



# Resumen y Análisis Operativo del Mercado Mexicano de Derivados

*MexDer's Market Statistics & Operative Analysis*

Julio 2017 / July 2017



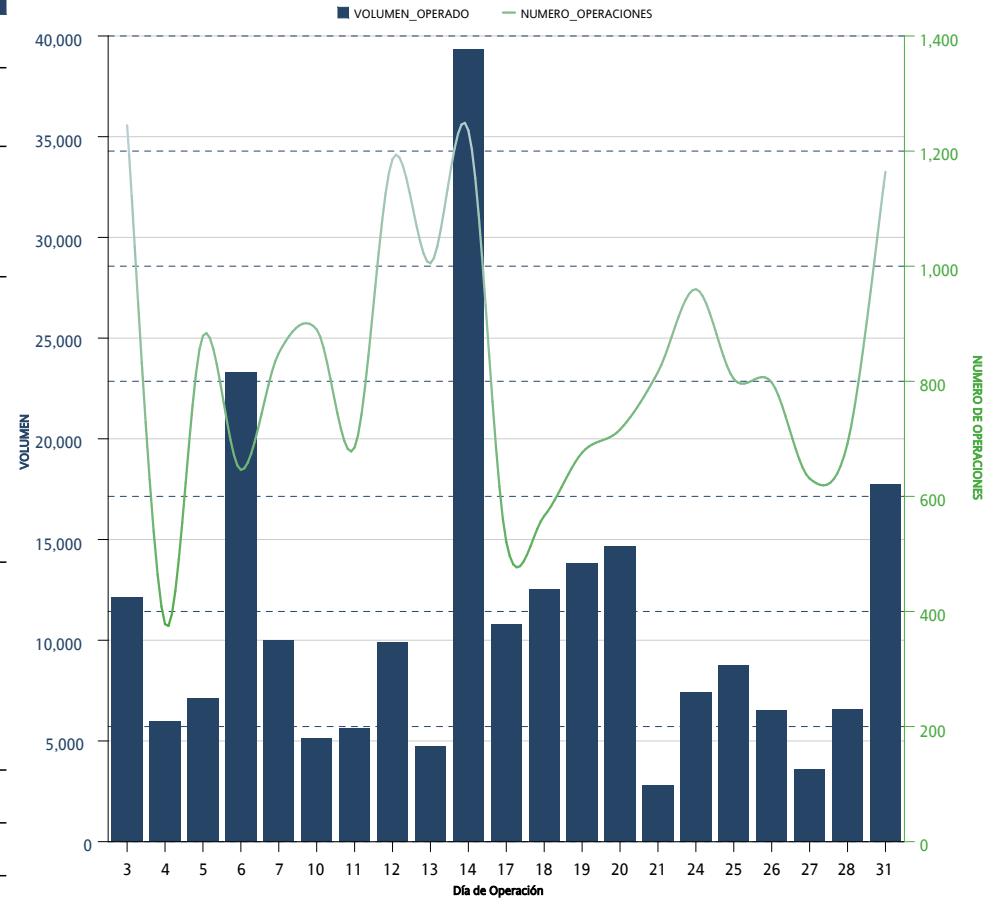
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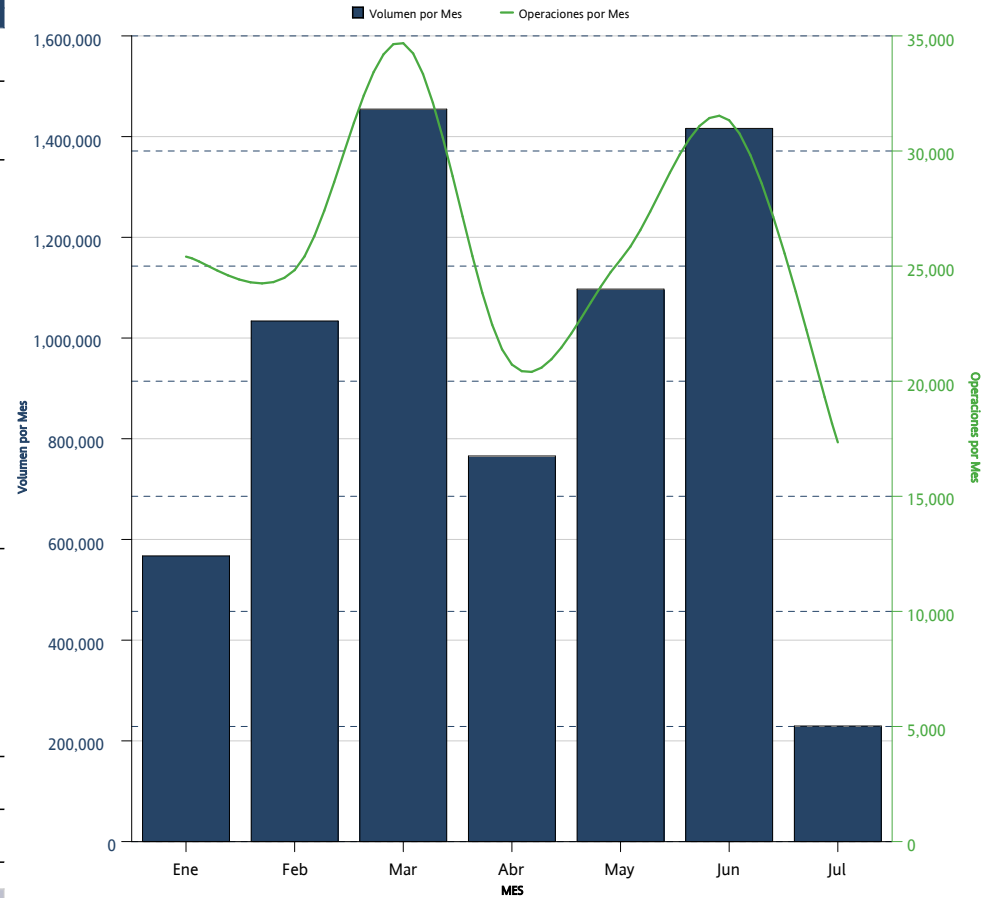
# FUTUROS / FUTURES



