



# Resumen y Análisis Operativo del Mercado Mexicano de Derivados

*MexDer's Market Statistics & Operative Analysis*

Enero 2020 / January 2020



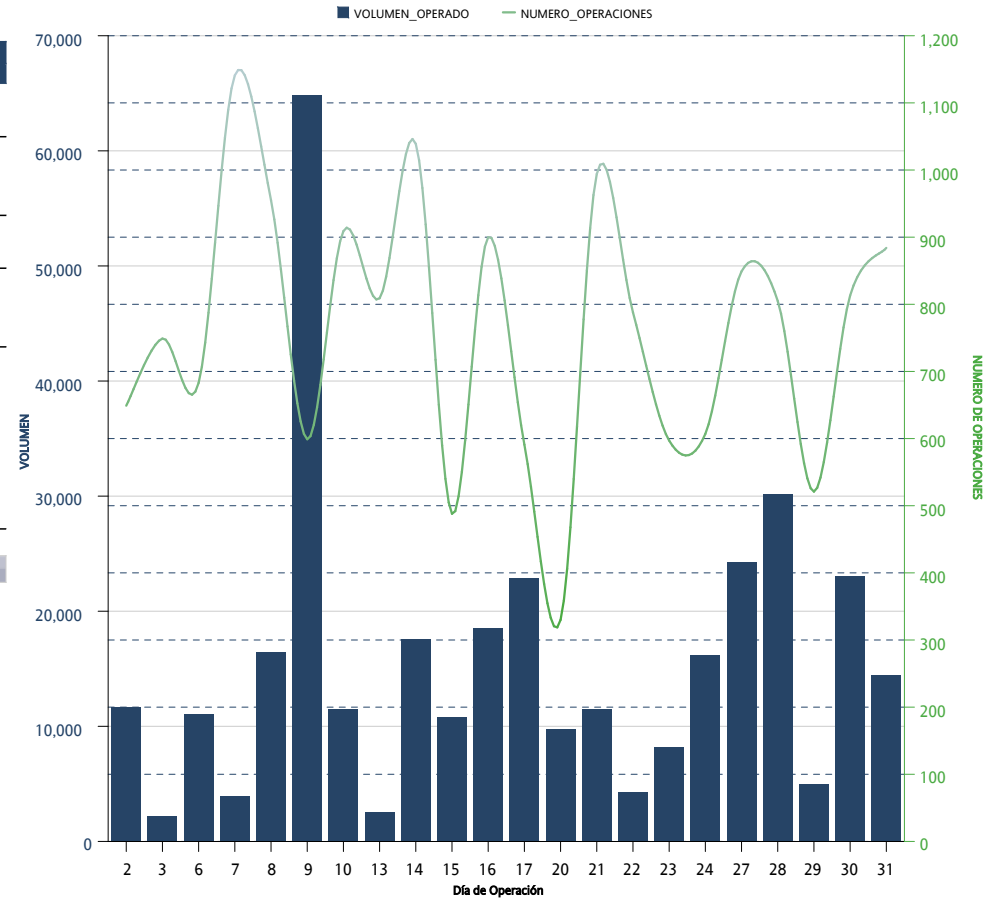
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# FUTUROS / FUTURES

