



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Agosto 2017 / August 2017



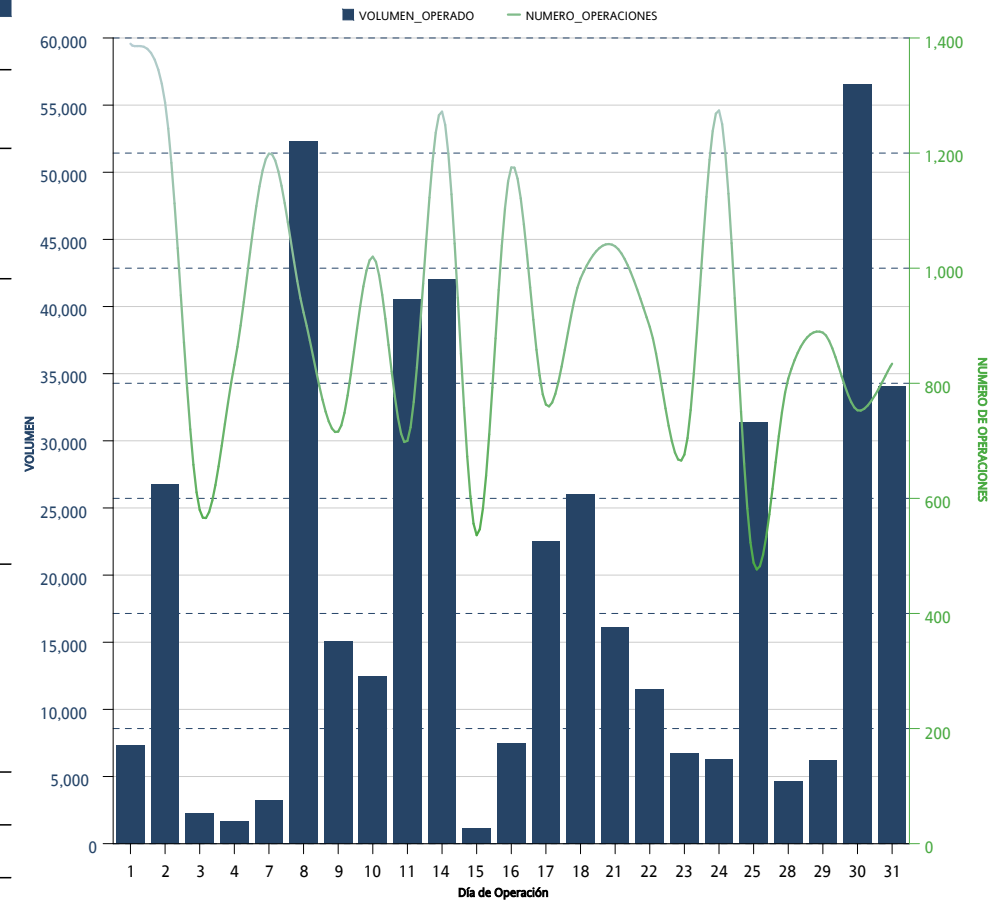
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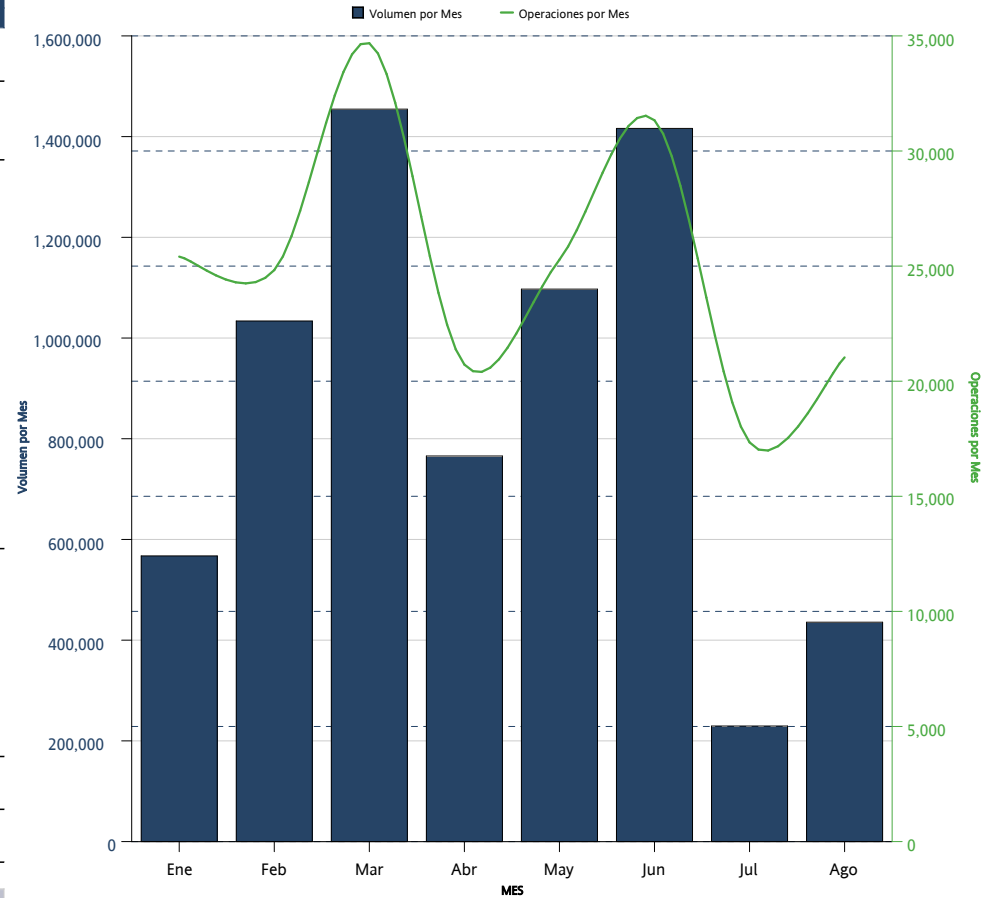
FUTUROS / FUTURES



