



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Julio 2019 / July 2019

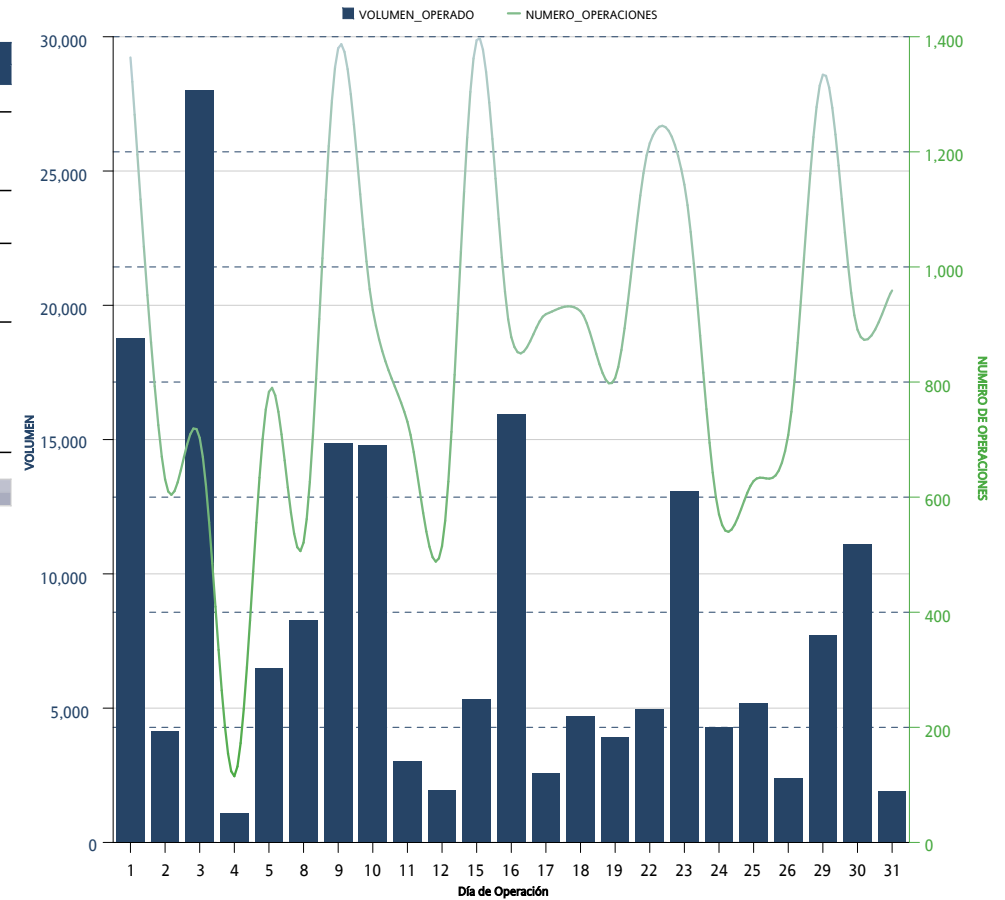
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FUTUROS / FUTURES

