



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Junio 2017 / June 2017



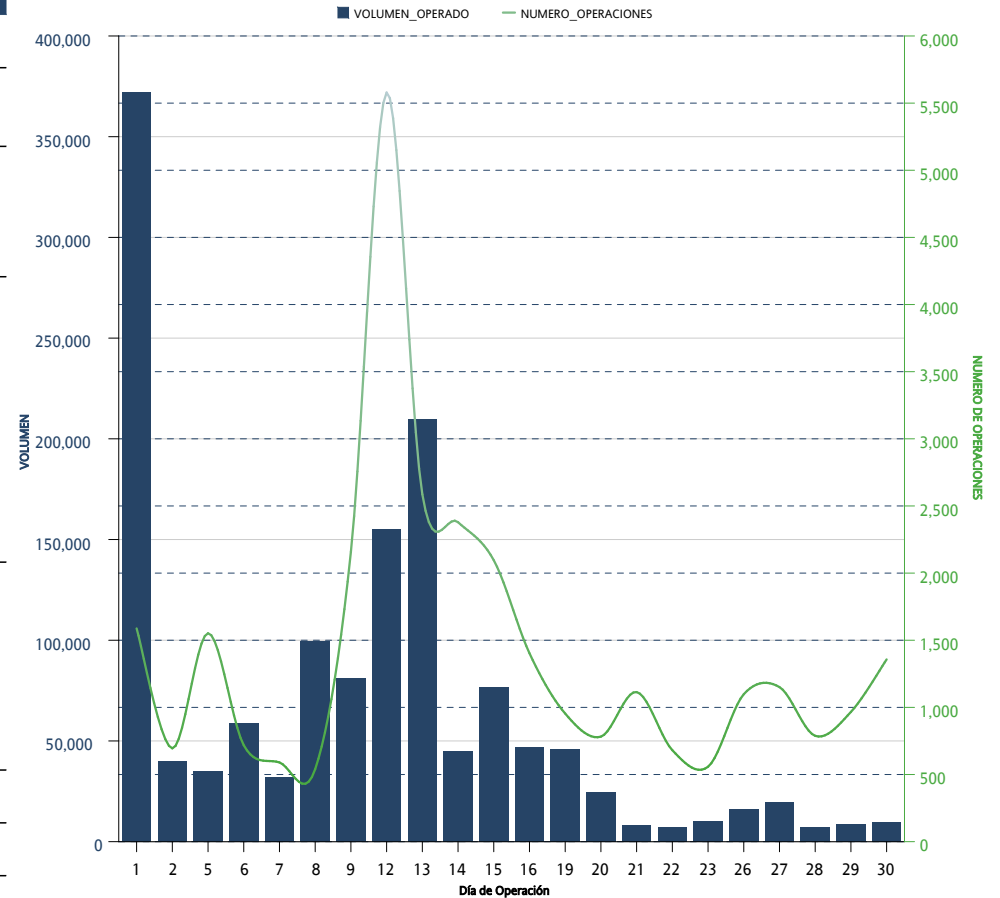
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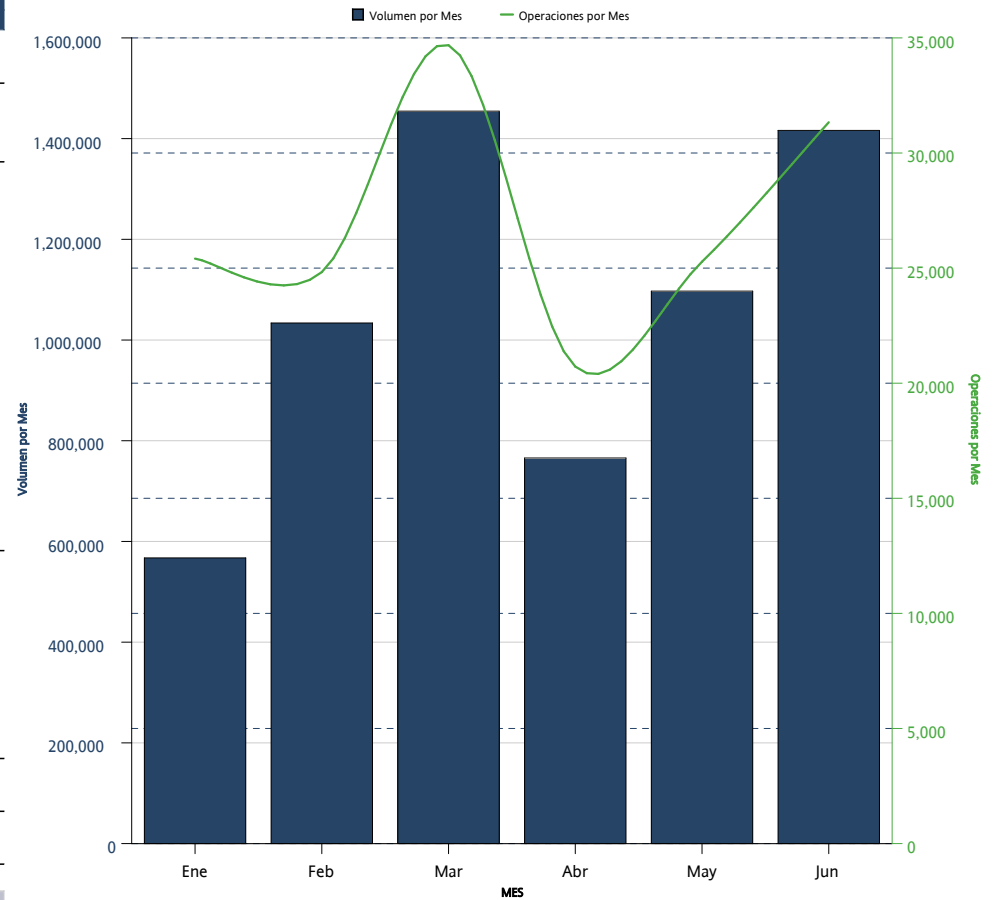
FUTUROS / FUTURES