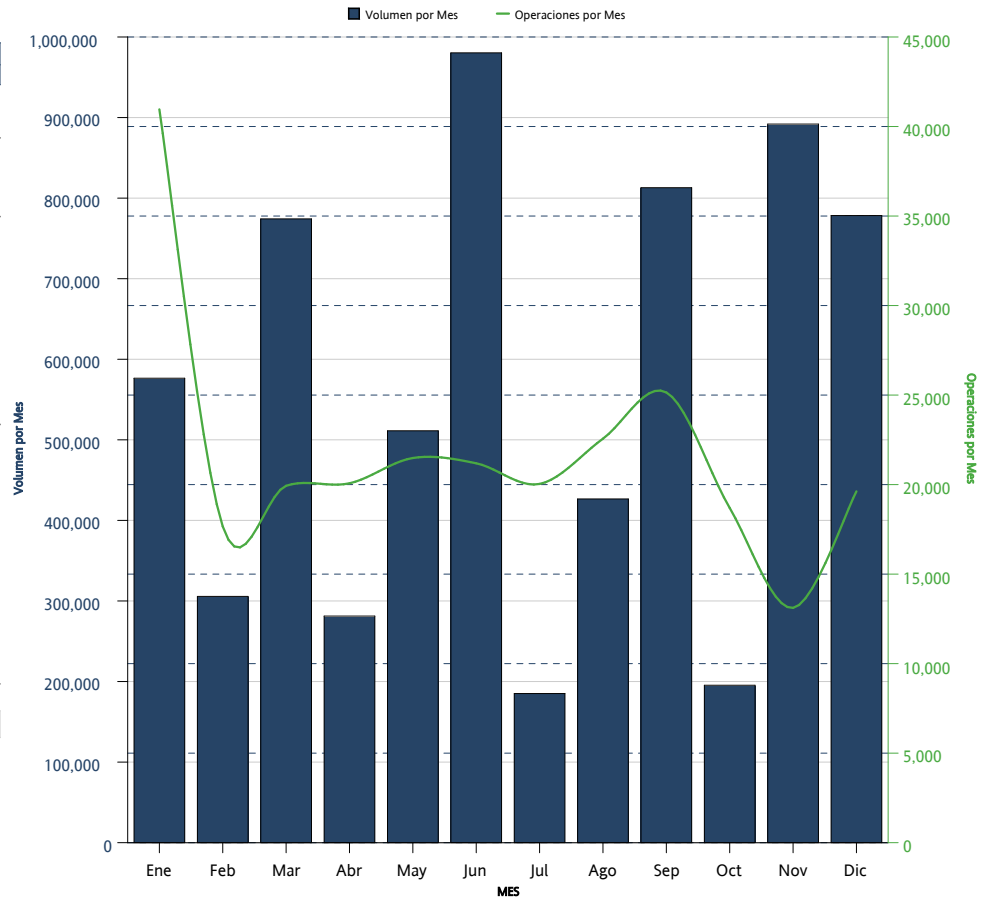


FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	373	296,409	56,244,927,541	605,705
EURO	2	30	6,338,250	
<b>DIVISAS / CURRENCIES</b>	<b>375</b>	<b>296,439</b>	<b>56,251,265,791</b>	<b>605,705</b>
IPC	15,993	35,874	16,246,752,680	43,984
MIP	298	546	49,445,100	287
<b>INDICES / INDICES</b>	<b>16,291</b>	<b>36,420</b>	<b>16,296,197,780</b>	<b>44,271</b>
TIIE 28	0	0	0	3,050
<b>TASAS DE INTERES / INTEREST RATES</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,050</b>
DC24	5	2,800	327,107,500	16,300
NV47	6	3,000	340,375,000	
<b>BONOS / BONDS</b>	<b>11</b>	<b>5,800</b>	<b>667,482,500</b>	<b>16,300</b>
ALFA	2	500	746,000	300
AMOVIL	2	600	925,800	
CEMEX	2	500	393,800	
GMEXICO	8	650	3,547,750	350
PE&OLES	0	0	0	30
WALMART	9	1,106	6,292,822	500
<b>ACCIONES / SINGLE STOCK</b>	<b>23</b>	<b>3,356</b>	<b>11,906,172</b>	<b>1,180</b>
<b>Total Mensual</b>	<b>16,700</b>	<b>342,015</b>	<b>73,226,852,243</b>	<b>670,506</b>