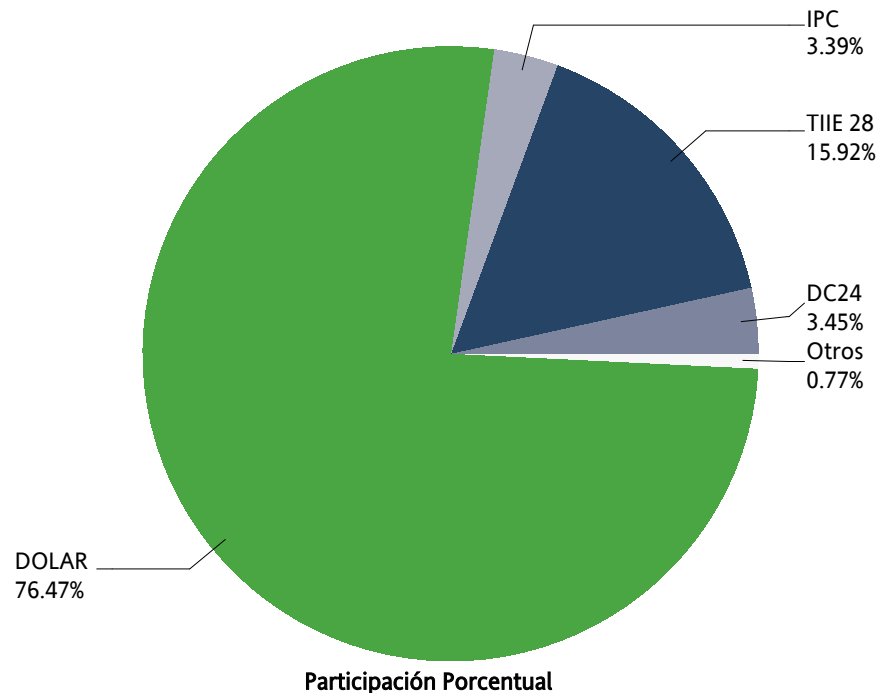
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	646	362,245	65,327,707,487	936,778
EURO	1	2	426,000	29
DIVISAS / CURRENCIES	647	362,247	65,328,133,487	936,807
IPC	19,890	37,692	19,334,457,910	41,536
MIP	429	1,672	171,501,900	1,549
INDICES / INDICES	20,319	39,364	19,505,959,810	43,085
CETE 91	0	0	0	0
TIE 28	1	100	9,942,928	195,000
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	1	100	9,942,928	195,000
DC18	0	0	0	0
DC24	59	31,954	3,849,089,700	42,304
JN21	1	300	30,360,000	300
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	6	1,700	159,055,000	7,100
MY31	0	0	0	0
NV42	0	0	0	200
BONOS / BONDS	66	33,954	4,038,504,700	49,904
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	21,033	435,665	88,882,540,925	1,225,096