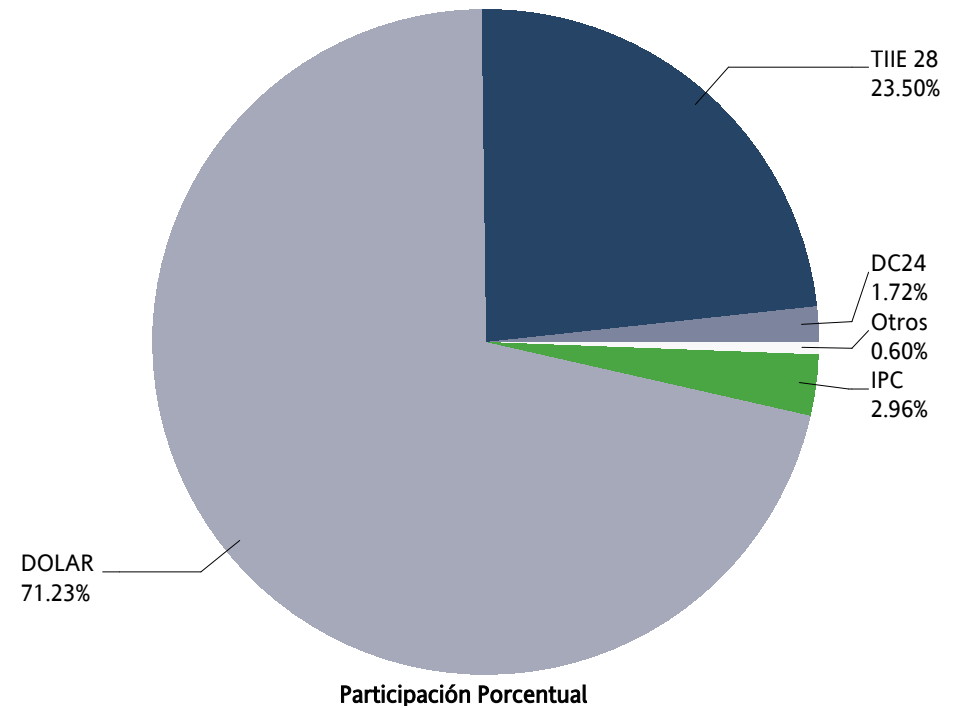
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	938	1,128,229	209,325,839,780	882,091
EURO	3	41	8,384,300	21
DIVISAS / CURRENCIES	941	1,128,270	209,334,224,080	882,112
IPC	27,236	144,292	71,159,082,690	36,614
MIP	2,761	32,712	3,226,116,940	1,466
INDICES / INDICES	29,997	177,004	74,385,199,630	38,080
CETE 91	0	0	0	0
TIEE 28	0	0	0	291,000
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERÉS / INTEREST RATES	0	0	0	291,000
DC18	0	0	0	0
DC24	345	94,042	11,177,206,200	21,270
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	16	8,750	813,422,500	5,100
MY31	0	0	0	0
NV42	34	7,900	845,605,000	500
BONOS / BONDS	395	110,692	12,836,233,700	26,870
AMOVIL	0	0	0	0
CEMEX	0	0	0	0
FEMSA	0	0	0	0
GCARSO	0	0	0	0
GMEXICO	1	300	1,508,100	300
MEXTRAC	0	0	0	0
WALMART	0	0	0	0
ACCIONES / SINGLE STOCK	1	300	1,508,100	300
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
UDI	0	0	0	0
Total Mensual	31,334	1,416,266	296,557,165,510	1,238,362