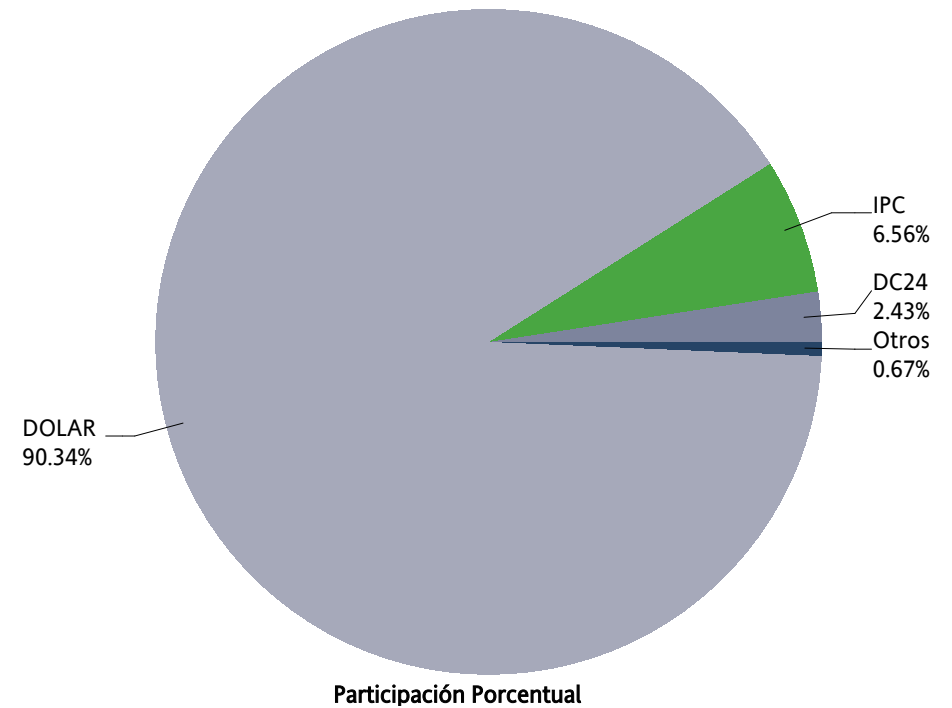


\*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	6,523	5,391,532	1,051,767,741,418	605,705
EURO	7	354	77,539,135	
<b>DIVISAS / CURRENCIES</b>	<b>6,530</b>	<b>5,391,886</b>	<b>1,051,845,280,553</b>	<b>605,705</b>
IPC	247,939	936,212	406,019,304,970	43,984
MIP	5,280	9,273	804,917,126	287
<b>INDICES / INDICES</b>	<b>253,219</b>	<b>945,485</b>	<b>406,824,222,096</b>	<b>44,271</b>
TIIE 28	0	0	0	3,050
DC24	457	295,881	33,445,847,825	16,300
JN27	3	1,500	152,262,500	
M3	2	2	204,225	
MR26	16	22,700	2,063,857,500	
MY31	9	3,400	341,152,500	
NV47	26	16,500	1,782,375,000	
<b>TASAS DE INTERES / INTEREST RATES</b>	<b>513</b>	<b>339,983</b>	<b>37,785,699,550</b>	<b>19,350</b>
ALFA	29	4,600	8,298,900	300
AMOVIL	18	12,200	18,477,300	
CEMEX	14	3,000	2,390,400	
GMEXICO	80	13,000	63,904,250	350
MEXCHEM	16	1,700	7,127,600	
ORBIA	1	100	386,000	
PE&OLES	12	494	10,622,651	30
PINFRA	3	40	767,640	
WALMART	41	7,110	39,857,099	500
<b>ACCIONES / SINGLE STOCK</b>	<b>214</b>	<b>42,244</b>	<b>151,831,840</b>	<b>1,180</b>
<b>Acumulado Anual</b>	<b>260,476</b>	<b>6,719,598</b>	<b>1,496,607,034,039</b>	<b>670,506</b>



