



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Mayo 2017 / May 2017



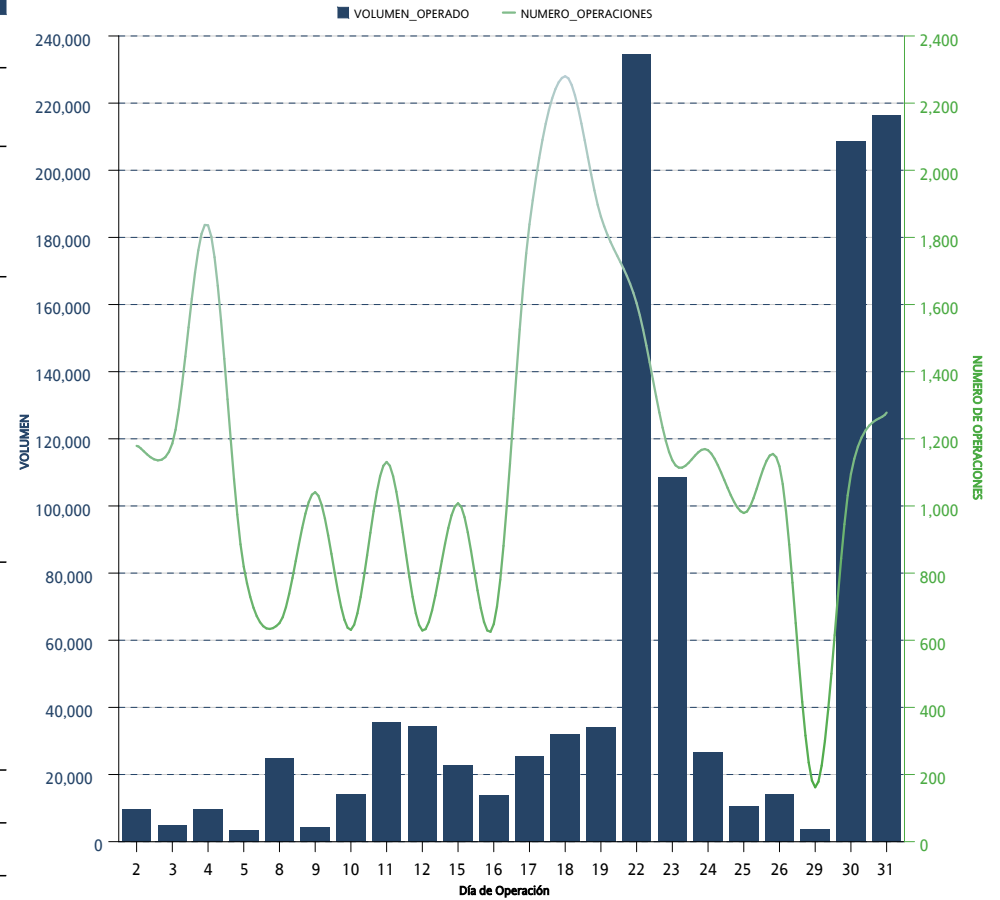
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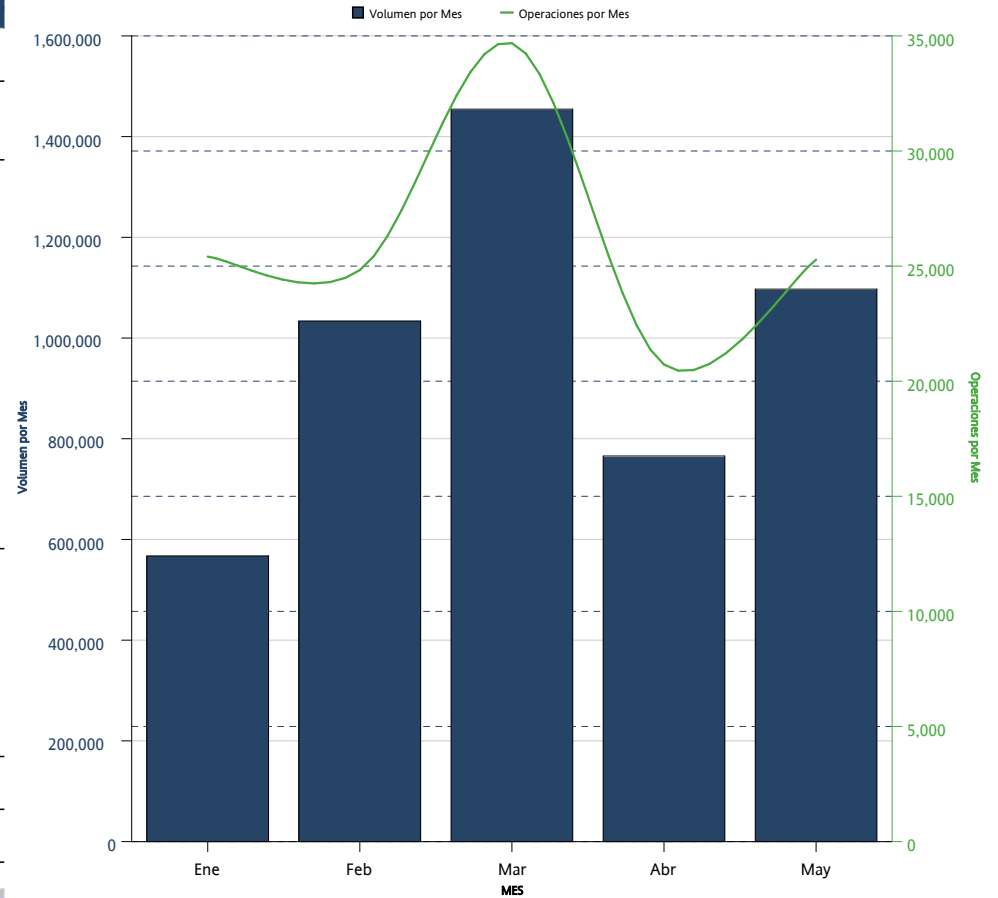
FUTUROS / FUTURES