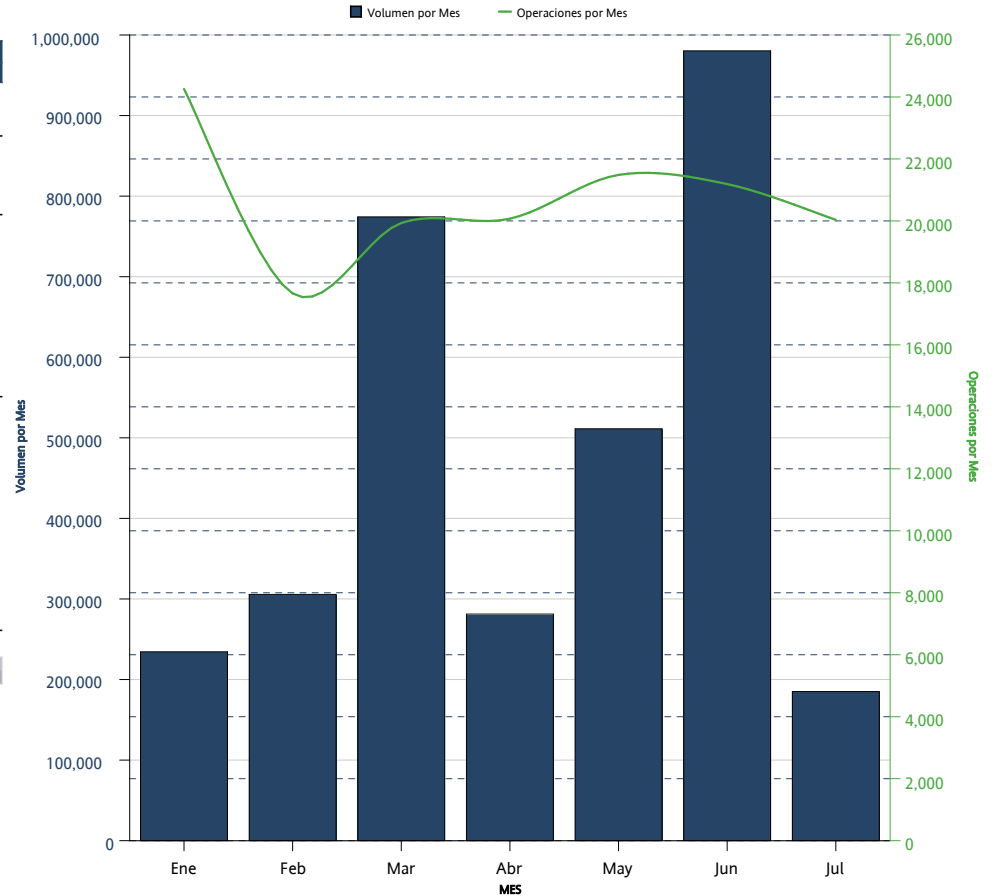


FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	519	115,658	22,273,653,153	421,548
DIVISAS / CURRENCIES	519	115,658	22,273,653,153	421,548
IPC	18,892	43,397	18,551,909,230	41,848
MIP	584	1,025	87,903,680	393
INDICES / INDICES	19,476	44,422	18,639,812,910	42,241
TIIE 28	0	0	0	31,200
TASAS DE INTERES / INTEREST RATES	0	0	0	31,200
DC24	36	24,133	2,772,802,350	14,127
MR26	1	500	45,700,000	4,500
BONOS / BONDS	37	24,633	2,818,502,350	18,627
ALFA	1	100	171,300	500
CEMEX	0	0	0	300
GMEXICO	2	200	1,002,500	800
WALMART	1	109	614,433	
ACCIONES / SINGLE STOCK	4	409	1,788,233	1,600
Total Mensual	20,036	185,122	43,733,756,646	515,216



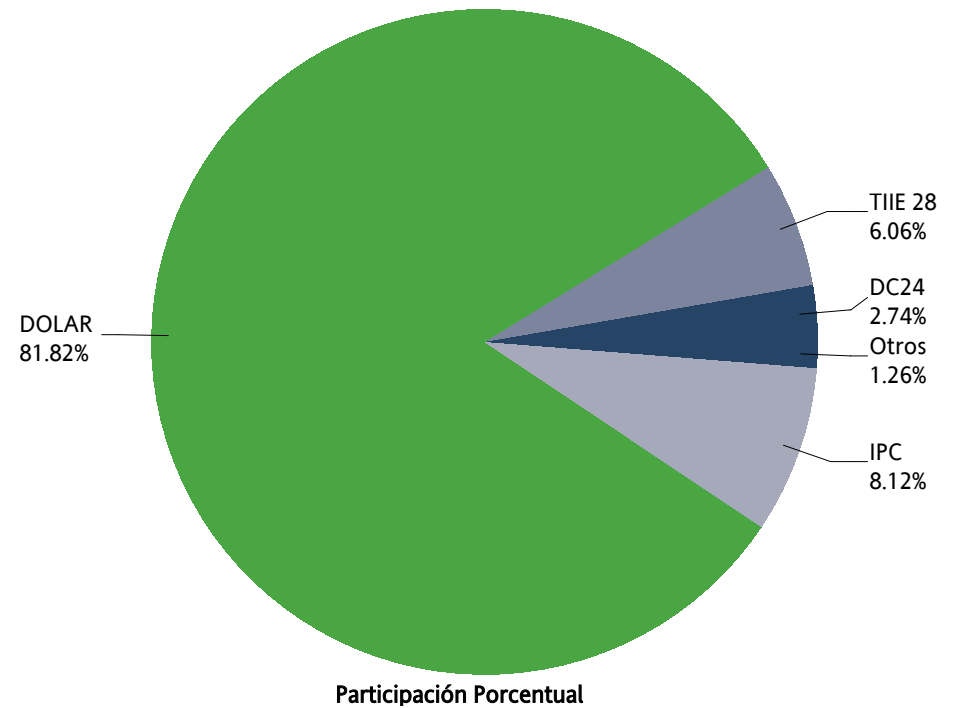
*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	3,847	2,548,207	495,708,681,929	421,548
EURO	2	300	65,970,000	
DIVISAS / CURRENCIES	3,849	2,548,507	495,774,651,929	421,548
IPC	136,565	497,825	215,449,745,080	41,848
MIP	3,780	6,559	570,275,832	393
INDICES / INDICES	140,345	504,384	216,020,020,912	42,241
TIIE 28	0	0	0	31,200
DC24	313	182,561	20,348,818,275	14,127
JN27	1	500	48,600,000	
MR26	11	16,900	1,516,967,500	4,500
MY31	6	2,300	224,482,500	
NV47	3	1,500	141,212,500	
TASAS DE INTERES / INTEREST RATES	334	203,761	22,280,080,775	49,827
ALFA	16	2,900	5,525,400	500
AMOVIL	13	1,600	2,269,000	
CEMEX	5	1,300	1,116,200	300
GMEXICO	45	7,550	37,740,750	800
MEXCHEM	9	1,000	4,683,700	
PE&OLES	7	400	8,791,630	
PINFRA	3	40	767,640	
WALMART	7	886	4,582,273	
ACCIONES / SINGLE STOCK	105	15,676	65,476,593	1,600
Acumulado Anual	144,633	3,272,328	734,140,230,209	515,216



