1,169
<b>INDICES / INDICES</b>	<b>24,430</b>	<b>146,834</b>	<b>59,323,425,060</b>	<b>35,711</b>
CETE 91	0	0	0	0
TIIE 28	18	54,000	5,370,967,440	582,696
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
<b>TASAS DE INTERES / INTEREST RATES</b>	<b>18</b>	<b>54,000</b>	<b>5,370,967,440</b>	<b>582,696</b>
DC18	4	13,000	1,359,262,500	6,500
DC24	74	26,765	3,158,834,700	38,365
JN21	0	0	0	1,600
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
MR26	0	0	0	0
MY31	0	0	0	0
NV42	7	7,040	728,162,000	11,276
<b>BONOS / BONDS</b>	<b>85</b>	<b>46,805</b>	<b>5,246,259,200</b>	<b>57,741</b>
AMOVIL	0	0	0	0
CEMEX	0	0	0	0
FEMSA	0	0	0	0
GCARSO	0	0	0	0
GMEXICO	0	0	0	0
MEXTRAC	0	0	0	0
WALMART	0	0	0	0
<b>ACCIONES / SINGLE STOCK</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
MAIZ	0	0	0	0
<b>MERCANCIAS / COMMODITIES</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total Mensual</b>	<b>25,202</b>	<b>1,995,680</b>	<b>429,950,032,867</b>	<b>1,513,043</b>



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	10,411	8,627,126	1,640,055,182,092	836,868
EURO	52	5,638	1,134,417,830	27
<b>DIVISAS / CURRENCIES</b>	<b>10,463</b>	<b>8,632,764</b>	<b>1,641,189,599,922</b>	<b>836,895</b>
IPC	285,830	988,673	449,686,790,280	34,542
Mini IPC	41,672	513,903	46,647,553,140	1,169
<b>INDICES / INDICES</b>	<b>327,502</b>	<b>1,502,576</b>	<b>496,334,343,420</b>	<b>35,711</b>
CETE 91	0	0	0	0
TIIE 28	74	545,100	54,340,950,240	582,696
DC18	308	347,530	38,100,797,500	6,500
DC24	4,095	1,319,848	168,183,399,650	38,365
JN21	25	13,000	1,325,182,500	1,600
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	0
MY31	15	2,800	318,985,000	0
NV42	324	155,012	17,577,713,900	11,276
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
<b>TASAS DE INTERES / INTEREST RATES</b>	<b>4,844</b>	<b>2,384,490</b>	<b>279,958,913,790</b>	<b>640,437</b>
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
<b>ACCIONES / SINGLE STOCK</b>	<b>8</b>	<b>8,750</b>	<b>38,455,000</b>	<b>0</b>
MAIZ	0	0	0	0
<b>MERCANCIAS / COMMODITIES</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Acumulado Anual</b>	<b>342,817</b>	<b>12,528,580</b>	<b>2,417,521,312,132</b>	<b>1,513,043</b>