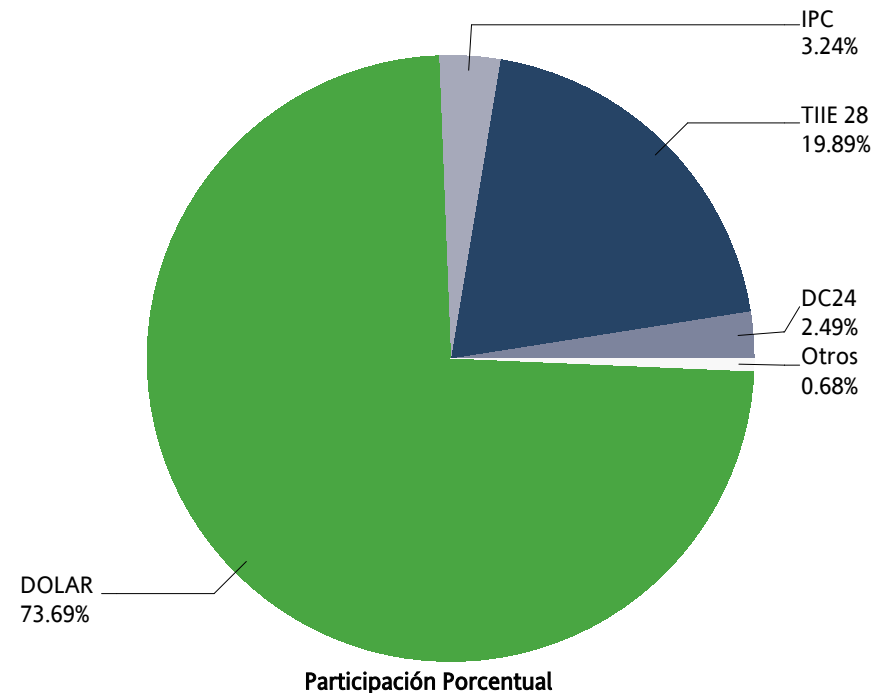
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	845	165,791	29,894,170,078	900,262
EURO	1	6	1,263,060	27
<b>DIVISAS / CURRENCIES</b>	<b>846</b>	<b>165,797</b>	<b>29,895,433,138</b>	<b>900,289</b>
IPC	15,757	35,327	18,019,341,700	39,633
MIP	597	3,071	312,310,720	1,612
<b>INDICES / INDICES</b>	<b>16,354</b>	<b>38,398</b>	<b>18,331,652,420</b>	<b>41,245</b>
CETE 91	0	0	0	0
TIIE 28	0	0	0	243,000
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
<b>TASAS DE INTERES / INTEREST RATES</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>243,000</b>
DC18	0	0	0	0
DC24	134	22,652	2,747,605,100	30,408
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	4	1,900	177,715,000	6,200
MY31	0	0	0	0
NV42	5	700	75,180,000	200
<b>BONOS / BONDS</b>	<b>143</b>	<b>25,252</b>	<b>3,000,500,100</b>	<b>36,808</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	300
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>300</b>
MAIZ	0	0	0	0
<b>MERCANCIAS / COMMODITIES</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
UDI	0	0	0	0
<b>Total Mensual</b>	<b>17,343</b>	<b>229,447</b>	<b>51,227,585,658</b>	<b>1,221,642</b>