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	6,596	5,813,774	1,127,009,531,691	936,778
EURO	12	150	31,656,920	29
DIVISAS / CURRENCIES	6,608	5,813,924	1,127,041,188,611	936,807
IPC	177,634	515,098	251,191,388,520	41,536
MIP	15,178	154,360	14,934,752,468	1,549
INDICES / INDICES	192,812	669,458	266,126,140,988	43,085
CETE 91	0	0	0	0
TIIE 28	1	100	9,942,928	195,000
DC18	10	63,700	6,700,200,000	0
DC24	990	375,019	44,439,834,850	42,304
JN21	7	2,700	265,732,500	300
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	70	28,150	2,581,017,500	7,100
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
TASAS DE INTERES / INTEREST RATES	1,203	514,745	58,649,770,578	244,904
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
Acumulado Anual	200,629	6,999,927	1,451,827,861,177	1,225,096



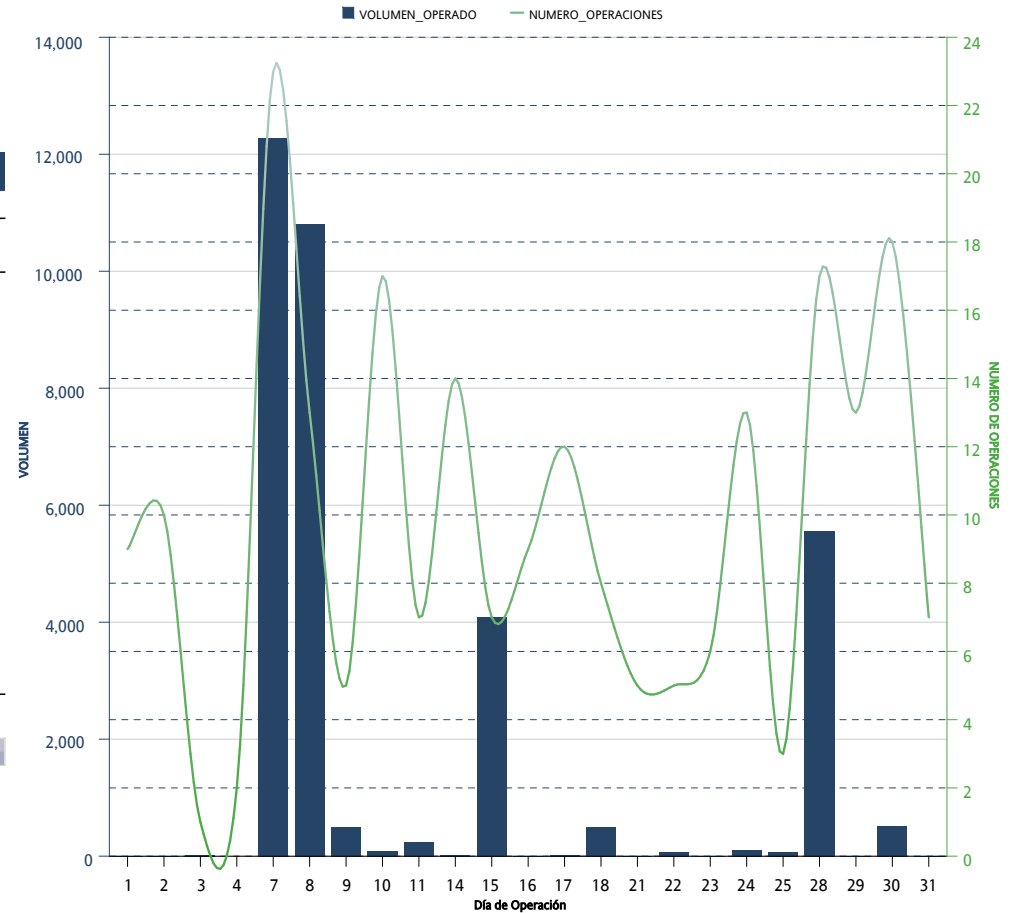
FUTUROS <i>FUTURES</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	936,778	76.47%
TIIE 28	195,000	15.92%
DC24	42,304	3.45%
IPC	41,536	3.39%
MR26	7,100	0.58%
MIP	1,549	0.13%
GMEXICO	300	0.02%
JN21	300	0.02%
NV42	200	0.02%
EURO	29	0.00%