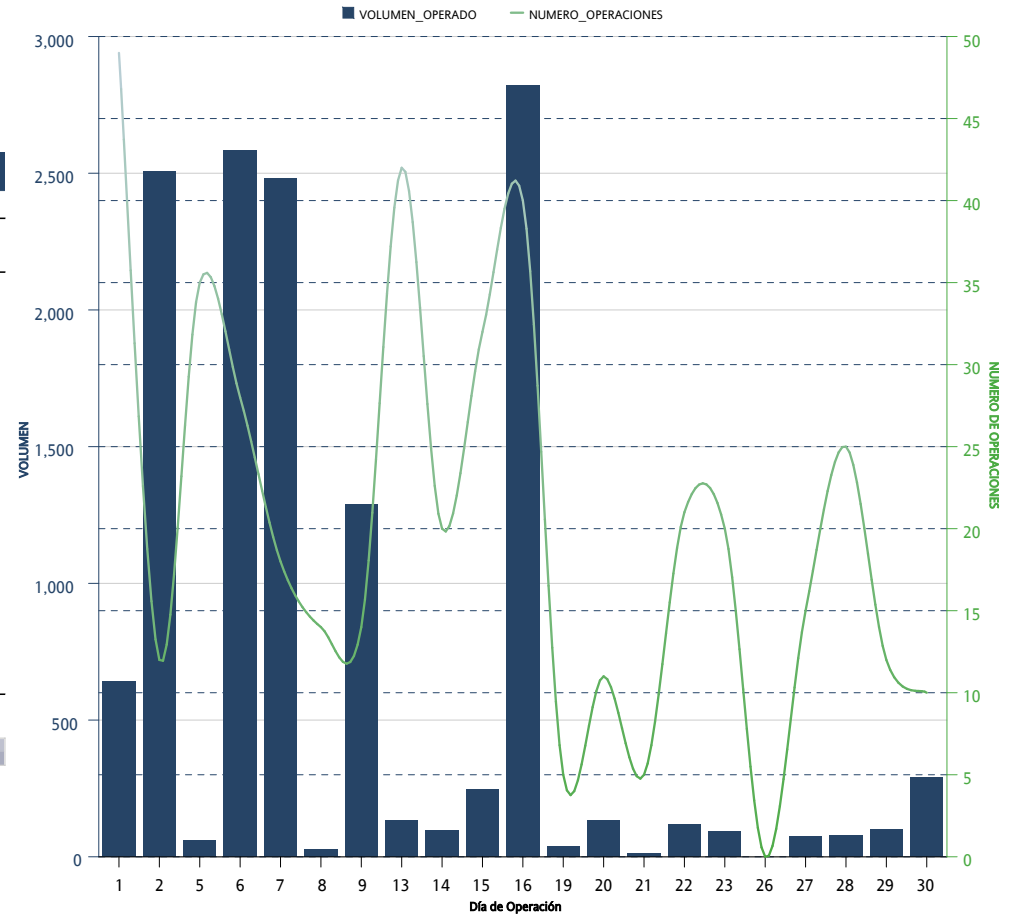
<b>FUTUROS</b> <i>FUTURES</i>	<b>INTERÉS ABIERTO</b> <i>OPEN INTEREST</i>	<b>PARTICIPACIÓN PORCENTUAL</b> <i>PERCENTAGE</i>
DOLAR	836,868	55.31%
TIIE 28	582,696	38.51%
DC24	38,365	2.54%
IPC	34,542	2.28%
NV42	11,276	0.75%
DC18	6,500	0.43%
JN21	1,600	0.11%
Mini IPC	1,169	0.08%
EURO	27	0.00%