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	5,950	5,451,529	1,061,681,824,204	900,262
EURO	11	148	31,230,920	27
<b>DIVISAS / CURRENCIES</b>	<b>5,961</b>	<b>5,451,677</b>	<b>1,061,713,055,124</b>	<b>900,289</b>
IPC	157,744	477,406	231,856,930,610	39,633
MIP	14,749	152,688	14,763,250,568	1,612
<b>INDICES / INDICES</b>	<b>172,493</b>	<b>630,094</b>	<b>246,620,181,178</b>	<b>41,245</b>
CETE 91	0	0	0	0
TIIE 28	0	0	0	243,000
DC18	10	63,700	6,700,200,000	0
DC24	931	343,065	40,590,745,150	30,408
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	64	26,450	2,421,962,500	6,200
MY31	0	0	0	0
NV42	125	45,076	4,653,042,800	200
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
<b>TASAS DE INTERES / INTEREST RATES</b>	<b>1,136</b>	<b>480,691</b>	<b>54,601,322,950</b>	<b>279,808</b>
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
<b>ACCIONES / SINGLE STOCK</b>	<b>6</b>	<b>1,800</b>	<b>10,761,000</b>	<b>300</b>
MAIZ	0	0	0	0
<b>MERCANCIAS / COMMODITIES</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
UDI	0	0	0	0
<b>Acumulado Anual</b>	<b>179,596</b>	<b>6,564,262</b>	<b>1,362,945,320,252</b>	<b>1,221,642</b>