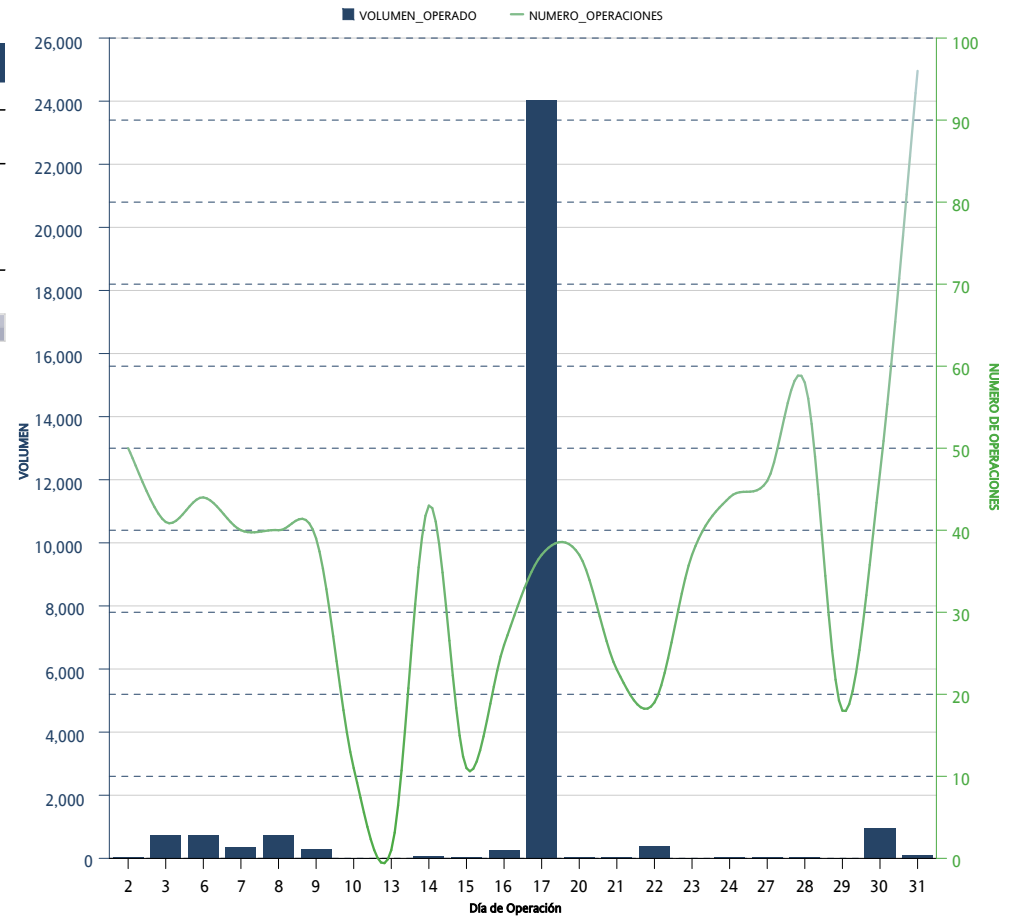
<b>FUTUROS</b> <i>FUTURES</i>	<b>INTERÉS ABIERTO</b> <i>OPEN INTEREST</i>	<b>PARTICIPACIÓN PORCENTUAL</b> <i>PERCENTAGE</i>
DOLAR	605,705	90.34%
IPC	43,984	6.56%
DC24	16,300	2.43%
TIIE 28	3,050	0.45%
WALMART	500	0.07%
GMEXICO	350	0.05%
ALFA	300	0.04%
MIP	287	0.04%
PE&OLES	30	0.00%



# OPCIONES / OPTIONS



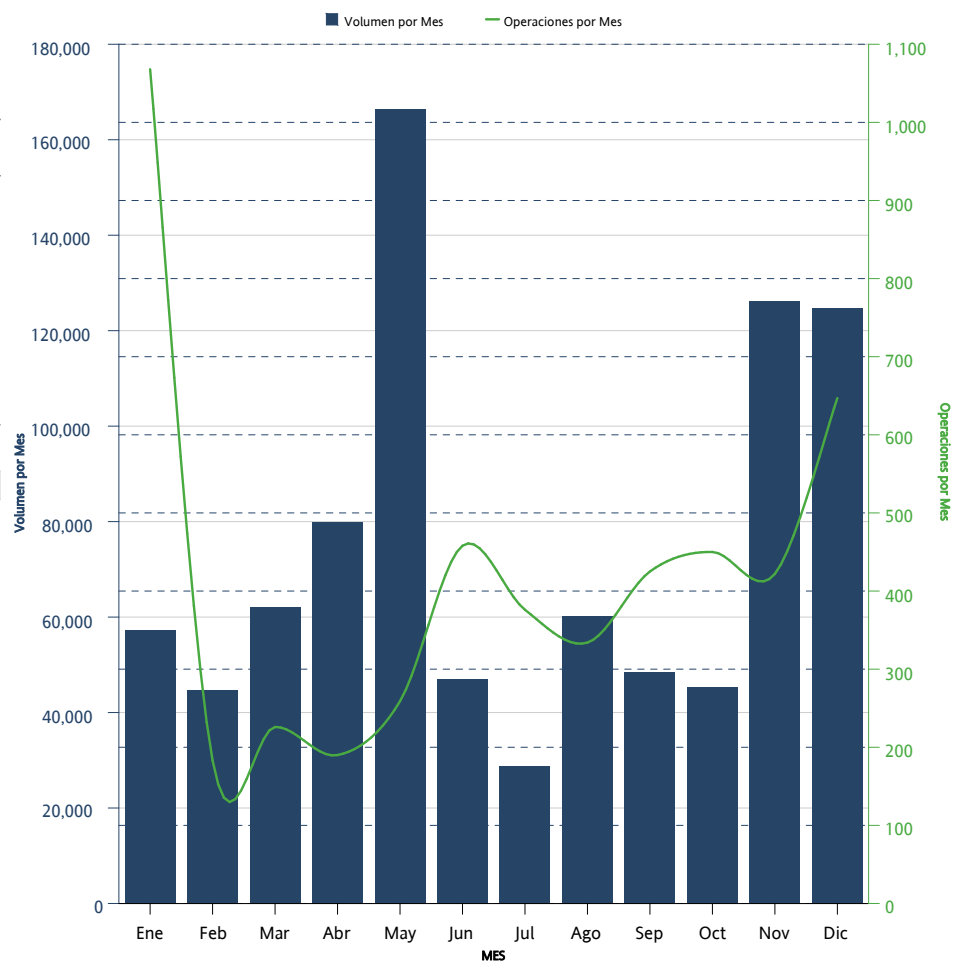
OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	806	256	775	1,062	479,055,000	624
<b>INDICES / INDICES</b>	<b>806</b>	<b>256</b>	<b>775</b>	<b>1,062</b>	<b>479,055,000</b>	<b>624</b>
DOLAR	2,000	1,000	14	3,000	579,400,000	4,815
<b>DIVISAS / CURRENCIES</b>	<b>2,000</b>	<b>1,000</b>	<b>14</b>	<b>3,000</b>	<b>579,400,000</b>	<b>4,815</b>
AMOVIL		885	6	885	1,283,750	885
CEMEX		24,358	12	24,358	17,050,600	24,358
WALMART		12	1	12	67,200	12
<b>ACCIONES / SINGLE STOCK</b>		<b>25,255</b>	<b>19</b>	<b>25,255</b>	<b>18,401,550</b>	<b>25,255</b>
<b>Mensual Total</b>	<b>2,806</b>	<b>26,511</b>	<b>808</b>	<b>29,317</b>	<b>1,076,856,550</b>	<b>30,694</b>