# OPCIONES / OPTIONS

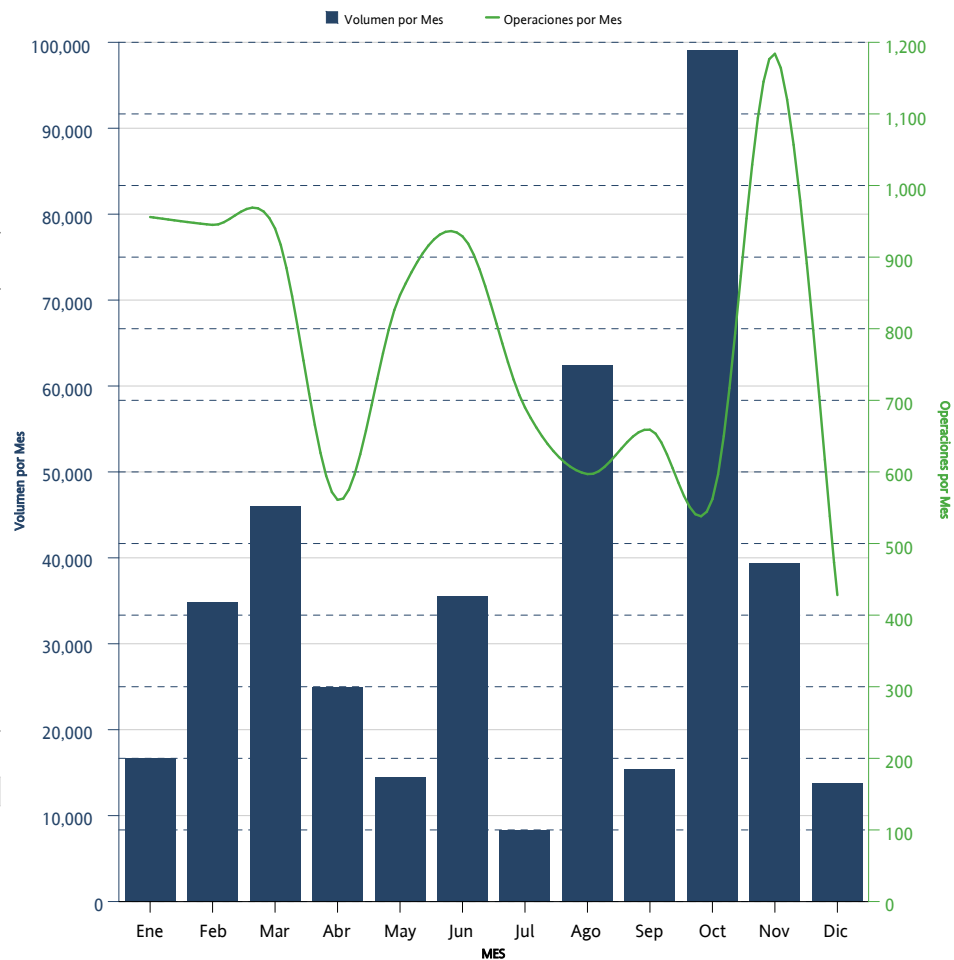


OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	1,308	1,129	401	2,437	1,104,840,000	4,814
<b>INDICES / INDICES</b>	<b>1,308</b>	<b>1,129</b>	<b>401</b>	<b>2,437</b>	<b>1,104,840,000</b>	<b>4,814</b>
DOLAR	1,570	0	3	1,570	299,500,000	85
<b>DIVISAS / CURRENCIES</b>	<b>1,570</b>	<b>0</b>	<b>3</b>	<b>1,570</b>	<b>299,500,000</b>	<b>85</b>
ALFA	0	0	0	0	0	0
AMOVIL	0	2,250	6	2,250	2,825,000	5,100
CEMEX	2,190	0	3	2,190	4,161,000	26,760
CEMEX A	0	0	0	0	0	6,000
FEMSA	34	100	4	134	2,109,500	567
GMEXICO	4,000	1,061	8	5,061	32,166,000	21,549
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
NAFTRAC	0	0	0	0	0	2
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	0	0	0	0	0	1,000
WALMART	0	250	3	250	1,075,000	1,605
<b>ACCIONES / SINGLE STOCK</b>	<b>6,224</b>	<b>3,661</b>	<b>24</b>	<b>9,885</b>	<b>42,336,500</b>	<b>62,583</b>
<b>Mensual Total</b>	<b>9,102</b>	<b>4,790</b>	<b>428</b>	<b>13,892</b>	<b>1,446,676,500</b>	<b>67,482</b>

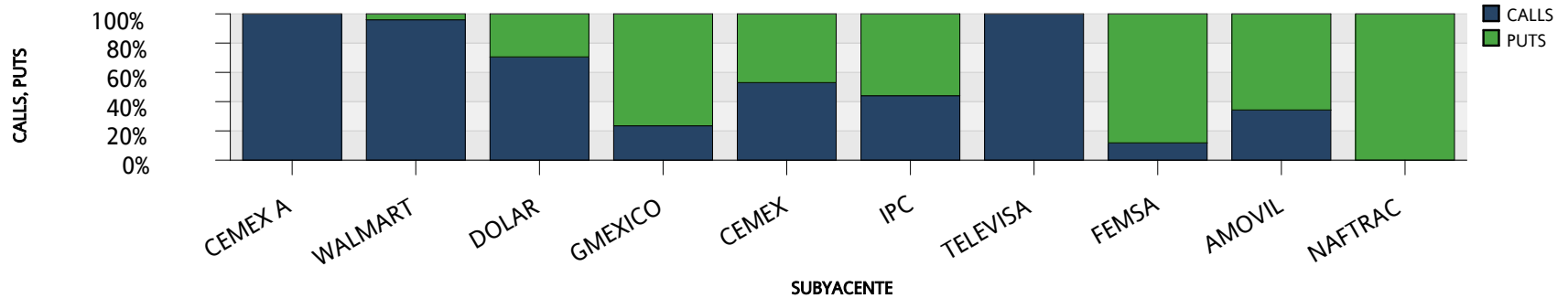
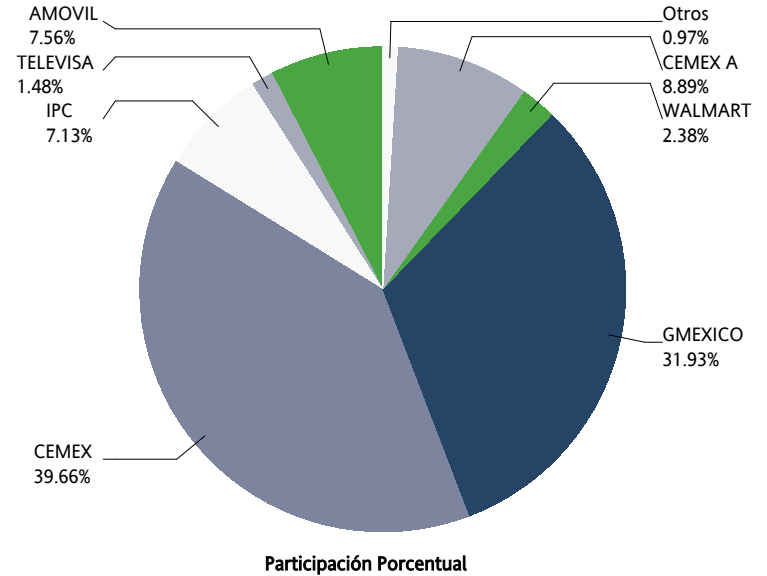




OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	25,294	31,119	8,592	56,413	25,152,255,000	4,814
<b>INDICES / INDICES</b>	<b>25,294</b>	<b>31,119</b>	<b>8,592</b>	<b>56,413</b>	<b>25,152,255,000</b>	<b>4,814</b>
DOLAR	29,192	3,712	132	32,904	6,133,771,000	85
<b>DIVISAS / CURRENCIES</b>	<b>29,192</b>	<b>3,712</b>	<b>132</b>	<b>32,904</b>	<b>6,133,771,000</b>	<b>85</b>
ALFA	0	0	0	0	0	0
AMOVIL	87,161	34,364	77	121,525	144,035,250	5,100
CEMEX	41,694	22,577	61	64,271	86,662,700	26,760
CEMEX A	24,203	19,002	26	43,205	64,870,800.8	6,000
FEMSA	685	1,087	128	1,772	31,350,000	567
GMEXICO	21,245	32,293	108	53,538	250,061,600	21,549
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	2
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	1,000
WALMART	17,671	13,065	129	30,736	130,632,400	1,605
<b>ACCIONES / SINGLE STOCK</b>	<b>194,292</b>	<b>128,309</b>	<b>574</b>	<b>322,601</b>	<b>749,498,950.8</b>	<b>62,583</b>
<b>Acumulado Anual</b>	<b>248,778</b>	<b>163,140</b>	<b>9,298</b>	<b>411,918</b>	<b>32,035,524,950.8</b>	<b>67,482</b>