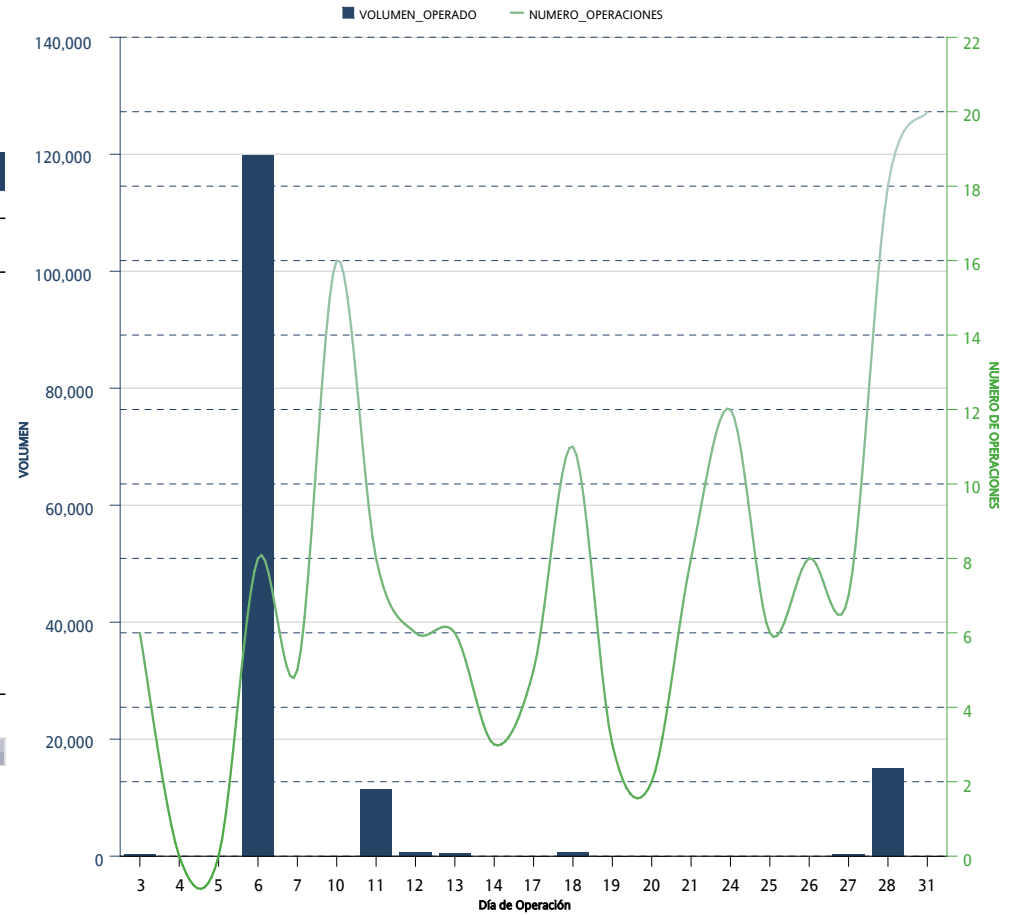
<b>FUTUROS</b> <i>FUTURES</i>	<b>INTERÉS ABIERTO</b> <i>OPEN INTEREST</i>	<b>PARTICIPACIÓN PORCENTUAL</b> <i>PERCENTAGE</i>
DOLAR	900,262	73.69%
TIIE 28	243,000	19.89%
IPC	39,633	3.24%
DC24	30,408	2.49%
MR26	6,200	0.51%
MIP	1,612	0.13%
GMEXICO	300	0.02%
NV42	200	0.02%
EURO	27	0.00%