*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

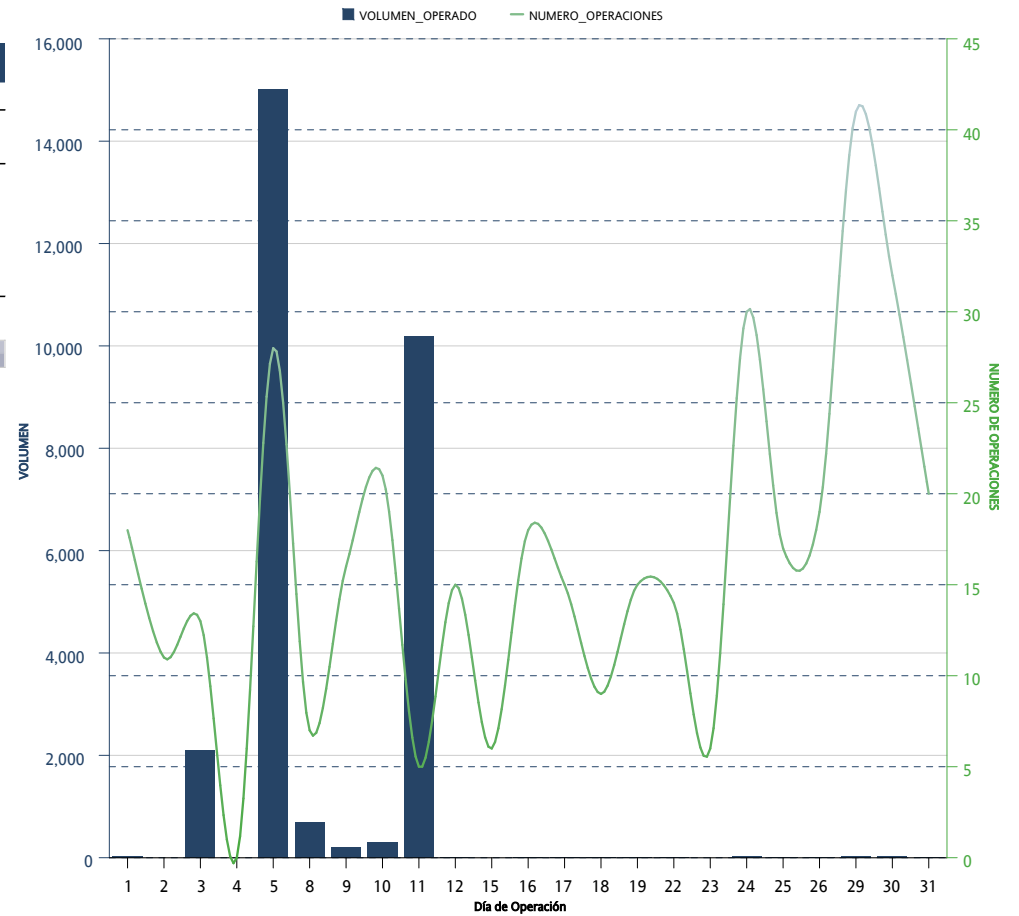
FUTUROS <i>FUTURES</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	421,548	81.82%
IPC	41,848	8.12%
TIIE 28	31,200	6.06%
DC24	14,127	2.74%
MR26	4,500	0.87%
GMEXICO	800	0.16%
ALFA	500	0.10%
MIP	393	0.08%
CEMEX	300	0.06%