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	5,105	5,285,738	1,031,787,654,126	882,091
EURO	10	142	29,967,860	21
DIVISAS / CURRENCIES	5,115	5,285,880	1,031,817,621,986	882,112
IPC	141,987	442,079	213,837,588,910	36,614
MIP	14,152	149,617	14,450,939,848	1,466
INDICES / INDICES	156,139	591,696	228,288,528,758	38,080
CETE 91	0	0	0	0
TIIE 28	0	0	0	291,000
DC18	10	63,700	6,700,200,000	0
DC24	797	320,413	37,843,140,050	21,270
JN21	6	2,400	235,372,500	0
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	60	24,550	2,244,247,500	5,100
MY31	0	0	0	0
NV42	120	44,376	4,577,862,800	500
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	993	455,439	51,600,822,850	317,870
AMOVIL	0	0	0	0
CEMEX	0	0	0	0
FEMSA	0	0	0	0
GCARSO	0	0	0	0
GMEXICO	6	1,800	10,761,000	300
MEXTRAC	0	0	0	0
WALMART	0	0	0	0
ACCIONES / SINGLE STOCK	6	1,800	10,761,000	300
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
UDI	0	0	0	0
	0	0	0	0
Acumulado Anual	162,253	6,334,815	1,311,717,734,594	1,238,362