# OPCIONES / OPTIONS

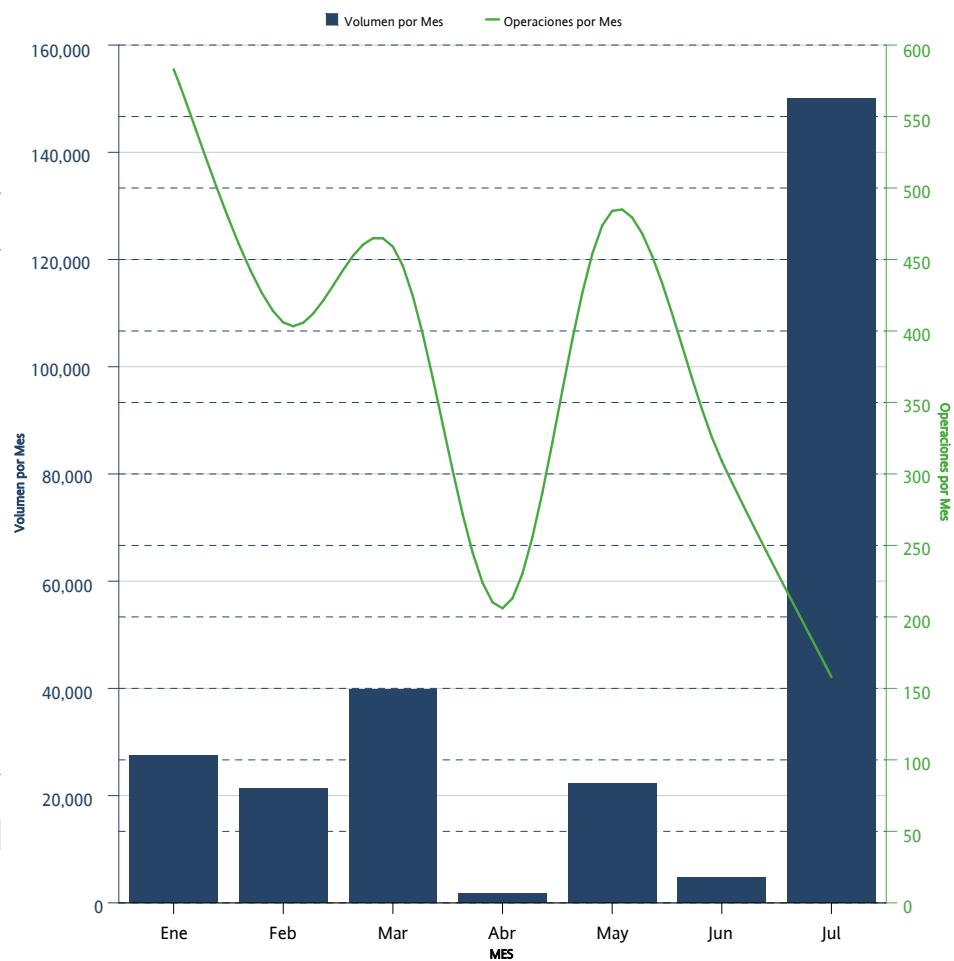


OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	1,143	609	136	1,752	895,705,000	3,430
<b>INDICES / INDICES</b>	<b>1,143</b>	<b>609</b>	<b>136</b>	<b>1,752</b>	<b>895,705,000</b>	<b>3,430</b>
DOLAR	755	1,000	7	1,755	314,925,000	3,761
<b>DIVISAS / CURRENCIES</b>	<b>755</b>	<b>1,000</b>	<b>7</b>	<b>1,755</b>	<b>314,925,000</b>	<b>3,761</b>
ALFA	0	0	0	0	0	0
AMOVIL	55,000	91,250	11	146,250	215,150,000	116,250
ASUR	0	0	0	0	0	0
CEMEX	0	0	0	0	0	0
FEMSA	0	0	0	0	0	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	0	2	500	2,450,000	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	34	0	2	34	122,400	5,034
<b>ACCIONES / SINGLE STOCK</b>	<b>55,534</b>	<b>91,250</b>	<b>15</b>	<b>146,784</b>	<b>217,722,400</b>	<b>122,068</b>
<b>Mensual Total</b>	<b>57,432</b>	<b>92,859</b>	<b>158</b>	<b>150,291</b>	<b>1,428,352,400</b>	<b>129,259</b>