OPCIONES / OPTIONS

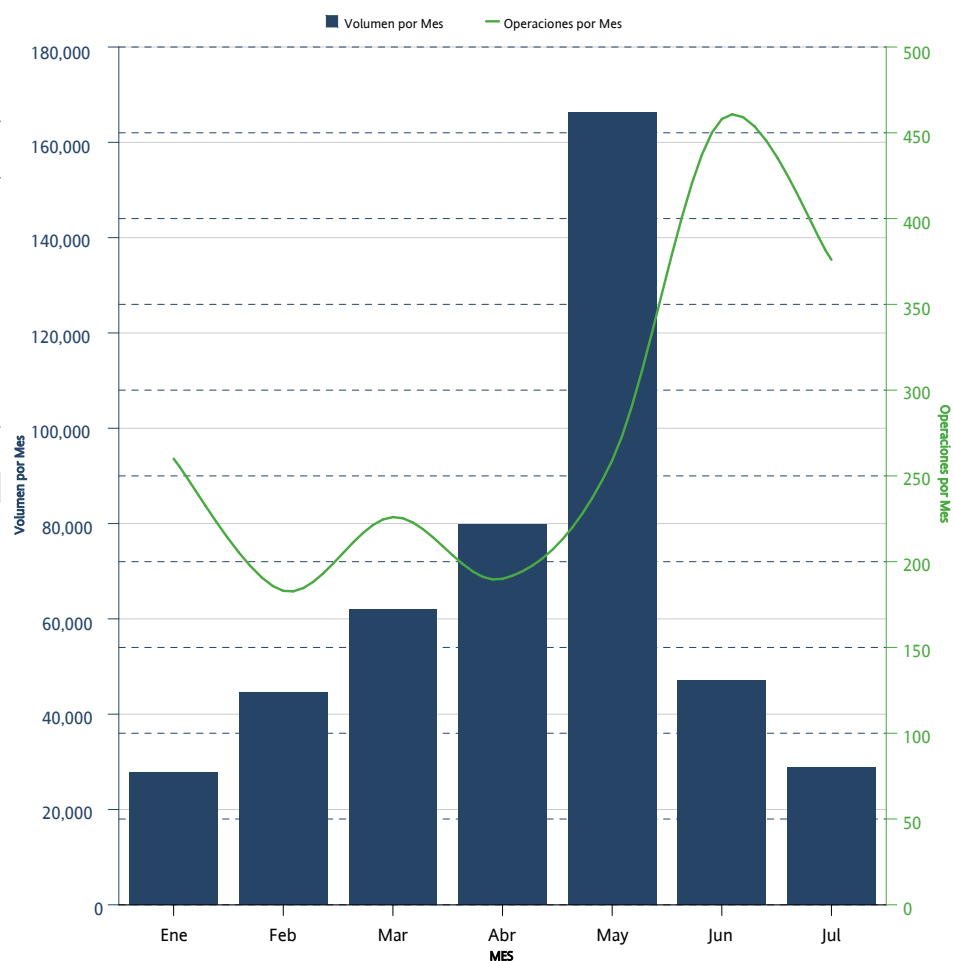


OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	287	206	361	493	212,740,000	893
INDICES / INDICES	287	206	361	493	212,740,000	893
DOLAR	1,000	2,500	10	3,500	678,150,000	8,693
DIVISAS / CURRENCIES	1,000	2,500	10	3,500	678,150,000	8,693
AMOVIL	0	0	0	0	0	10,000
CEMEX		10,000	2	10,000	7,000,000	30,000
MEXICHEM		15,000	3	15,000	60,000,000	15,000
PE&OLES	0	0	0	0	0	2,700
ACCIONES / SINGLE STOCK	0	25,000	5	25,000	67,000,000	57,700
Mensual Total	1,287	27,706	376	28,993	957,890,000	67,286