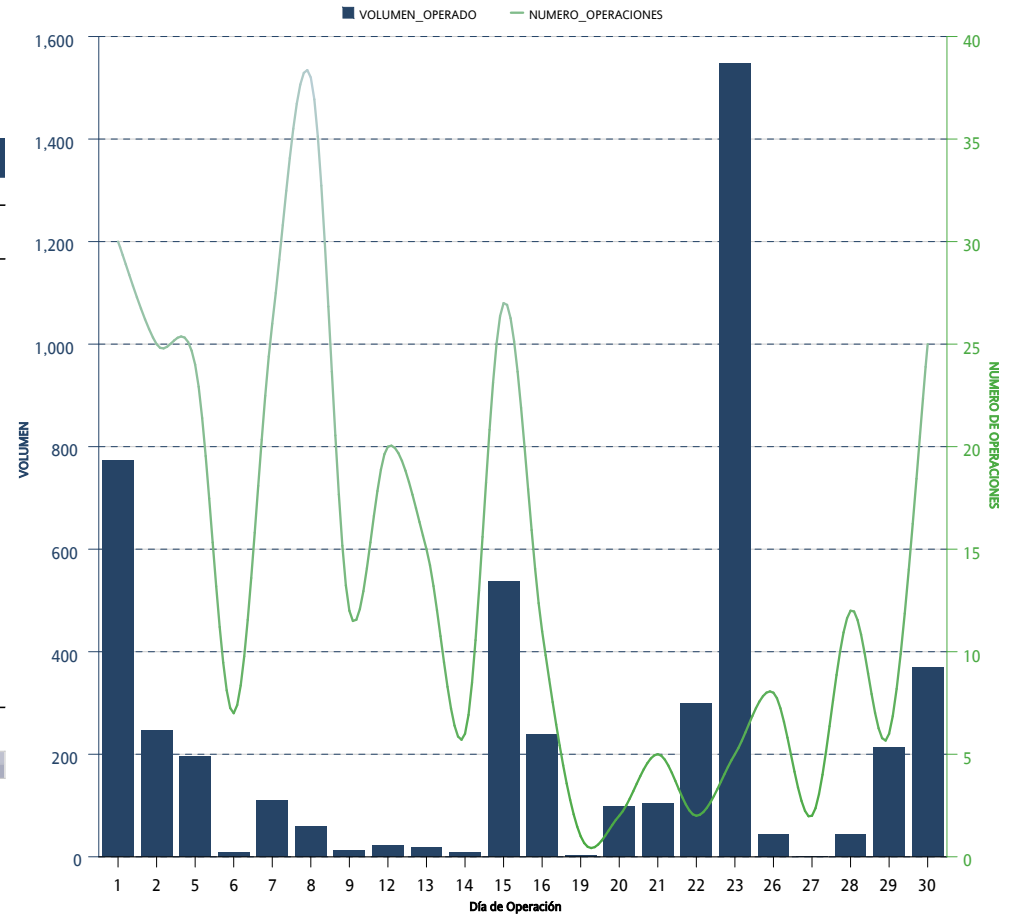
FUTUROS <i>FUTURES</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	882,091	71.23%
TIIE 28	291,000	23.50%
IPC	36,614	2.96%
DC24	21,270	1.72%
MR26	5,100	0.41%
MIP	1,466	0.12%
NV42	500	0.04%
GMEXICO	300	0.02%
EURO	21	0.00%