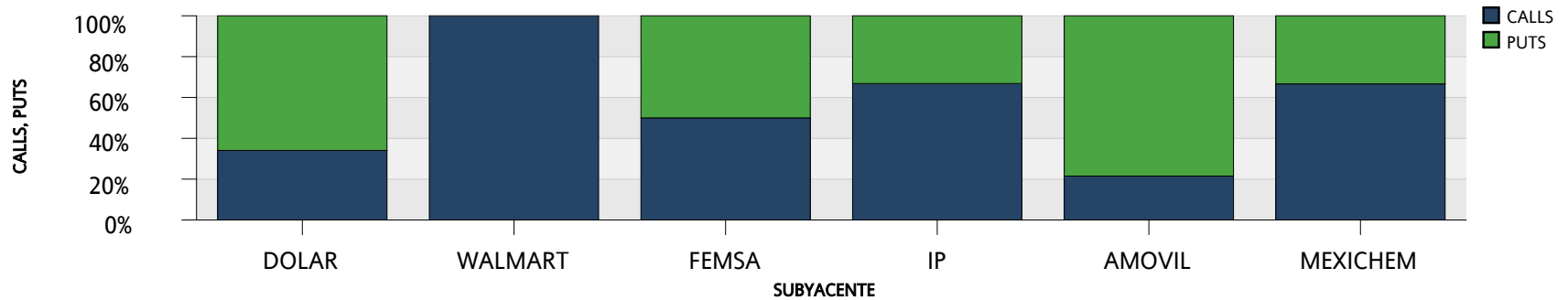
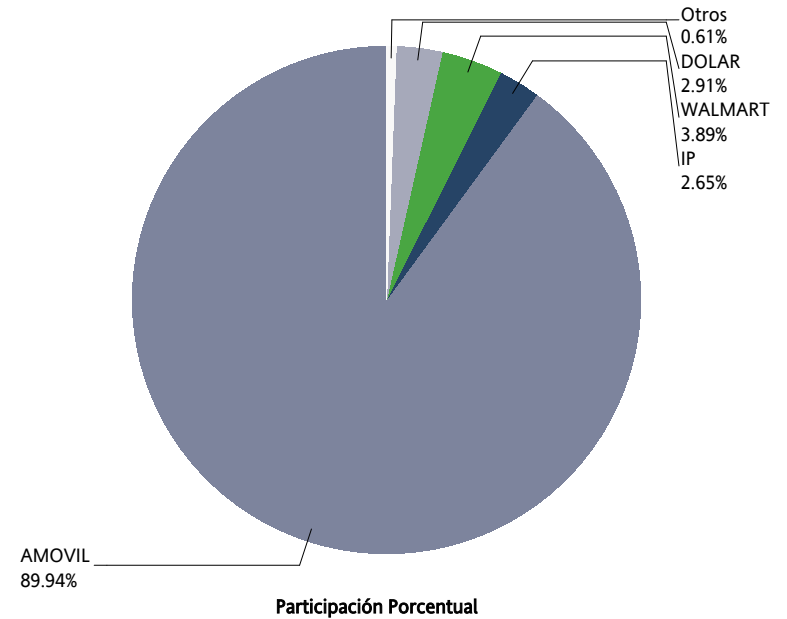




OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	11,407	9,111	2,386	20,518	9,906,740,000	3,430
<b>INDICES / INDICES</b>	<b>11,407</b>	<b>9,111</b>	<b>2,386</b>	<b>20,518</b>	<b>9,906,740,000</b>	<b>3,430</b>
DOLAR	2,891	23,180	42	26,071	5,023,630,000	3,761
<b>DIVISAS / CURRENCIES</b>	<b>2,891</b>	<b>23,180</b>	<b>42</b>	<b>26,071</b>	<b>5,023,630,000</b>	<b>3,761</b>
ALFA	0	0	0	0	0	0
AMOVIL	67,000	92,250	22	159,250	232,212,500	116,250
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	1,000	250	5	1,250	6,100,000	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	32,097	5,393	65	37,490	151,907,500	5,034
<b>ACCIONES / SINGLE STOCK</b>	<b>103,910</b>	<b>118,208</b>	<b>177</b>	<b>222,118</b>	<b>468,249,740</b>	<b>122,068</b>
<b>Acumulado Anual</b>	<b>118,208</b>	<b>150,499</b>	<b>2,605</b>	<b>268,707</b>	<b>15,398,619,740</b>	<b>129,259</b>