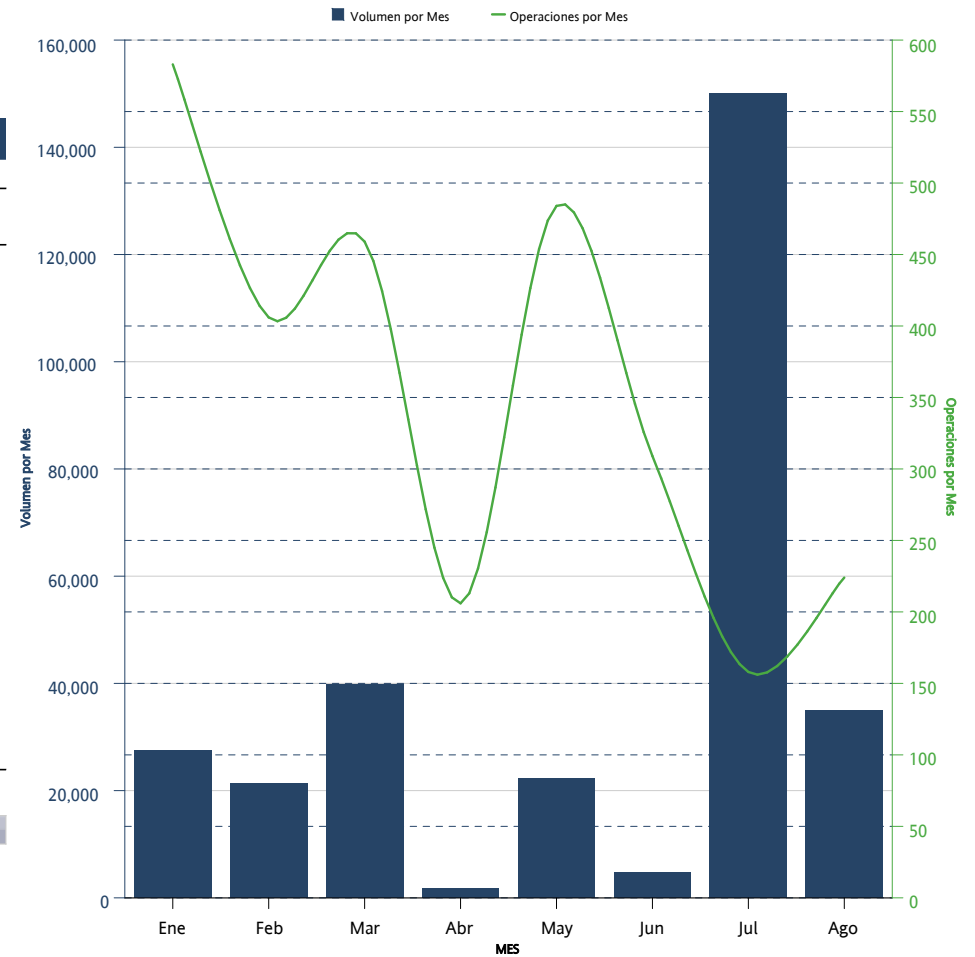
OPCIONES / OPTIONS



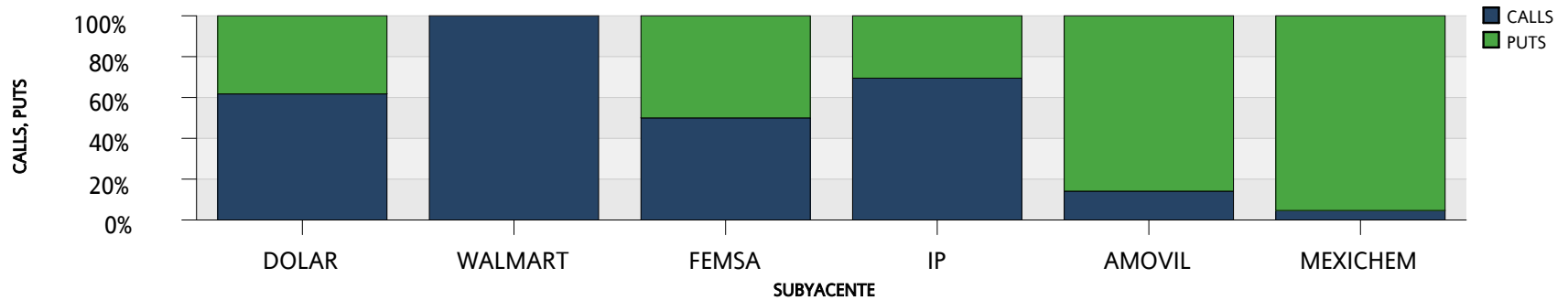
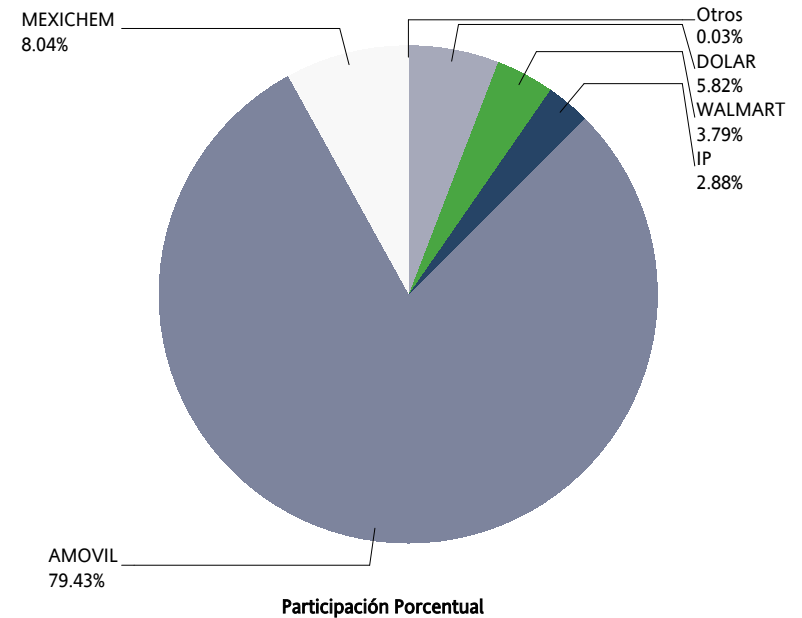
OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	660	297	200	957	479,935,000	3,858
INDICES / INDICES	660	297	200	957	479,935,000	3,858
DOLAR	3,530	500	11	4,030	738,470,000	7,790
DIVISAS / CURRENCIES	3,530	500	11	4,030	738,470,000	7,790
ALFA	0	0	0	0	0	0
AMOVIL	10,000	0	1	10,000	15,500,000	106,250
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	0	10,000	3	10,000	48,000,000	10,750
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	110	10,000	9	10,110	43,412,500	5,076
ACCIONES / SINGLE STOCK	10,110	20,000	13	30,110	106,912,500	122,110
Mensual Total	14,300	20,797	224	35,097	1,325,317,500	133,758



OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	12,067	9,408	2,586	21,475	10,386,675,000	3,858
INDICES / INDICES	12,067	9,408	2,586	21,475	10,386,675,000	3,858
DOLAR	6,421	23,680	53	30,101	5,762,100,000	7,790
DIVISAS / CURRENCIES	6,421	23,680	53	30,101	5,762,100,000	7,790
ALFA	0	0	0	0	0	0
AMOVIL	77,000	92,250	23	169,250	247,712,500	106,250
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	10,250	8	11,250	54,100,000	10,750
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	32,207	15,393	74	47,600	195,320,000	5,076
ACCIONES / SINGLE STOCK	114,020	138,208	190	252,228	575,162,240	122,110
Acumulado Anual	132,508	171,296	2,829	303,804	16,723,937,240	133,758