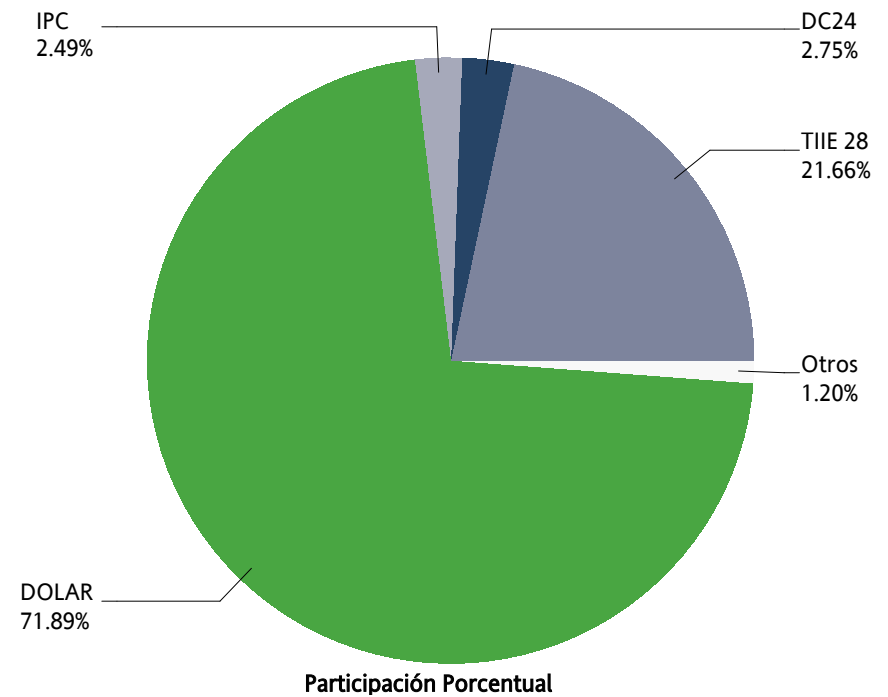
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	736	964,561	183,295,773.866	1,126,310
EURO	0	0	0	20
DIVISAS / CURRENCIES	736	964,561	183,295,773,866	1,126,330
IPC	21,601	47,186	23,180,609,350	39,019
Mini IPC	2,752	30,212	2,968,014,660	6,016
INDICES / INDICES	24,353	77,398	26,148,624,010	45,035
CETE 91	0	0	0	0
TIIE 28	0	0	0	339,391
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	0	0	0	339,391
DC18	0	0	0	0
DC24	152	47,349	5,521,462,300	43,134
JN21	1	300	29,295,000	300
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	17	4,800	444,215,000	2,400
MY31	0	0	0	0
NV42	19	2,700	276,230,000	9,800
BONOS / BONDS	189	55,149	6,271,202,300	55,634
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	25,278	1,097,108	215,715,600,176	1,566,690