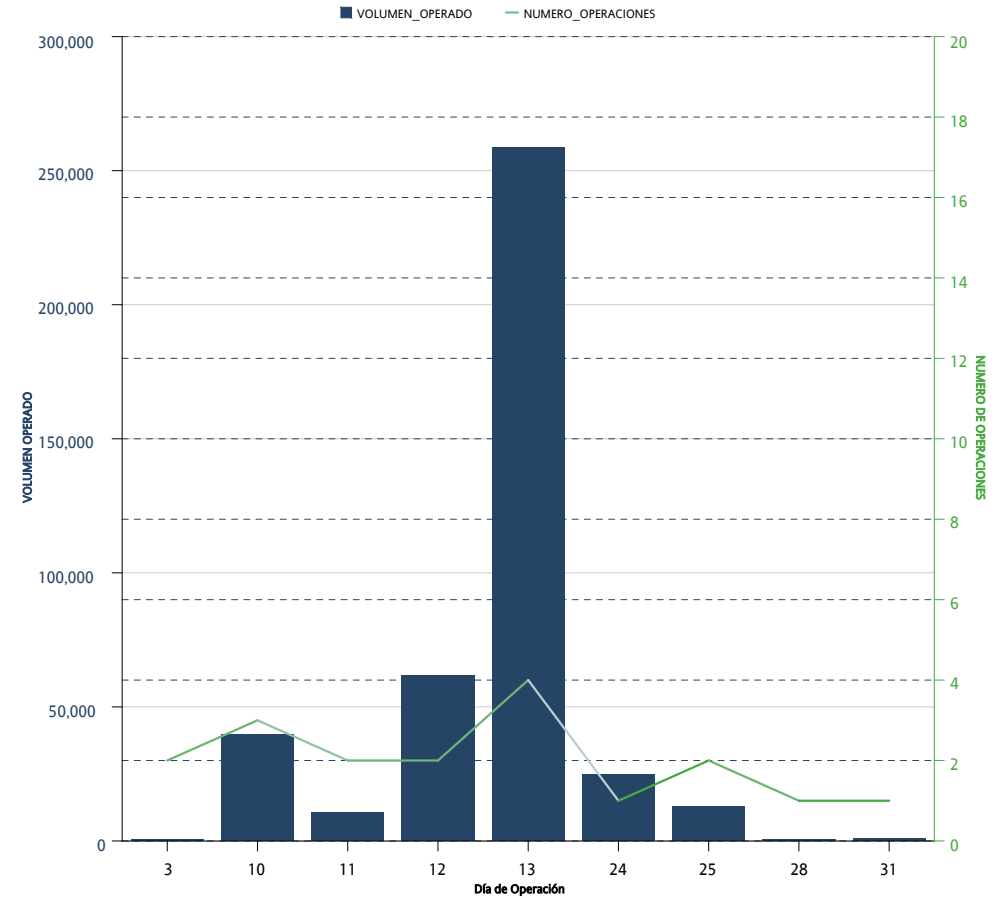
OPCIONES <i>OPTIONS</i>	CALLS <i>CALLS</i>	PUTS <i>PUTS</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
AMOVIL	25,000	91,250	116,250	89.94%
WALMART	5,034		5,034	3.89%
DOLAR	1,281	2,480	3,761	2.91%
IP	2,293	1,137	3,430	2.65%
MEXICHEM	500	250	750	0.58%
FEMSA	17	17	34	0.03%