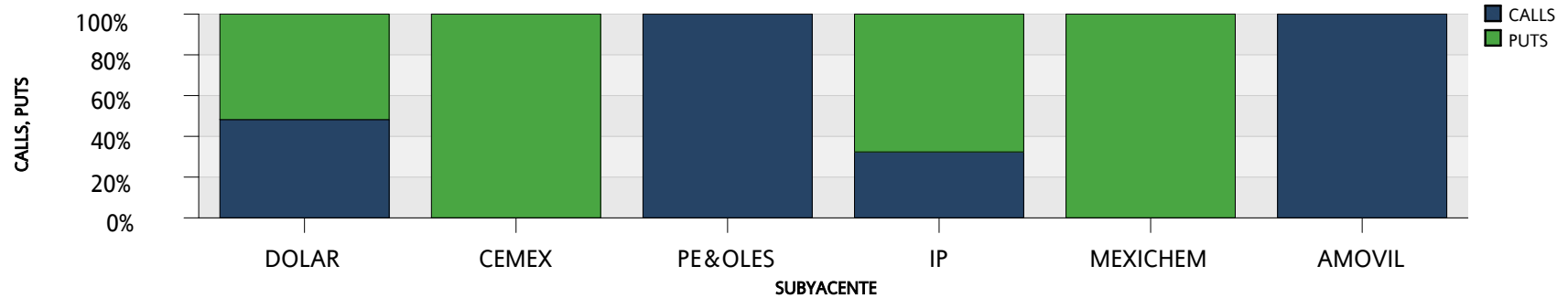
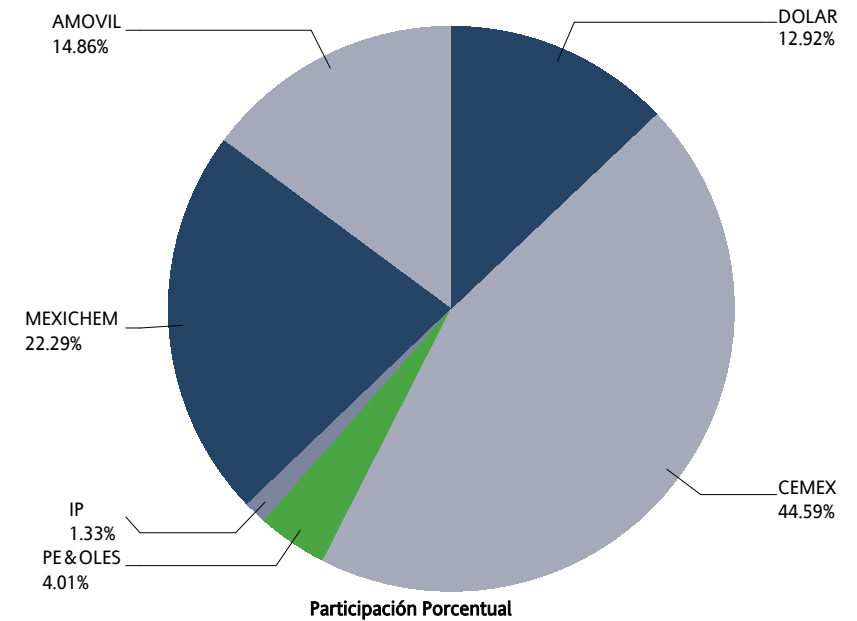
*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	3,405	4,115	1,761	7,520	3,218,075,000	893
INDICES / INDICES	3,405	4,115	1,761	7,520	3,218,075,000	893
DOLAR	16,484	13,350	80	29,834	5,813,369,000	8,693
DIVISAS / CURRENCIES	16,484	13,350	80	29,834	5,813,369,000	8,693
AMOVIL	15,000	75,400	26	90,400	125,580,000	10,000
CEMEX	5,110	229,880	43	234,990	204,195,000	30,000
GMEXICO	15,000	44,000	10	59,000	302,800,000	15,000
MEXICHEM		20,000	4	20,000	83,000,000	15,000
NAFTRAC		2	2	2	8,600	
PE&OLES	3,900		6	3,900	93,600,000	2,700
TELEVISA		555	7	555	2,442,000	
WALMART	4,800	6,600	13	11,400	59,680,000	
ACCIONES / SINGLE STOCK	43,810	376,437	111	420,247	871,305,600	57,700
Acumulado Anual	63,699	393,902	1,952	457,601	9,902,749,600	67,286