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	4,167	4,157,509	822,461,814,346	1,126,310
EURO	7	101	21,583,560	20
DIVISAS / CURRENCIAS	4,174	4,157,610	822,483,397,906	1,126,330
IPC	114,751	297,787	142,678,506,220	39,019
Mini IPC	11,391	116,905	11,224,822,908	6,016
INDICES / INDICES	126,142	414,692	153,903,329,128	45,035
CETE 91	0	0	0	0
TIIE 28	0	0	0	339,391
DC18	10	63,700	6,700,200,000	0
DC24	452	226,371	26,665,933,850	43,134
JN21	6	2,400	235,372,500	300
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	44	15,800	1,430,825,000	2,400
MY31	0	0	0	0
NV42	86	36,476	3,732,257,800	9,800
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	598	344,747	38,764,589,150	395,025
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	130,919	4,918,549	1,015,160,569,084	1,566,690



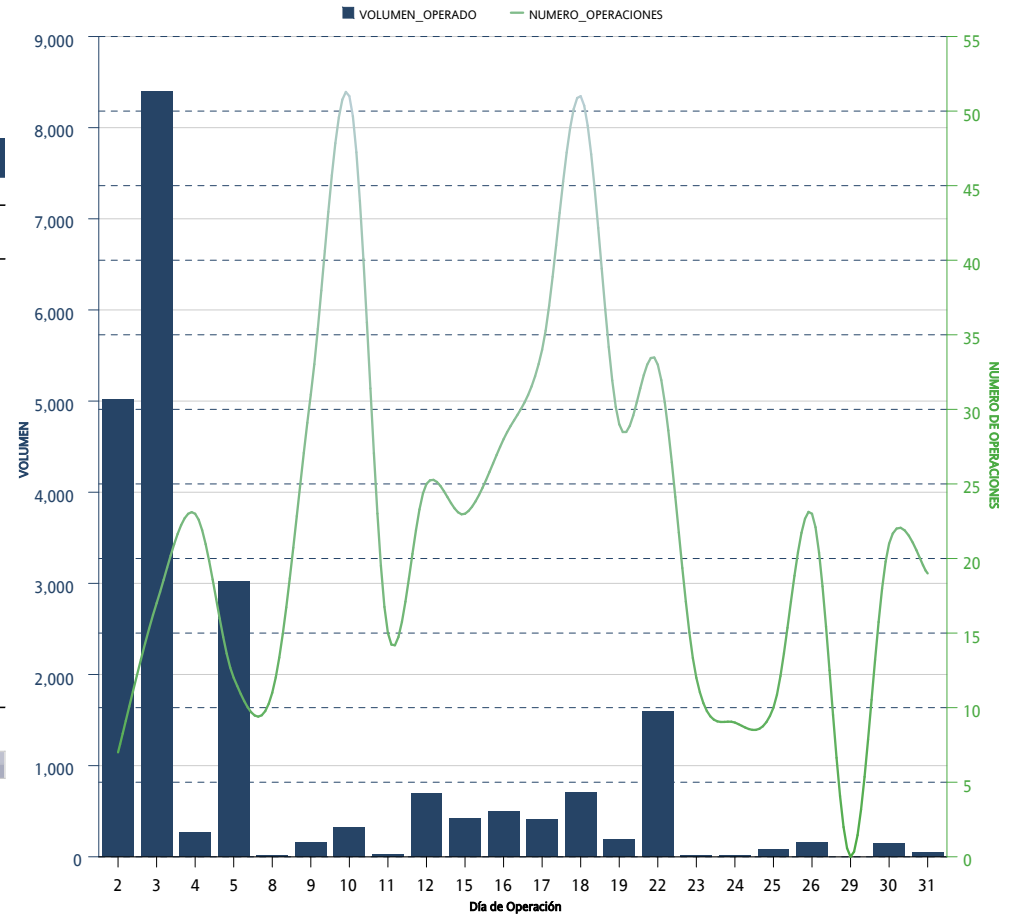
FUTUROS <i>FUTURES</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	1,126,310	71.89%
TIIE 28	339,391	21.66%
DC24	43,134	2.75%
IPC	39,019	2.49%
NV42	9,800	0.63%
Mini IPC	6,016	0.38%
MR26	2,400	0.15%
GMEXICO	300	0.02%
JN21	300	0.02%
EURO	20	0.00%