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

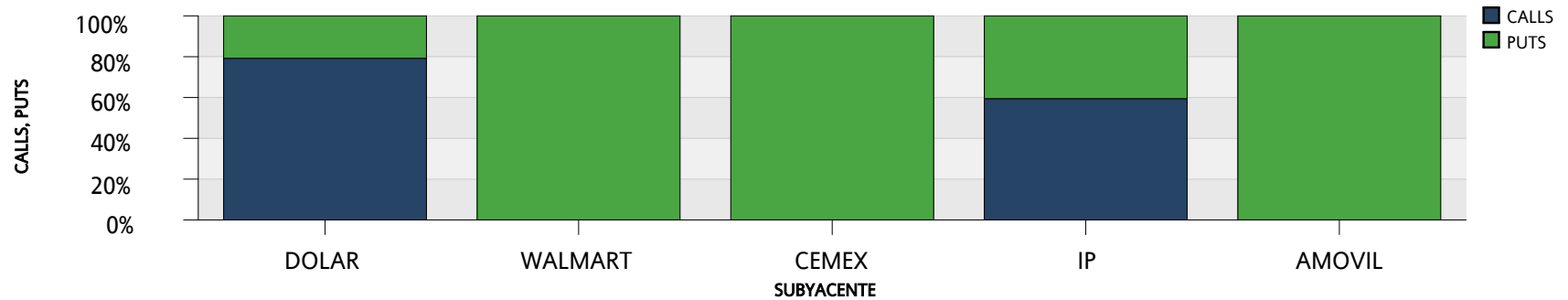
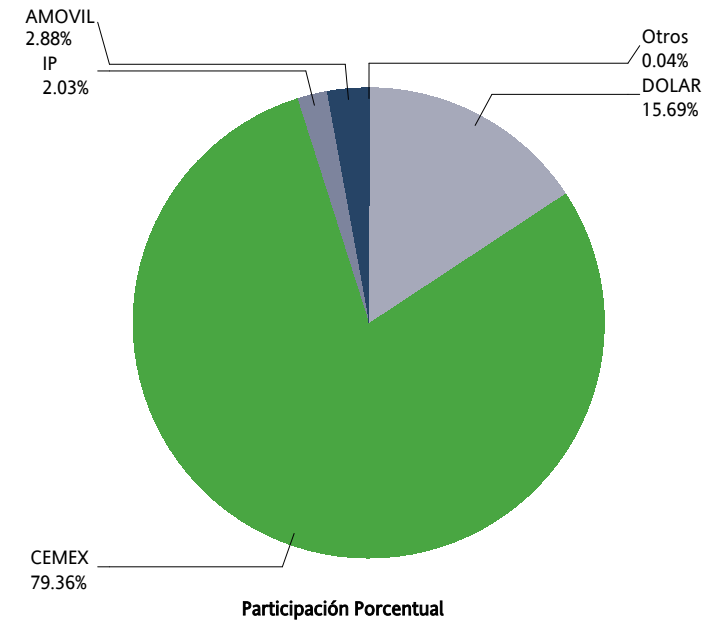


OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	6,268	5,881	4,683	12,149	5,221,500,000	624
<b>INDICES / INDICES</b>	<b>6,268</b>	<b>5,881</b>	<b>4,683</b>	<b>12,149</b>	<b>5,221,500,000</b>	<b>624</b>
DOLAR	27,617	22,358	140	49,975	9,758,454,000	4,815
<b>DIVISAS / CURRENCIES</b>	<b>27,617</b>	<b>22,358</b>	<b>140</b>	<b>49,975</b>	<b>9,758,454,000</b>	<b>4,815</b>
AMOVIL	15,000	291,501	78	306,501	438,926,950	885
CEMEX	5,110	362,118	75	367,228	296,896,100	24,358
GMEXICO	15,000	44,000	10	59,000	302,800,000	
MEXICHEM		35,000	5	35,000	143,000,000	
NAFTRAC		2	2	2	8,600	
PE&OLES	3,900		6	3,900	93,600,000	
TELEVISA		555	7	555	2,442,000	
WALMART	9,930	48,152	32	58,082	321,260,200	12
<b>ACCIONES / SINGLE STOCK</b>	<b>48,940</b>	<b>781,328</b>	<b>215</b>	<b>830,268</b>	<b>1,598,933,850</b>	<b>25,255</b>
<b>Acumulado Anual</b>	<b>82,825</b>	<b>809,567</b>	<b>5,038</b>	<b>892,392</b>	<b>16,578,887,850</b>	<b>30,694</b>



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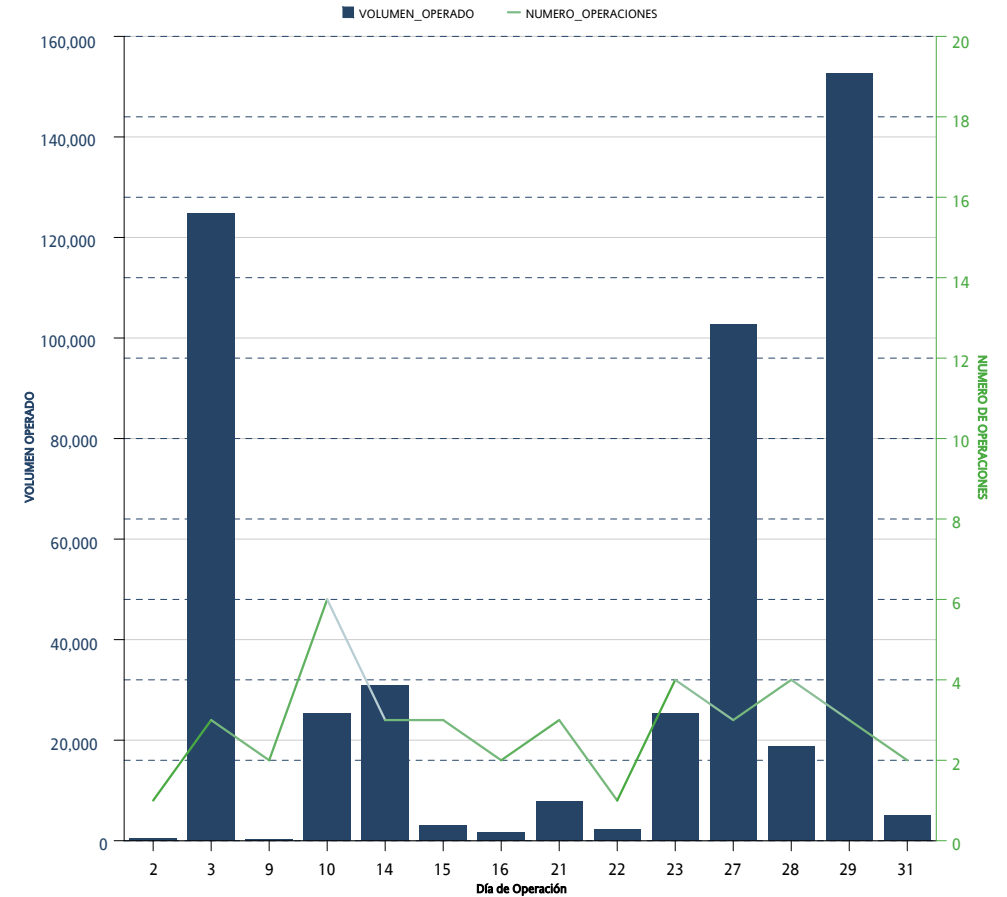
OPCIONES <i>OPTIONS</i>	CALLS <i>CALLS</i>	PUTS <i>PUTS</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
CEMEX		24,358	24,358	79.36%
DOLAR	3,815	1,000	4,815	15.69%
AMOVIL		885	885	2.88%
IP	371	253	624	2.03%
WALMART		12	12	0.04%