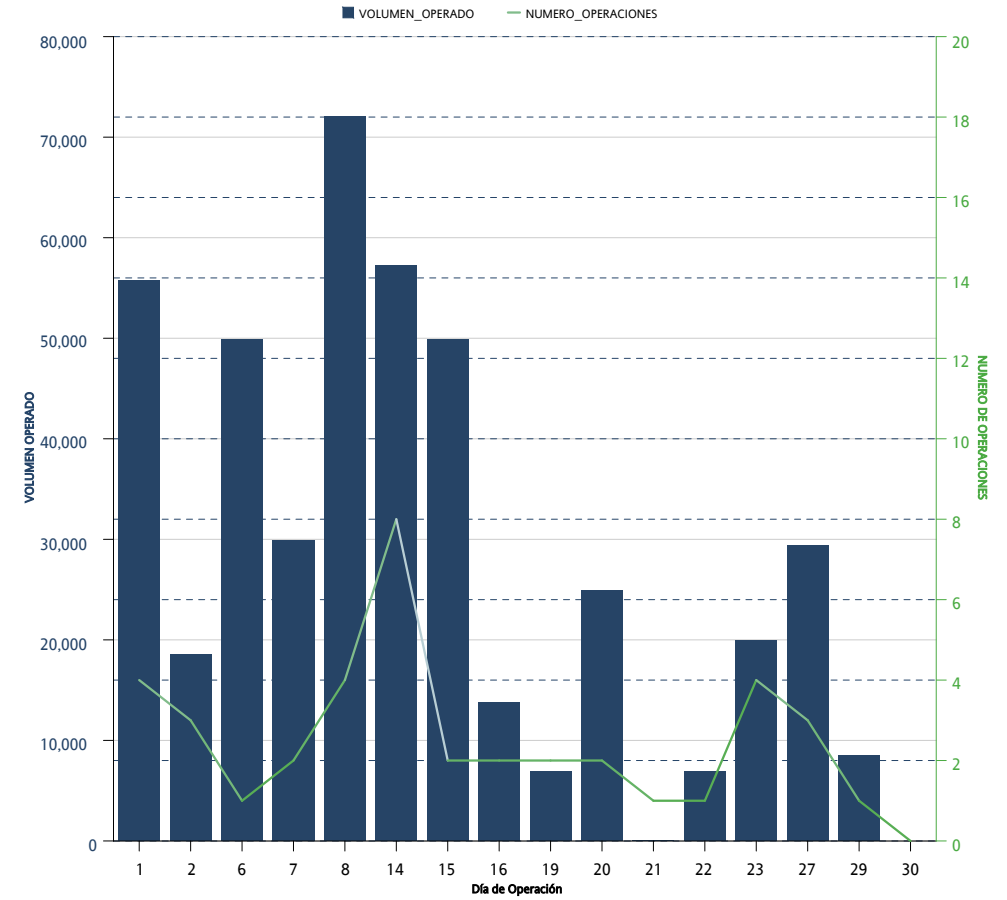
OPCIONES	CALLS	PUTS	INTERÉS ABIERTO	PARTICIPACIÓN PORCENTUAL
<i>OPTIONS</i>	<i>CALLS</i>	<i>PUTS</i>	<i>OPEN INTEREST</i>	<i>PERCENTAGE</i>
CEMEX	14,190	12,570	26,760	39.66%
GMEXICO	5,061	16,488	21,549	31.93%
CEMEX A	6,000		6,000	8.89%
AMOVIL	1,750	3,350	5,100	7.56%
IPC	2,121	2,693	4,814	7.13%
WALMART	1,540	65	1,605	2.38%
TELEVISA	1,000		1,000	1.48%
FEMSA	67	500	567	0.84%
DOLAR	60	25	85	0.13%
NAFTRAC		2	2	0.00%