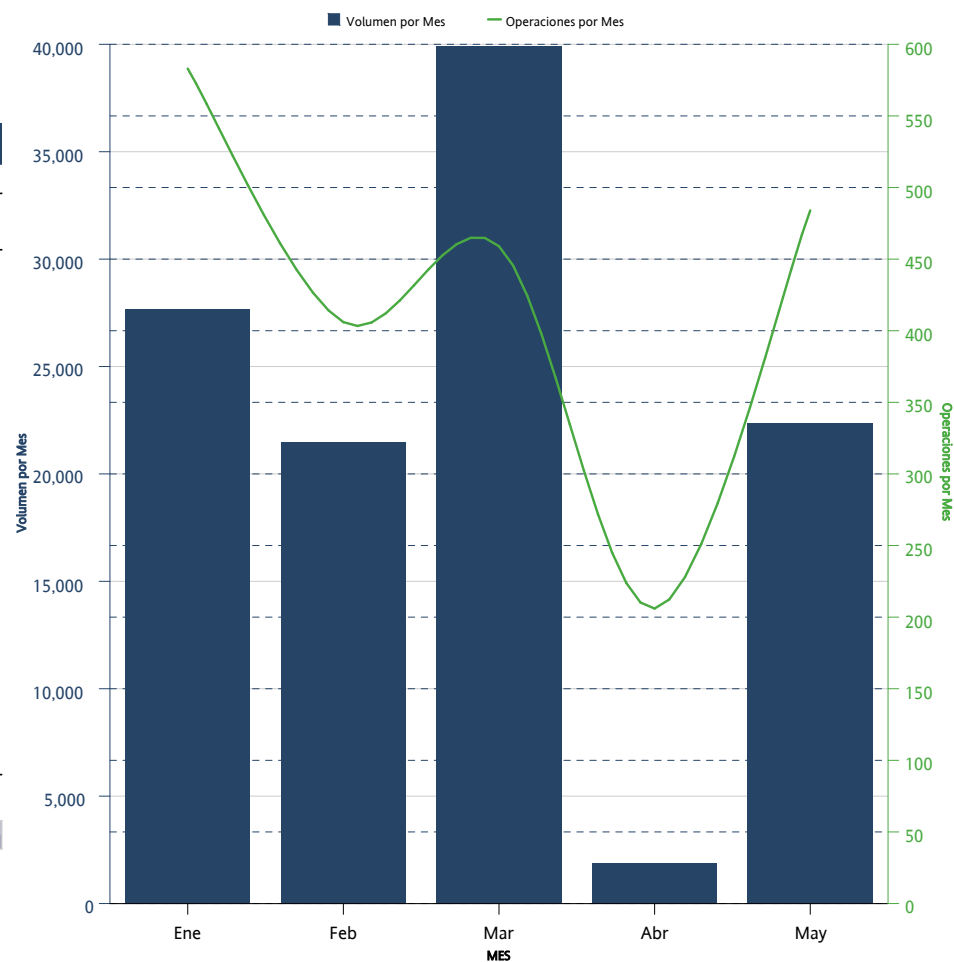
OPCIONES / OPTIONS



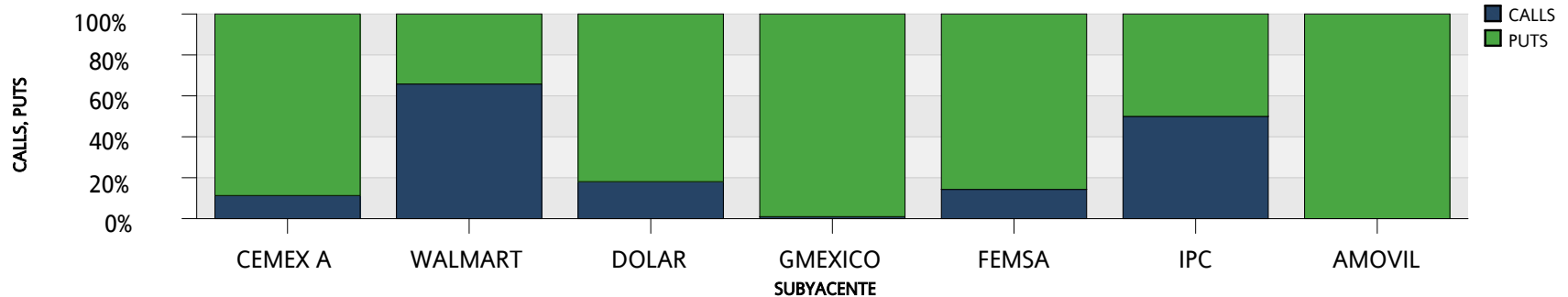
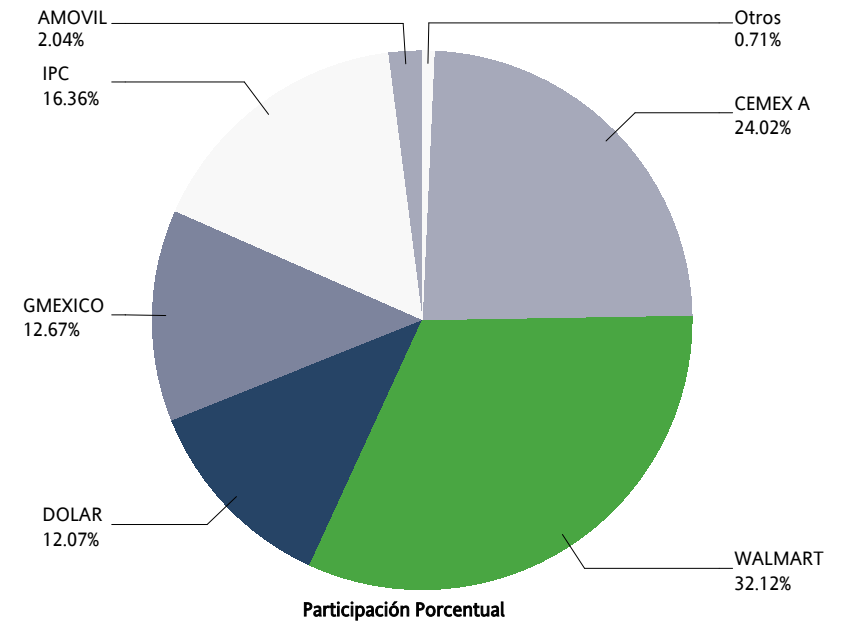
OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	1,954	1,925	462	3,879	1,908,475,000	8,025
INDICES / INDICES	1,954	1,925	462	3,879	1,908,475,000	8,025
DOLAR	20	9,830	6	9,850	1,896,175,000	5,920
DIVISAS / CURRENCIES	20	9,830	6	9,850	1,896,175,000	5,920
ALFA	0	0	0	0	0	0
AMOVIL	0	0	0	0	0	1,000
ASUR	0	0	0	0	0	0
CEMEX	0	0	0	0	0	0
CEMEX A	0	600	12	600	1,020,240	11,780
FEMSA	0	0	0	0	0	350
GAP	0	0	0	0	0	0
GMEXICO	0	3,000	2	3,000	15,600,000	6,216
KOF	0	0	0	0	0	0
LALA	0	0	0	0	0	0
MEXICHEM	0	0	0	0	0	0
NAFRAC	0	0	0	0	0	0
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	0	0	0	0	0	0
WALMART	5,065	0	2	5,065	21,286,000	15,753
ACCIONES / SINGLE STOCK	5,065	3,600	16	8,665	37,906,240	35,099
Mensual Total	7,039	15,355	484	22,394	3,842,556,240	49,044



OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IPC	8,094	7,703	1,957	15,797	7,545,235,000	8,025
INDICES / INDICES	8,094	7,703	1,957	15,797	7,545,235,000	8,025
DOLAR	1,630	21,680	28	23,310	4,520,070,000	5,920
DIVISAS / CURRENCIES	1,630	21,680	28	23,310	4,520,070,000	5,920
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	0
CEMEX A	0	600	12	600	1,020,240	11,780
FEMSA	150	450	12	600	9,700,000	350
GAP	0	0	0	0	0	0
GMEXICO	549	6,488	23	7,037	38,527,000	6,216
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	0
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	0	0	0	0	0	0
WALMART	31,830	5,393	59	37,223	150,857,800	15,753
ACCIONES / SINGLE STOCK	47,626	26,691	153	74,317	245,397,540	35,099
Acumulado Anual	57,350	56,074	2,138	113,424	12,310,702,540	49,044



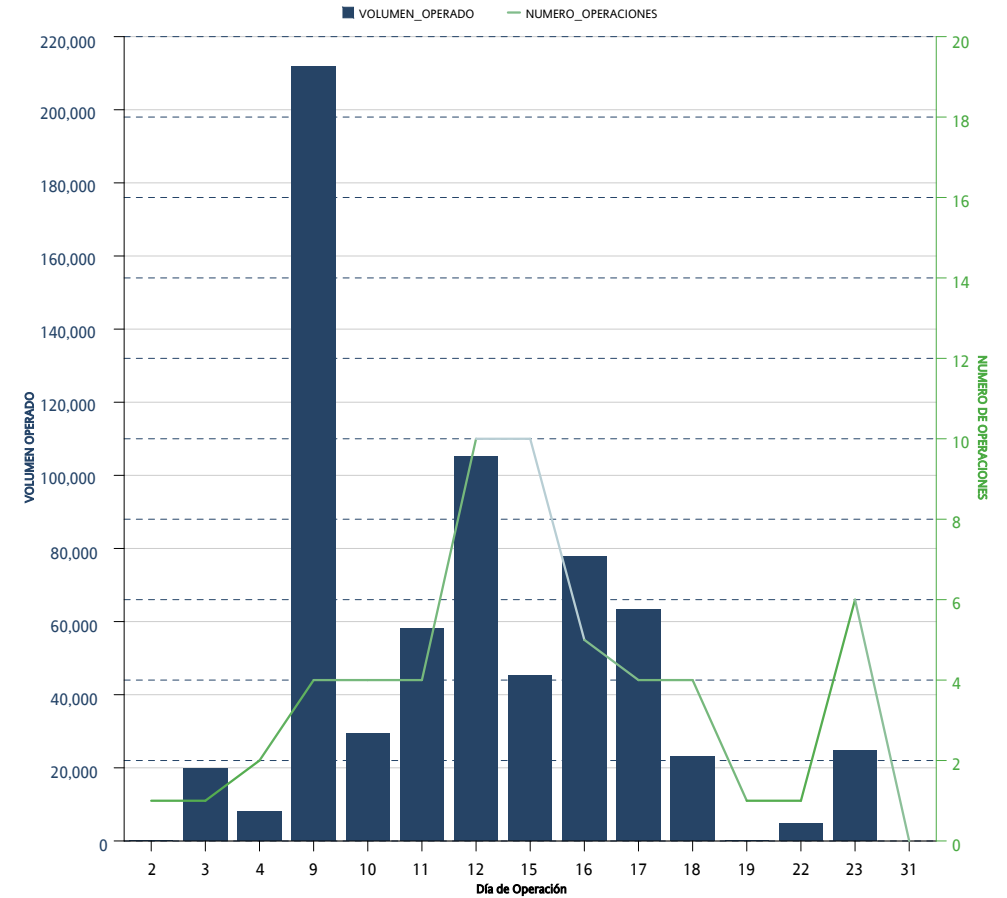
OPCIONES <i>OPTIONS</i>	CALLS <i>CALLS</i>	PUTS <i>PUTS</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
WALMART	10,363	5,390	15,753	32.12%
CEMEX A	1,330	10,450	11,780	24.02%
IPC	4,009	4,016	8,025	16.36%
GMEXICO	61	6,155	6,216	12.67%
DOLAR	1,070	4,850	5,920	12.07%
AMOVIL		1,000	1,000	2.04%
FEMSA	50	300	350	0.71%