*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

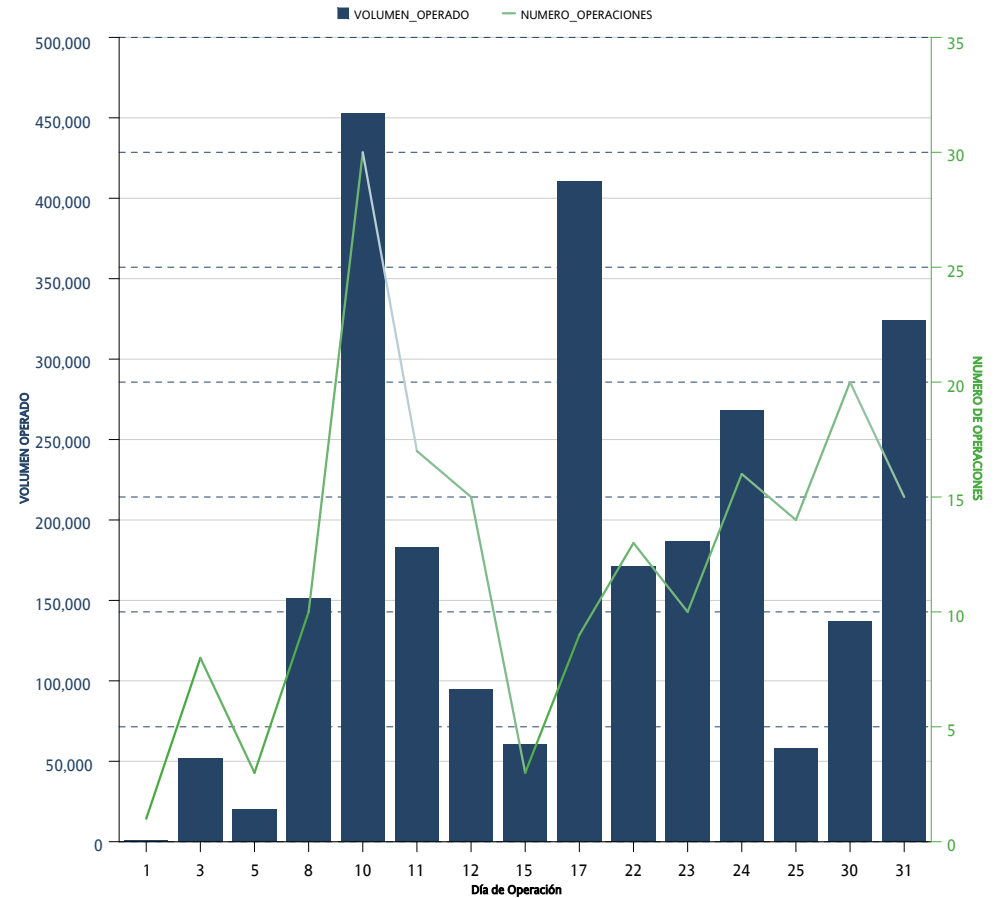
OPCIONES <i>OPTIONS</i>	CALLS <i>CALLS</i>	PUTS <i>PUTS</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
CEMEX		30,000	30,000	44.59%
MEXICHEM		15,000	15,000	22.29%
AMOVIL	10,000		10,000	14.86%
DOLAR	4,193	4,500	8,693	12.92%
PE&OLES	2,700		2,700	4.01%
IP	289	604	893	1.33%



SWAPS



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	0	0	0	1,000
4X1	0	0	0	130,000
5X1	0	0	0	220,000
6X1	0	0	0	180,000
9X1	0	0	0	40,000
13X1	4	46,000	4,600,000,000	338,200
15X1	0	0	0	20
20X1	0	0	0	20
24X1	0	0	0	1,000
25X1	0	0	0	15
26X1	12	63,640	6,364,000,000	421,428
31X1	0	0	0	500
32X1	0	0	0	7,500
33X1	0	0	0	1,800
34X1	0	0	0	1,019
35X1	0	0	0	2,010
37X1	0	0	0	29
38X1	0	0	0	1,253
39X1	5	109,910	10,991,000,000	660,966
40X1	0	0	0	10,019
41X1	0	0	0	2,000
43X1	0	0	0	9,000
45X1	2	35,000	3,500,000,000	35,019
46X1	2	30,870	3,087,000,000	37,870
48X1	0	0	0	500
49X1	0	0	0	5,500
50X1	0	0	0	27
51X1	1	40,000	4,000,000,000	40,500
52X1	16	177,400	17,740,000,000	384,249
53X1	8	27,000	2,700,000,000	27,500
54X1	0	0	0	1,500
55X1	0	0	0	5,500
56X1	1	1,300	130,000,000	2,569
57X1	0	0	0	3,000
58X1	0	0	0	11,300
59X1	0	0	0	23,800
60X1	0	0	0	2,300
61X1	0	0	0	3,750
62X1	0	0	0	18,519
64X1	1	1,300	130,000,000	1,300
65X1	43	521,650	52,165,000,000	1,018,489
66X1	1	115,000	11,500,000,000	115,000
68X1	0	0	0	15,000