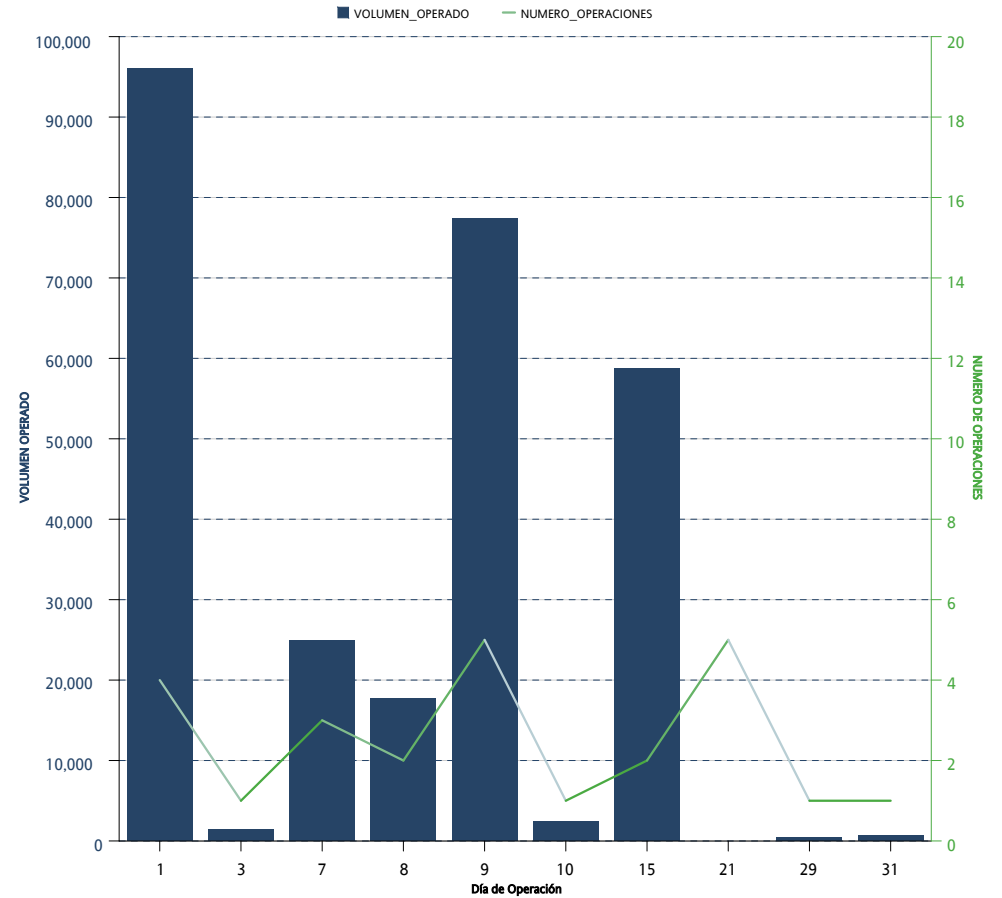
OPCIONES <i>OPTIONS</i>	CALLS <i>CALLS</i>	PUTS <i>PUTS</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
AMOVIL	15,000	91,250	106,250	79.43%
MEXICHEM	500	10,250	10,750	8.04%
DOLAR	4,810	2,980	7,790	5.82%
WALMART	5,076		5,076	3.79%
IP	2,680	1,178	3,858	2.88%
FEMSA	17	17	34	0.03%