SWAPS

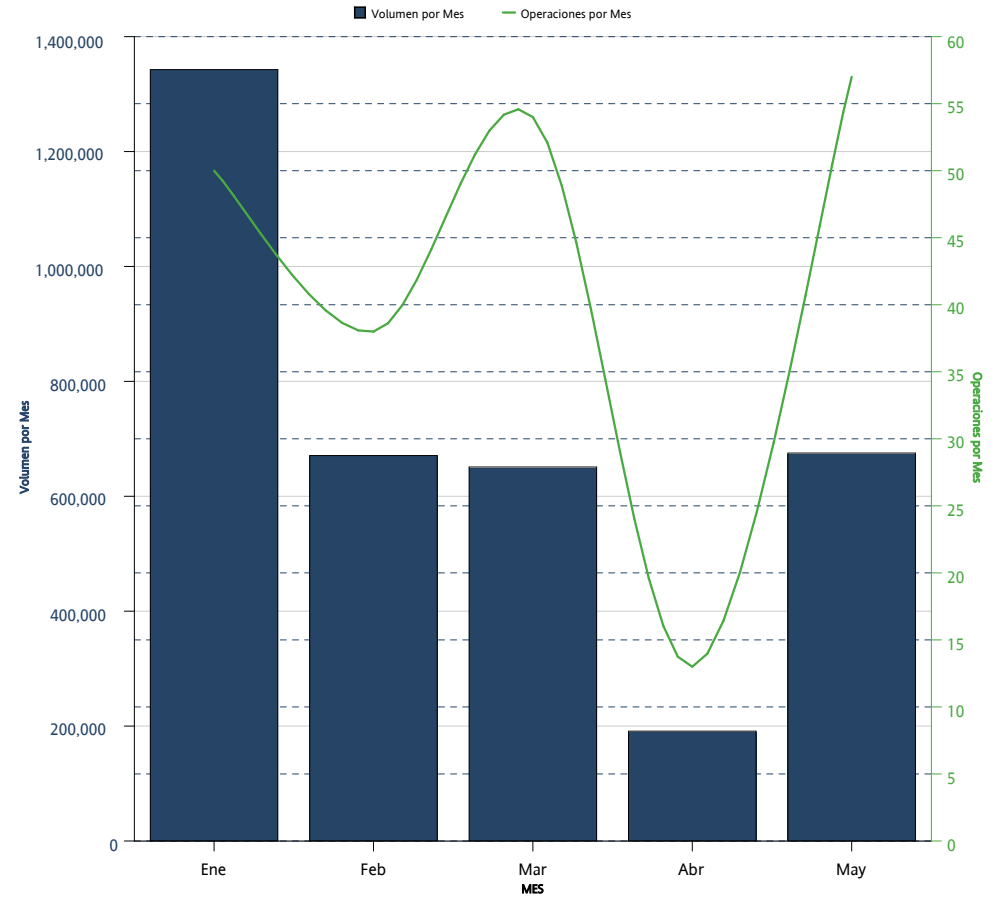


SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	1	100,000	10,000,000,000	240,000
4X1	0	0	0	200
6X1	6	200,000	20,000,000,000	688,900
8X1	0	0	0	247,500
9X1	0	0	0	278,800
13X1	2	8,000	800,000,000	333,451
16X1	0	0	0	304,000
17X1	0	0	0	200
19X1	1	5,000	500,000,000	
20X1	0	0	0	5,000
23X1	1	3,500	350,000,000	26,500
25X1	0	0	0	672,200
26X1	2	23,000	2,300,000,000	684,260
30X1	0	0	0	45,600
32X1	0	0	0	49,500
33X1	0	0	0	34,000
36X1	0	0	0	30,000
39X1	3	3,500	350,000,000	395,800
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	0	0	0	40,000
52X1	10	177,700	17,770,000,000	275,200
55X1	0	0	0	5,000
59X1	2	5,300	530,000,000	5,300
60X1	1	300	30,000,000	300
61X1	0	0	0	750
62X1	3	15,000	1,500,000,000	15,000
64X1	0	0	0	1,300
65X1	11	77,000	7,700,000,000	699,900
66X1	0	0	0	115,000
68X1	2	10,000	1,000,000,000	10,000
71X1	4	18,000	1,800,000,000	18,000
75X1	0	0	0	381,000
78X1	2	13,000	1,300,000,000	13,000
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



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>
111X1	0	0	0	41,000
112X1	0	0	0	3,000
114X1	0	0	0	92,750
130X1	5	8,000	800,000,000	332,240
156X1	0	0	0	19,200
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	1	7,900	790,000,000	74,350
242X1	0	0	0	34,800
243X1	0	0	0	9,800
245X1	0	0	0	7,800
246X1	0	0	0	15,000
260X1	0	0	0	42,550
Total Mensual	57	675,200	67,520,000,000	6,925,821

SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	19	525,700	52,570,000,000	240,000