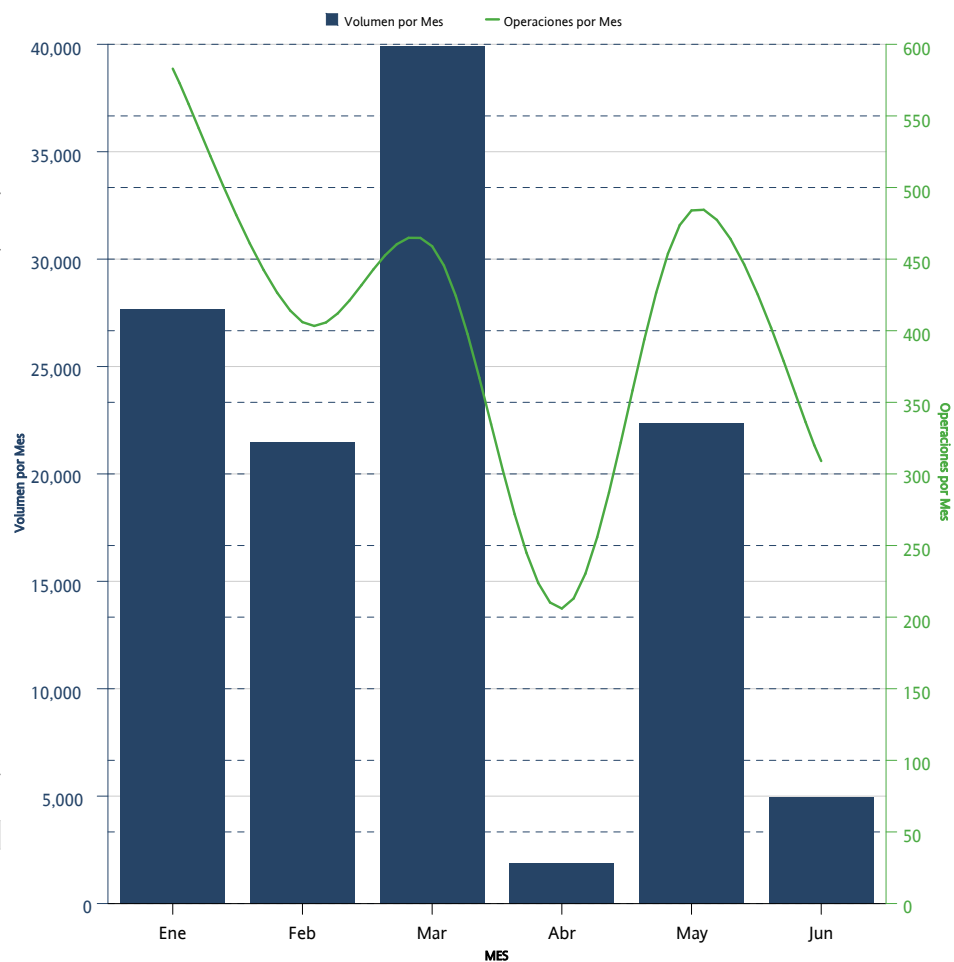
OPCIONES / OPTIONS



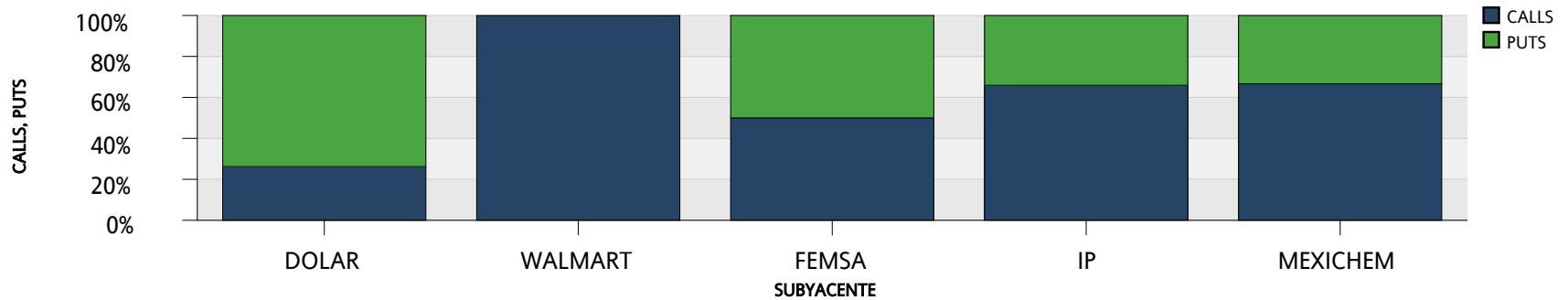
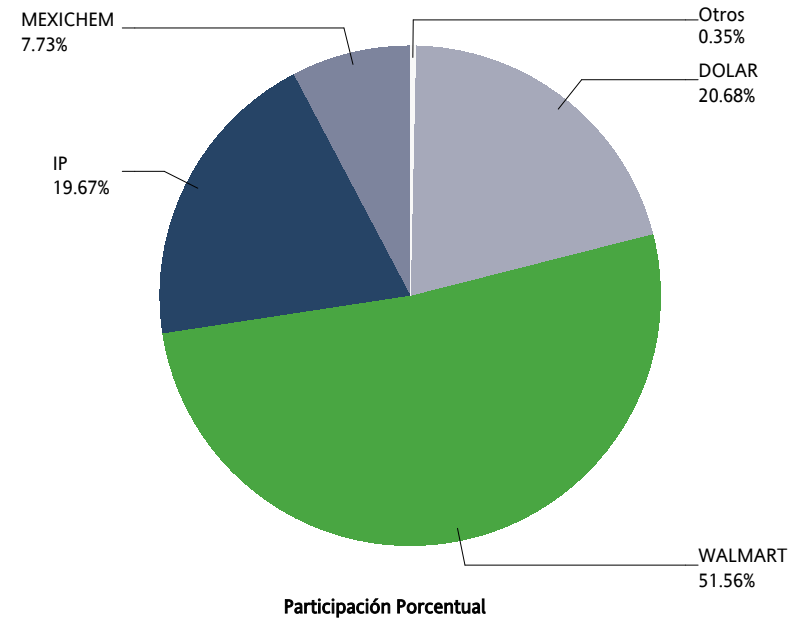
OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	2,170	799	293	2,969	1,465,800,000	1,908
INDICES / INDICES	2,170	799	293	2,969	1,465,800,000	1,908
DOLAR	506	500	7	1,006	188,635,000	2,006
DIVISAS / CURRENCIES	506	500	7	1,006	188,635,000	2,006
ALFA	0	0	0	0	0	0
AMOVIL	0	0	0	0	0	0
ASUR	0	0	0	0	0	0
CEMEX	0	0	0	0	0	0
CEMEX A	0	0	0	0	0	0
FEMSA	17	17	2	34	552,500	34
GAP	0	0	0	0	0	0
GMEXICO	0	0	0	0	0	0
KOF	0	0	0	0	0	0
LALA	0	0	0	0	0	0
MEXICHEM	500	250	3	750	3,650,000	750
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	233	0	4	233	927,300	5,000
ACCIONES / SINGLE STOCK	750	267	9	1,017	5,129,800	5,784
Mensual Total	3,426	1,566	309	4,992	1,659,564,800	9,698



OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	10,264	8,502	2,250	18,766	9,011,035,000	1,908
INDICES / INDICES	10,264	8,502	2,250	18,766	9,011,035,000	1,908
DOLAR	2,136	22,180	35	24,316	4,708,705,000	2,006
DIVISAS / CURRENCIES	2,136	22,180	35	24,316	4,708,705,000	2,006
ALFA	0	0	0	0	0	0
AMOVIL	12,000	1,000	11	13,000	17,062,500	0
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	0
FEMSA	167	467	14	634	10,252,500	34
GAP	0	0	0	0	0	0
GMEXICO	549	6,488	23	7,037	38,527,000	0
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	500	250	3	750	3,650,000	750
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	32,063	5,393	63	37,456	151,785,100	5,000
ACCIONES / SINGLE STOCK	48,376	26,958	162	75,334	250,527,340	5,784
Acumulado Anual	60,776	57,640	2,447	118,416	13,970,267,340	9,698



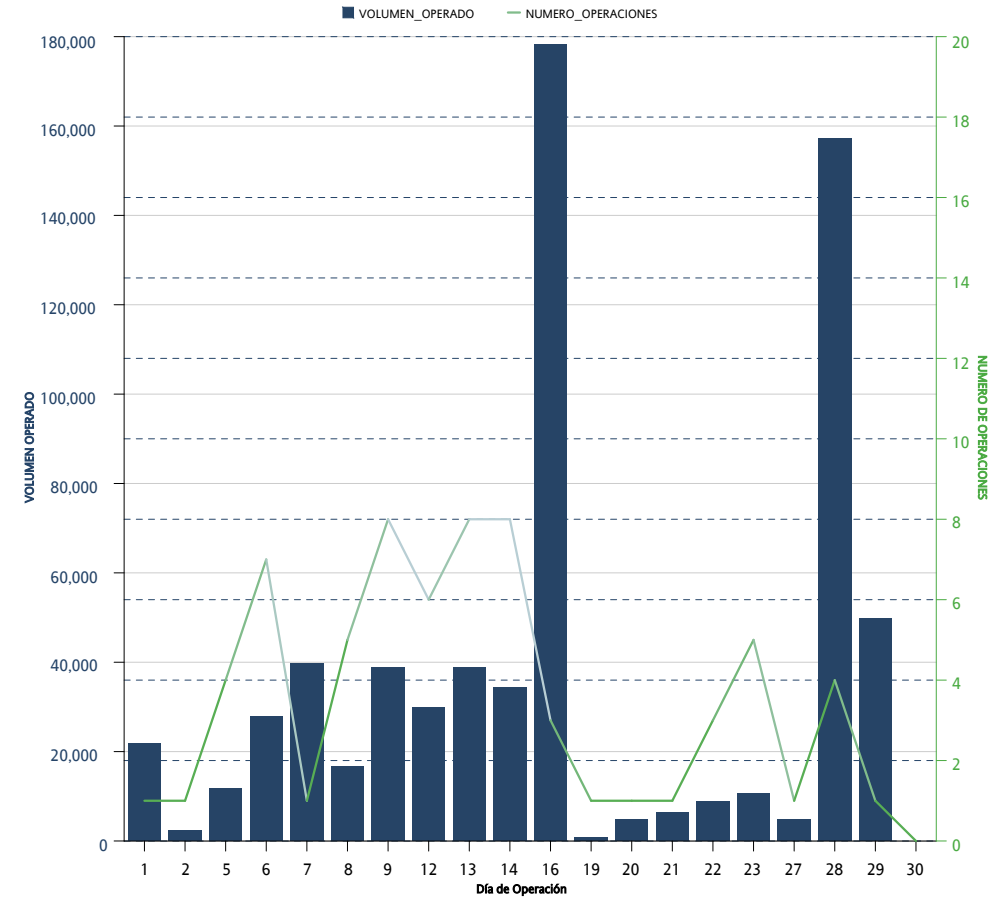
OPCIONES <i>OPTIONS</i>	CALLS <i>CALLS</i>	PUTS <i>PUTS</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
WALMART	5,000		5,000	51.56%
DOLAR	526	1,480	2,006	20.68%
IP	1,258	650	1,908	19.67%
MEXICHEM	500	250	750	7.73%
FEMSA	17	17	34	0.35%