SWAPS

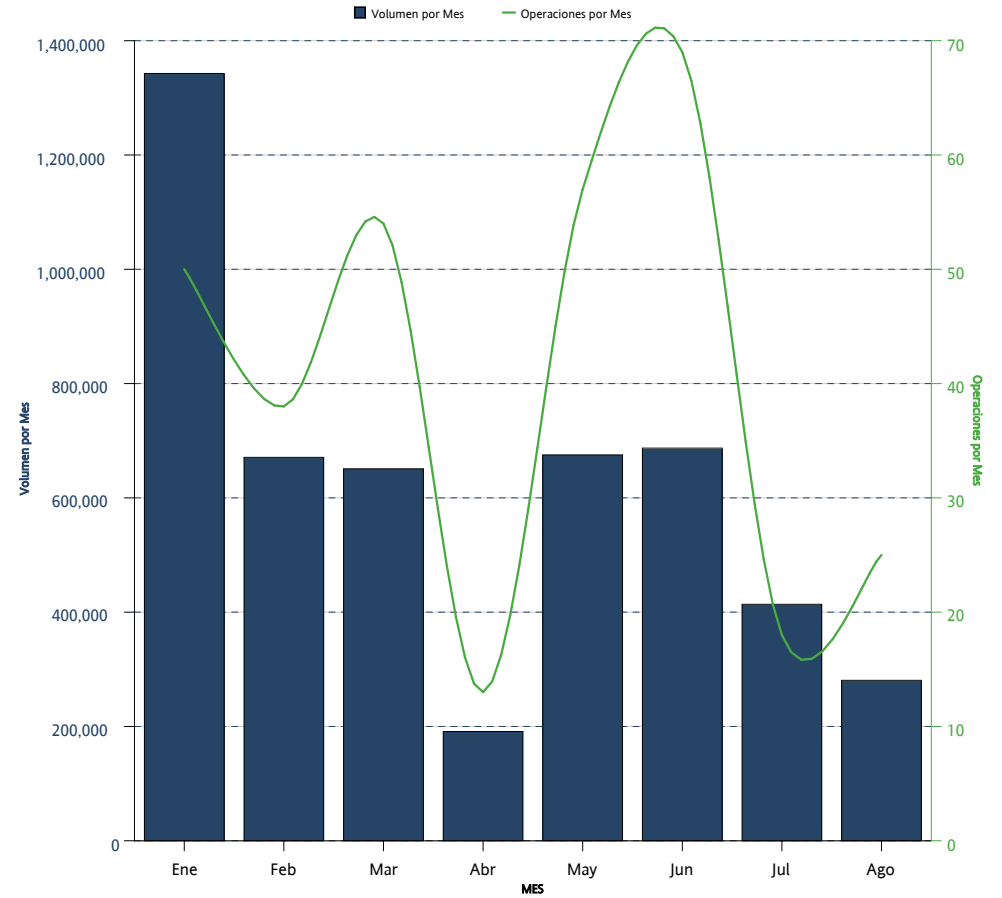


SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	0	0	0	10
6X1	0	0	0	530,000
9X1	0	0	0	75,000
13X1	0	0	0	385,450
16X1	0	0	0	304,000
17X1	0	0	0	200
23X1	0	0	0	14,500
25X1	1	13	1,300,000	672,213
26X1	6	186,500	18,650,000,000	1,101,560
30X1	0	0	0	45,600
32X1	0	0	0	49,500
33X1	1	1,800	180,000,000	35,800
34X1	0	0	0	1,000
36X1	0	0	0	30,000
37X1	1	29	2,900,000	29
38X1	1	3	300,000	3
39X1	2	2,506	250,600,000	421,806
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
50X1	1	27	2,700,000	27
51X1	0	0	0	40,000
52X1	6	52,500	5,250,000,000	319,900
55X1	0	0	0	5,000
56X1	2	1,250	125,000,000	1,250
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	1,500	150,000,000	751,700
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



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>
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	3	34,600	3,460,000,000	368,840
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
Total Mensual	25	280,728	28,072,800,000	6,727,458

SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	20	525,710	52,571,000,000	10
4X1	1	200	20,000,000	
6X1	22	936,900	93,690,000,000	530,000
9X1	7	82,500	8,250,000,000	75,000
13X1	28	281,450	28,145,000,000	385,450
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	1	13	1,300,000	672,213
26X1	45	808,200	80,820,000,000	1,101,560
30X1	1	17,600	1,760,000,000	45,600
32X1	0	0	0	49,500
33X1	1	1,800	180,000,000	35,800
34X1	1	1,000	100,000,000	1,000
36X1	0	0	0	30,000
37X1	1	29	2,900,000	29
38X1	1	3	300,000	3
39X1	24	268,506	26,850,600,000	421,806
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
50X1	1	27	2,700,000	27
51X1	1	40,000	4,000,000,000	40,000
52X1	28	395,400	39,540,000,000	319,900
55X1	0	0	0	5,000
56X1	2	1,250	125,000,000	1,250
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	33	438,700	43,870,000,000	751,700
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	



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>
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
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	37	247,200	24,720,000,000	368,840
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	324	4,912,358	491,235,800,000	6,727,458

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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