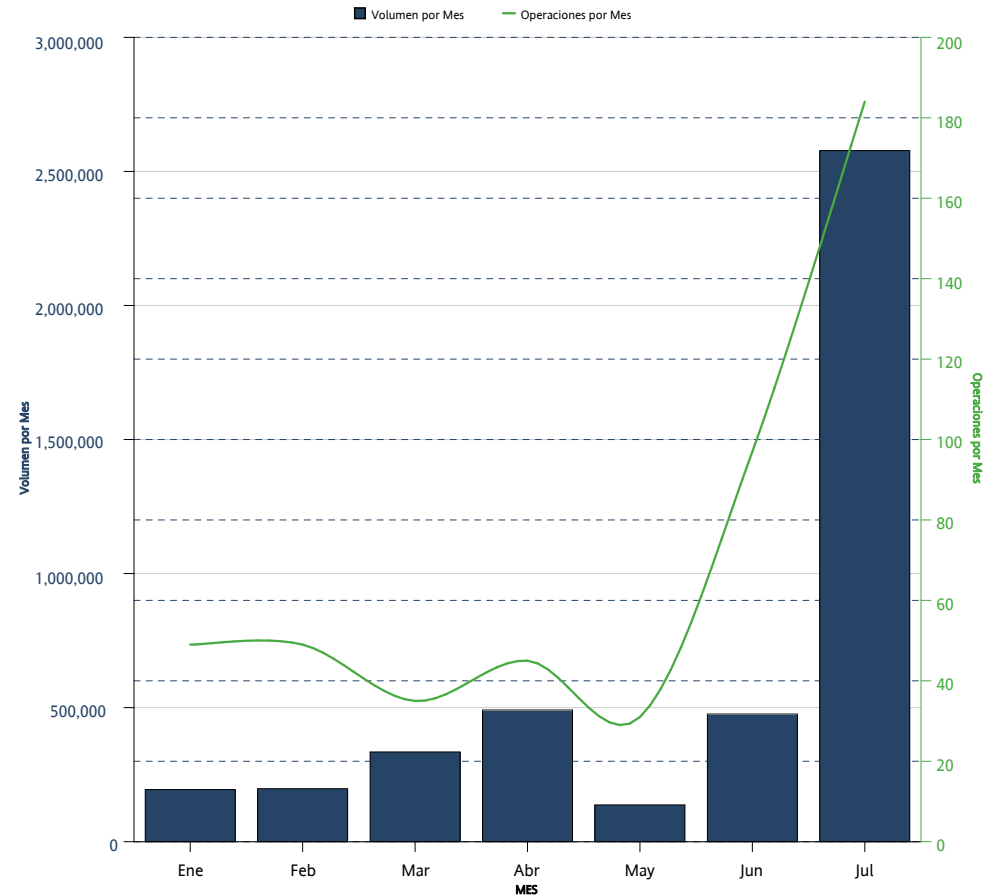


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SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
71X1	0	0	0	33,019
72X1	0	0	0	20,000
73X1	0	0	0	5,000
74X1	0	0	0	18,000
75X1	1	381,000	38,100,000,000	
77X1	0	0	0	19
78X1	0	0	0	47,000
80X1	0	0	0	5,600
81X1	1	8,000	800,000,000	8,020
82X1	2	100,200	10,020,000,000	100,200
85X1	3	70,000	7,000,000,000	70,000
86X1	1	17,500	1,750,000,000	17,521
88X1	0	0	0	15,000
90X1	0	0	0	19
91X1	8	38,300	3,830,000,000	131,210
101X1	1	3,000	300,000,000	
102X1	3	111,800	11,180,000,000	104,300
109X1	1	125,000	12,500,000,000	125,000
110X1	1	23,300	2,330,000,000	23,300
111X1	2	41,000	4,100,000,000	41,000
112X1	0	0	0	3,000
114X1	3	92,750	9,275,000,000	92,750
130X1	25	127,200	12,720,000,000	554,890
156X1	2	13,000	1,300,000,000	11,400
171X1	1	15,000	1,500,000,000	15,000
179X1	1	69,000	6,900,000,000	69,000
187X1	1	8,200	820,000,000	8,200
191X1	3	12,000	1,200,000,000	12,000
195X1	13	49,050	4,905,000,000	58,254
222X1	1	10,000	1,000,000,000	10,000
242X1	1	34,800	3,480,000,000	34,800
243X1	1	9,800	980,000,000	9,800
245X1	1	7,800	780,000,000	7,800
246X1	3	15,000	1,500,000,000	
260X1	8	26,100	2,610,000,000	36,950
Total Mensual	184	2,577,870	257,787,000,000	5,469,023