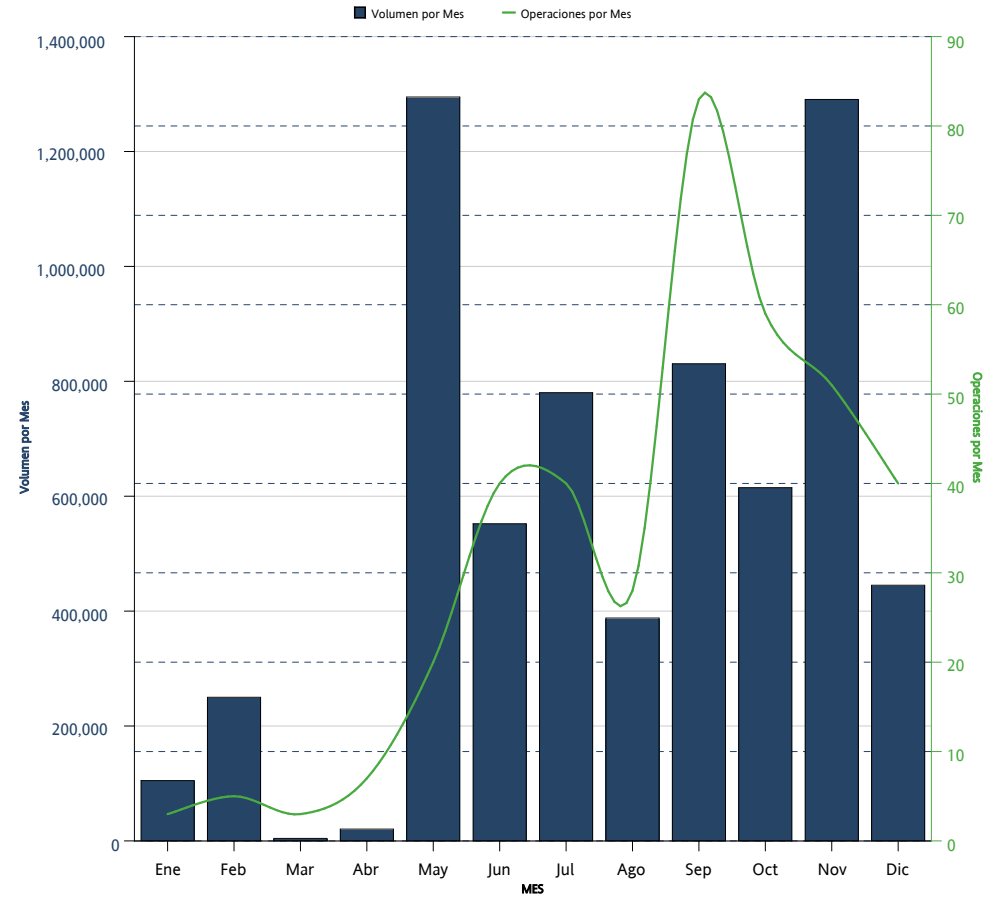
**SWAPS**



SWAPS	OPERACIONES	VOLUMEN	IMPORTE	INTERÉS ABIERTO
SWAPS	NUMBER OF TRADES	VOLUME	NOTIONAL VALUE	OPEN INTEREST
3X1	3	40,100	4,010,000,000	265,100
6X1	1	5,000	500,000,000	629,700
8X1	0	0	0	247,500
9X1	1	7,500	750,000,000	382,300
13X1	2	60,000	6,000,000,000	282,001
16X1	0	0	0	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	14	133,000	13,300,000,000	587,060
30X1	0	0	0	28,000
32X1	1	49,500	4,950,000,000	49,500
33X1	0	0	0	34,000
36X1	0	0	0	30,000
39X1	3	34,550	3,455,000,000	193,300
40X1	1	10,000	1,000,000,000	10,000
43X1	0	0	0	9,000
46X1	0	0	0	7,000
49X1	0	0	0	5,500
52X1	0	0	0	41,500
55X1	0	0	0	5,000
64X1	0	0	0	1,300
65X1	6	63,000	6,300,000,000	415,600
75X1	0	0	0	381,000
80X1	1	5,600	560,000,000	5,600
81X1	1	8,000	800,000,000	8,000
82X1	0	0	0	100,200
91X1	0	0	0	39,200
102X1	0	0	0	111,800
109X1	0	0	0	125,000
114X1	0	0	0	92,750
130X1	6	28,750	2,875,000,000	230,140
179X1	0	0	0	69,000
191X1	0	0	0	12,000
195X1	0	0	0	28,500
242X1	0	0	0	34,800
260X1	0	0	0	11,750
<b>Total Mensual</b>	<b>40</b>	<b>445,000</b>	<b>44,500,000,000</b>	<b>5,235,301</b>



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	40	786,120	78,612,000,000	265,100
6X1	29	1,009,700	100,970,000,000	629,700
8X1	2	248,240	24,824,000,000	247,500
9X1	26	392,300	39,230,000,000	382,300
13X1	26	467,011	46,701,100,000	282,001
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	93	715,050	71,505,000,000	587,060
30X1	6	28,000	2,800,000,000	28,000
32X1	1	49,500	4,950,000,000	49,500
33X1	6	34,000	3,400,000,000	34,000
36X1	6	30,000	3,000,000,000	30,000
39X1	42	225,300	22,530,000,000	193,300
40X1	1	10,000	1,000,000,000	10,000
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	27	486,100	48,610,000,000	415,600
75X1	1	381,000	38,100,000,000	381,000
80X1	1	5,600	560,000,000	5,600
81X1	1	8,000	800,000,000	8,000
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	28	217,200	21,720,000,000	230,140
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
<b>Acumulado Anual</b>	<b>379</b>	<b>6,576,021</b>	<b>657,602,100,000</b>	<b>5,235,301</b>



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.

Resumen y Análisis Operativo del Mercado Mexicano de Derivados, es una publicación mensual, editada por MexDer, Mercado Mexicano de Derivados S.A. de C.V. Paseo de la Reforma No. 255, Col. Cuauhtémoc, C.P. 06500, Ciudad de México, Tel. 5342-9900  
Editor responsable: Mercado Mexicano de Derivados S.A. de C.V.