**SWAPS**

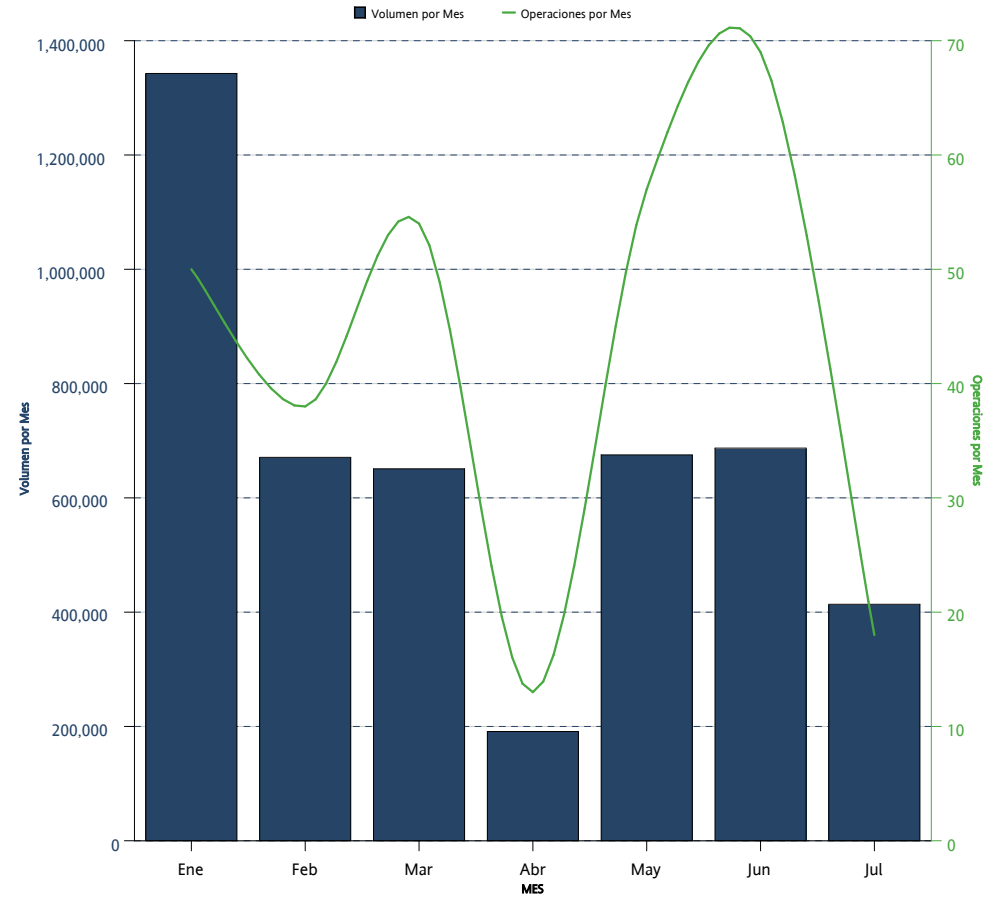


SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	1	10	1,000,000	100,010
6X1	1	200,000	20,000,000,000	551,400
9X1	0	0	0	75,000
13X1	2	18,500	1,850,000,000	397,951
16X1	0	0	0	304,000
17X1	0	0	0	200
23X1	0	0	0	14,500
25X1	0	0	0	672,200
26X1	3	99,000	9,900,000,000	1,015,060
30X1	0	0	0	45,600
32X1	0	0	0	49,500
33X1	0	0	0	34,000
34X1	1	1,000	100,000,000	1,000
36X1	0	0	0	30,000
39X1	1	1,000	100,000,000	419,300
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	6	90,200	9,020,000,000	372,400
55X1	0	0	0	5,000
59X1	0	0	0	13,800
60X1	0	0	0	300
61X1	0	0	0	750
62X1	0	0	0	18,500
64X1	0	0	0	1,300
65X1	1	1,300	130,000,000	750,200
66X1	0	0	0	115,000
68X1	0	0	0	15,000
71X1	0	0	0	23,000
74X1	0	0	0	17,500
75X1	0	0	0	381,000
78X1	0	0	0	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
112X1	0	0	0	3,000



SWAPS	OPERACIONES	VOLUMEN	IMPORTE	INTERÉS ABIERTO
<i>SWAPS</i>	<i>NUMBER OF TRADES</i>	<i>VOLUME</i>	<i>NOTIONAL VALUE</i>	<i>OPEN INTEREST</i>
114X1	0	0	0	92,750
130X1	2	2,750	275,000,000	334,240
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	0	0	0	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
<b>Total Mensual</b>	<b>18</b>	<b>413,760</b>	<b>41,376,000,000</b>	<b>6,785,631</b>

SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	20	525,710	52,571,000,000	100,010
4X1	1	200	20,000,000	
6X1	22	936,900	93,690,000,000	551,400
9X1	7	82,500	8,250,000,000	75,000
13X1	28	281,450	28,145,000,000	397,951
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	39	621,700	62,170,000,000	1,015,060
30X1	1	17,600	1,760,000,000	45,600
32X1	0	0	0	49,500
33X1	0	0	0	34,000
34X1	1	1,000	100,000,000	1,000
36X1	0	0	0	30,000
39X1	22	266,000	26,600,000,000	419,300
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	22	342,900	34,290,000,000	372,400
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	32	437,200	43,720,000,000	750,200
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



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
109X1	0	0	0	125,000
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	34	212,600	21,260,000,000	334,240
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
<b>Acumulado Anual</b>	<b>299</b>	<b>4,631,630</b>	<b>463,163,000,000</b>	<b>6,785,631</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.

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