SWAPS

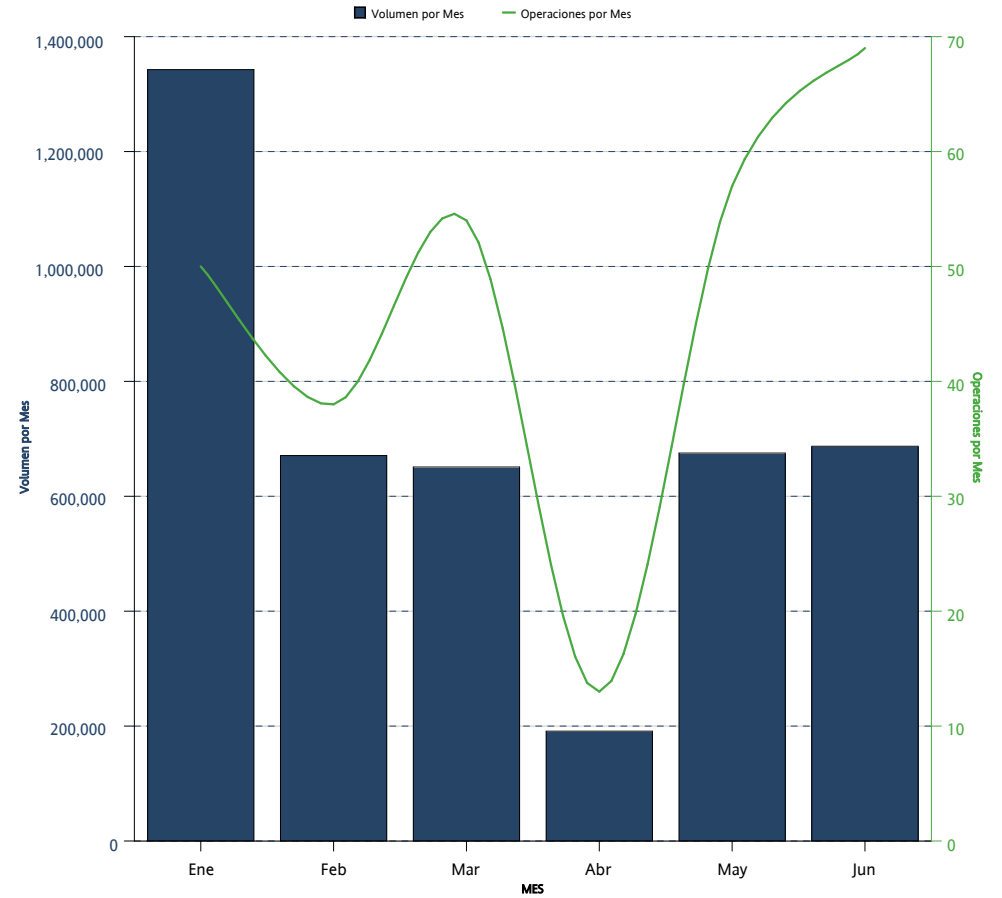


SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	0	0	0	100,000
4X1	0	0	0	200
6X1	1	40,000	4,000,000,000	383,900
9X1	0	0	0	166,500
13X1	6	136,500	13,650,000,000	434,951
16X1	0	0	0	304,000
17X1	0	0	0	200
20X1	1	5,000	500,000,000	
23X1	6	26,500	2,650,000,000	14,500
25X1	0	0	0	672,200
26X1	17	308,500	30,850,000,000	920,760
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	8	22,500	2,250,000,000	418,300
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	0	0	0	40,000
52X1	5	19,000	1,900,000,000	282,200
55X1	0	0	0	5,000
59X1	2	8,500	850,000,000	13,800
60X1	0	0	0	300
61X1	0	0	0	750
62X1	1	3,500	350,000,000	18,500
64X1	0	0	0	1,300
65X1	8	51,800	5,180,000,000	748,900
66X1	0	0	0	115,000
68X1	1	5,000	500,000,000	15,000
71X1	1	5,000	500,000,000	23,000
74X1	4	17,500	1,750,000,000	17,500
75X1	0	0	0	381,000
78X1	4	17,000	1,700,000,000	30,000
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



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>
112X1	0	0	0	3,000
114X1	0	0	0	92,750
130X1	1	750	75,000,000	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	3	20,000	2,000,000,000	54,350
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	69	687,050	68,705,000,000	6,557,021

SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	19	525,700	52,570,000,000	100,000
4X1	1	200	20,000,000	200
6X1	21	736,900	73,690,000,000	383,900
9X1	7	82,500	8,250,000,000	166,500
13X1	26	262,950	26,295,000,000	434,951
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	1	5,000	500,000,000	
23X1	7	30,000	3,000,000,000	14,500
25X1	0	0	0	672,200
26X1	36	522,700	52,270,000,000	920,760
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	21	265,000	26,500,000,000	418,300
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	16	252,700	25,270,000,000	282,200
55X1	0	0	0	5,000
59X1	4	13,800	1,380,000,000	13,800
60X1	1	300	30,000,000	300
61X1	1	750	75,000,000	750
62X1	4	18,500	1,850,000,000	18,500
64X1	0	0	0	1,300
65X1	31	435,900	43,590,000,000	748,900
66X1	1	115,000	11,500,000,000	115,000
68X1	3	15,000	1,500,000,000	15,000
71X1	5	23,000	2,300,000,000	23,000
74X1	4	17,500	1,750,000,000	17,500
75X1	0	0	0	381,000
78X1	6	30,000	3,000,000,000	30,000
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	32	209,850	20,985,000,000	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	7	65,850	6,585,000,000	54,350
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	281	4,217,870	421,787,000,000	6,557,021

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
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