**SWAPS**



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
2X1	3	250,000	25,000,000,000	525,000
4X1	2	100,000	10,000,000,000	860,000
6X1	1	25,000	2,500,000,000	401,000
13X1	3	21,200	2,120,000,000	325,200
14X1	0	0	0	46,500
15X1	1	2,000	200,000,000	27,000
16X1	0	0	0	50,000
24X1	1	3,000	300,000,000	3,000
25X1	1	21,000	2,100,000,000	21,015
26X1	3	7,500	750,000,000	390,119
32X1	0	0	0	7,500
34X1	0	0	0	19
35X1	0	0	0	2,010
37X1	0	0	0	29
38X1	0	0	0	1,253
39X1	3	16,320	1,632,000,000	402,786
40X1	0	0	0	19
41X1	0	0	0	2,000
45X1	0	0	0	35,019
46X1	0	0	0	37,870
48X1	2	20,000	2,000,000,000	20,500
49X1	0	0	0	5,700
50X1	0	0	0	27
51X1	0	0	0	42,500
52X1	2	800	80,000,000	400,949
53X1	0	0	0	27,500
54X1	0	0	0	4,800
55X1	0	0	0	5,500
56X1	0	0	0	4,569
57X1	1	5,000	500,000,000	8,000
58X1	0	0	0	11,300
59X1	0	0	0	23,800
60X1	0	0	0	25,300
61X1	4	7,400	740,000,000	11,150
62X1	0	0	0	18,519
64X1	0	0	0	1,300
65X1	2	5,150	515,000,000	1,042,689
66X1	0	0	0	116,300
67X1	0	0	0	200
68X1	0	0	0	15,000
71X1	0	0	0	33,019
72X1	0	0	0	20,000
73X1	0	0	0	5,000