4X1	1	200	20,000,000	200
6X1	20	696,900	69,690,000,000	688,900
8X1	0	0	0	247,500
9X1	7	82,500	8,250,000,000	278,800
13X1	20	126,450	12,645,000,000	333,451
16X1	1	254,000	25,400,000,000	304,000
17X1	1	200	20,000,000	200
19X1	1	5,000	500,000,000	
20X1	0	0	0	5,000
23X1	1	3,500	350,000,000	26,500
25X1	0	0	0	672,200
26X1	19	214,200	21,420,000,000	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	13	242,500	24,250,000,000	395,800
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	11	233,700	23,370,000,000	275,200
55X1	0	0	0	5,000
59X1	2	5,300	530,000,000	5,300
60X1	1	300	30,000,000	300
61X1	1	750	75,000,000	750
62X1	3	15,000	1,500,000,000	15,000
64X1	0	0	0	1,300
65X1	23	384,100	38,410,000,000	699,900
66X1	1	115,000	11,500,000,000	115,000
68X1	2	10,000	1,000,000,000	10,000
71X1	4	18,000	1,800,000,000	18,000
75X1	0	0	0	381,000
78X1	2	13,000	1,300,000,000	13,000
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



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
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	31	209,100	20,910,000,000	332,240
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
187X1	1	8,200	820,000,000	8,200
191X1	0	0	0	12,000
195X1	4	45,850	4,585,000,000	74,350
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	212	3,530,820	353,082,000,000	6,925,821

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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