*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	1	1,000	100,000,000	1,000
4X1	3	130,000	13,000,000,000	130,000
5X1	4	220,000	22,000,000,000	220,000
6X1	5	180,000	18,000,000,000	180,000
9X1	2	40,000	4,000,000,000	40,000
13X1	45	427,000	42,700,000,000	338,200
15X1	0	0	0	20
20X1	0	0	0	20
24X1	0	0	0	1,000
25X1	0	0	0	15
26X1	53	236,590	23,659,000,000	421,428
31X1	0	0	0	500
32X1	0	0	0	7,500
33X1	0	0	0	1,800
34X1	0	0	0	1,019
35X1	0	0	0	2,010
37X1	0	0	0	29
38X1	2	1,250	125,000,000	1,253
39X1	47	323,960	32,396,000,000	660,966
40X1	0	0	0	10,019
41X1	0	0	0	2,000
43X1	0	0	0	9,000
45X1	2	35,000	3,500,000,000	35,019
46X1	2	30,870	3,087,000,000	37,870
48X1	0	0	0	500
49X1	0	0	0	5,500
50X1	0	0	0	27
51X1	1	40,000	4,000,000,000	40,500
52X1	30	232,750	23,275,000,000	384,249
53X1	8	27,000	2,700,000,000	27,500
54X1	0	0	0	1,500
55X1	0	0	0	5,500
56X1	1	1,300	130,000,000	2,569
57X1	1	3,000	300,000,000	3,000
58X1	3	11,300	1,130,000,000	11,300
59X1	2	10,000	1,000,000,000	23,800
60X1	1	2,000	200,000,000	2,300
61X1	0	0	0	3,750
62X1	0	0	0	18,519
64X1	1	1,300	130,000,000	1,300
65X1	111	733,052	73,305,200,000	1,018,489
66X1	1	115,000	11,500,000,000	115,000
68X1	0	0	0	15,000



*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
71X1	0	0	0	33,019
72X1	4	20,000	2,000,000,000	20,000
73X1	1	5,000	500,000,000	5,000
74X1	2	1,000	100,000,000	18,000
75X1	1	381,000	38,100,000,000	
77X1	0	0	0	19
78X1	0	0	0	47,000
80X1	0	0	0	5,600
81X1	1	8,000	800,000,000	8,020
82X1	2	100,200	10,020,000,000	100,200
85X1	3	70,000	7,000,000,000	70,000
86X1	1	17,500	1,750,000,000	17,521
88X1	1	15,000	1,500,000,000	15,000
90X1	0	0	0	19
91X1	22	85,320	8,532,000,000	131,210
101X1	1	3,000	300,000,000	
102X1	3	111,800	11,180,000,000	104,300
109X1	1	125,000	12,500,000,000	125,000
110X1	1	23,300	2,330,000,000	23,300
111X1	2	41,000	4,100,000,000	41,000
112X1	0	0	0	3,000
114X1	3	92,750	9,275,000,000	92,750
130X1	75	236,800	23,680,000,000	554,890
156X1	2	13,000	1,300,000,000	11,400
171X1	1	15,000	1,500,000,000	15,000
179X1	1	69,000	6,900,000,000	69,000
187X1	1	8,200	820,000,000	8,200
191X1	3	12,000	1,200,000,000	12,000
195X1	17	49,490	4,949,000,000	58,254
222X1	1	10,000	1,000,000,000	10,000
242X1	1	34,800	3,480,000,000	34,800
243X1	1	9,800	980,000,000	9,800
245X1	1	7,800	780,000,000	7,800
246X1	3	15,000	1,500,000,000	
260X1	8	26,100	2,610,000,000	36,950
Acumulado Anual	490	4,409,232	440,923,200,000	5,469,023

*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

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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