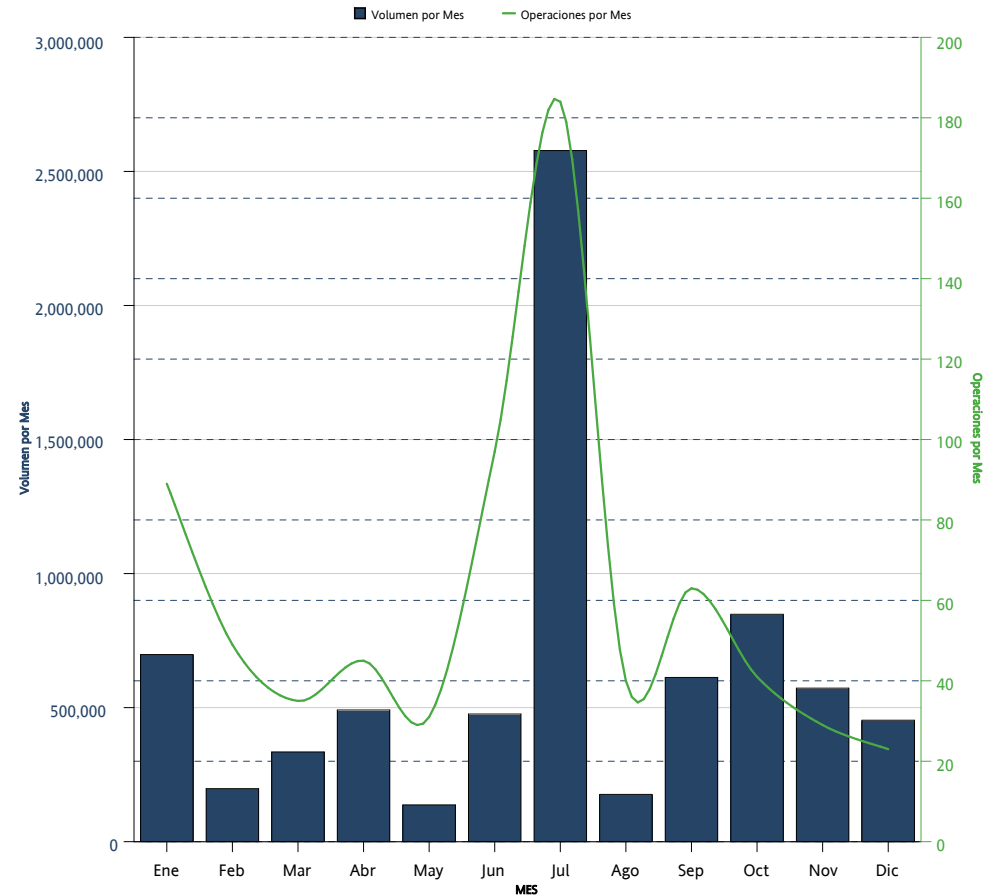


\*Sólo se muestran los instrumentos que presentaron volumen acumulado o interés abierto mayor a cero al cierre del mes

SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
74X1	0	0	0	18,000
77X1	0	0	0	19
78X1	0	0	0	47,000
80X1	0	0	0	5,600
81X1	0	0	0	8,020
82X1	0	0	0	100,200
85X1	0	0	0	70,000
86X1	0	0	0	17,521
88X1	0	0	0	15,000
90X1	0	0	0	19
91X1	4	5,700	570,000,000	161,260
92X1	0	0	0	200
102X1	0	0	0	104,300
109X1	0	0	0	125,000
110X1	0	0	0	23,300
111X1	0	0	0	41,000
112X1	0	0	0	3,000
114X1	0	0	0	92,750
130X1	7	13,250	1,325,000,000	588,740
156X1	0	0	0	11,400
171X1	0	0	0	15,000
179X1	0	0	0	69,000
187X1	0	0	0	8,200
191X1	0	0	0	12,000
195X1	0	0	0	58,254
222X1	0	0	0	10,000
242X1	0	0	0	34,800
243X1	0	0	0	9,800
245X1	0	0	0	7,800
260X1	0	0	0	36,950
<b>Total Mensual</b>	<b>40</b>	<b>503,320</b>	<b>50,332,000,000</b>	<b>6,675,094</b>

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SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
2X1	8	675,000	67,500,000,000	525,000
3X1	3	151,100	15,110,000,000	
4X1	16	1,140,000	114,000,000,000	860,000
5X1	4	220,000	22,000,000,000	
6X1	15	581,000	58,100,000,000	401,000
9X1	2	40,000	4,000,000,000	
13X1	61	601,900	60,190,000,000	325,200
14X1	10	46,500	4,650,000,000	46,500
15X1	6	27,000	2,700,000,000	27,000
16X1	9	50,000	5,000,000,000	50,000
24X1	1	3,000	300,000,000	3,000
25X1	1	21,000	2,100,000,000	21,015
26X1	79	367,579	36,757,900,000	390,119
32X1	0	0	0	7,500
34X1	0	0	0	19
35X1	0	0	0	2,010
37X1	0	0	0	29
38X1	2	1,250	125,000,000	1,253
39X1	61	430,530	43,053,000,000	402,786
40X1	1	10,000	1,000,000,000	19
41X1	0	0	0	2,000
45X1	2	35,000	3,500,000,000	35,019
46X1	2	30,870	3,087,000,000	37,870
48X1	2	20,000	2,000,000,000	20,500
49X1	1	200	20,000,000	5,700
50X1	0	0	0	27
51X1	2	42,000	4,200,000,000	42,500
52X1	40	256,450	25,645,000,000	400,949
53X1	8	27,000	2,700,000,000	27,500
54X1	2	3,300	330,000,000	4,800
55X1	0	0	0	5,500
56X1	2	3,300	330,000,000	4,569
57X1	2	8,000	800,000,000	8,000
58X1	3	11,300	1,130,000,000	11,300
59X1	2	10,000	1,000,000,000	23,800
60X1	5	25,000	2,500,000,000	25,300
61X1	4	7,400	740,000,000	11,150
62X1	0	0	0	18,519
64X1	1	1,300	130,000,000	1,300
65X1	133	780,752	78,075,200,000	1,042,689
66X1	4	116,300	11,630,000,000	116,300
67X1	1	200	20,000,000	200
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	1	5,600	560,000,000	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	37	165,370	16,537,000,000	161,260
92X1	1	200	20,000,000	200
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	125	374,850	37,485,000,000	588,740
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
<b>Acumulado Anual</b>	<b>726</b>	<b>7,574,991</b>	<b>757,499,100,000</b>	<b>6,675,094</b>

\*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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