



# Resumen y Análisis Operativo del Mercado Mexicano de Derivados

*MexDer's Market Statistics & Operative Analysis*

Septiembre 2017 / September 2017



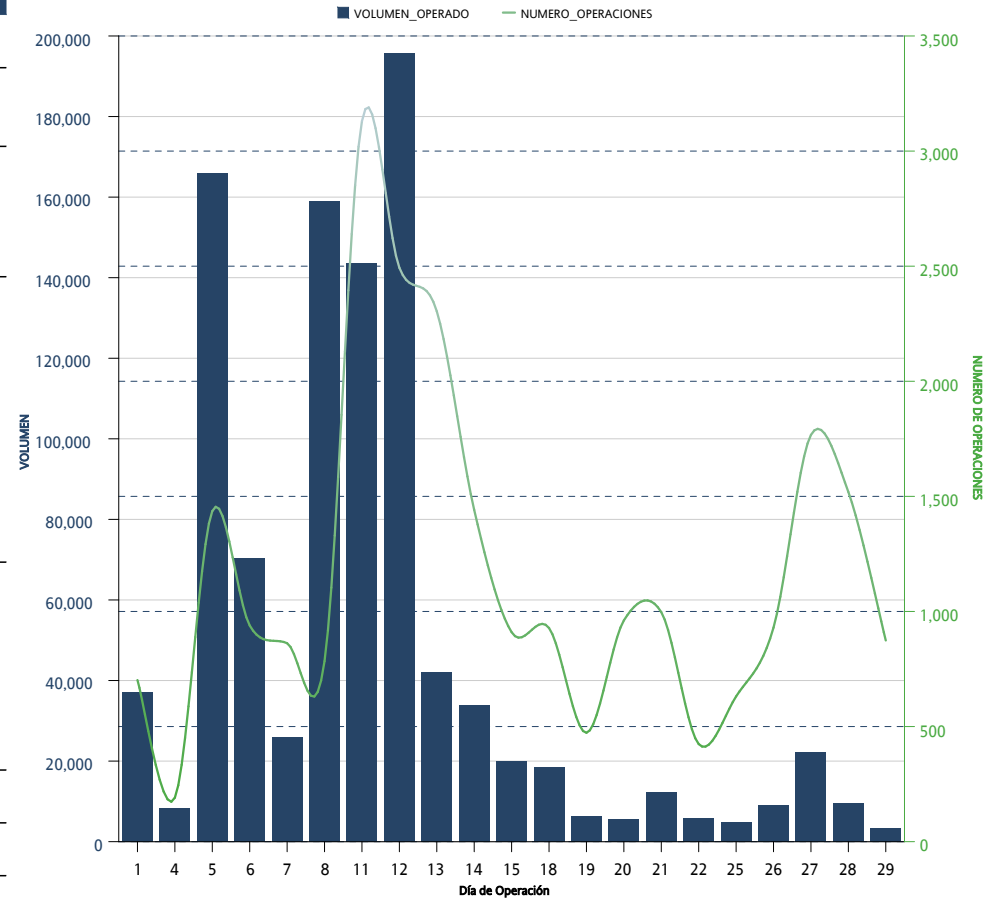
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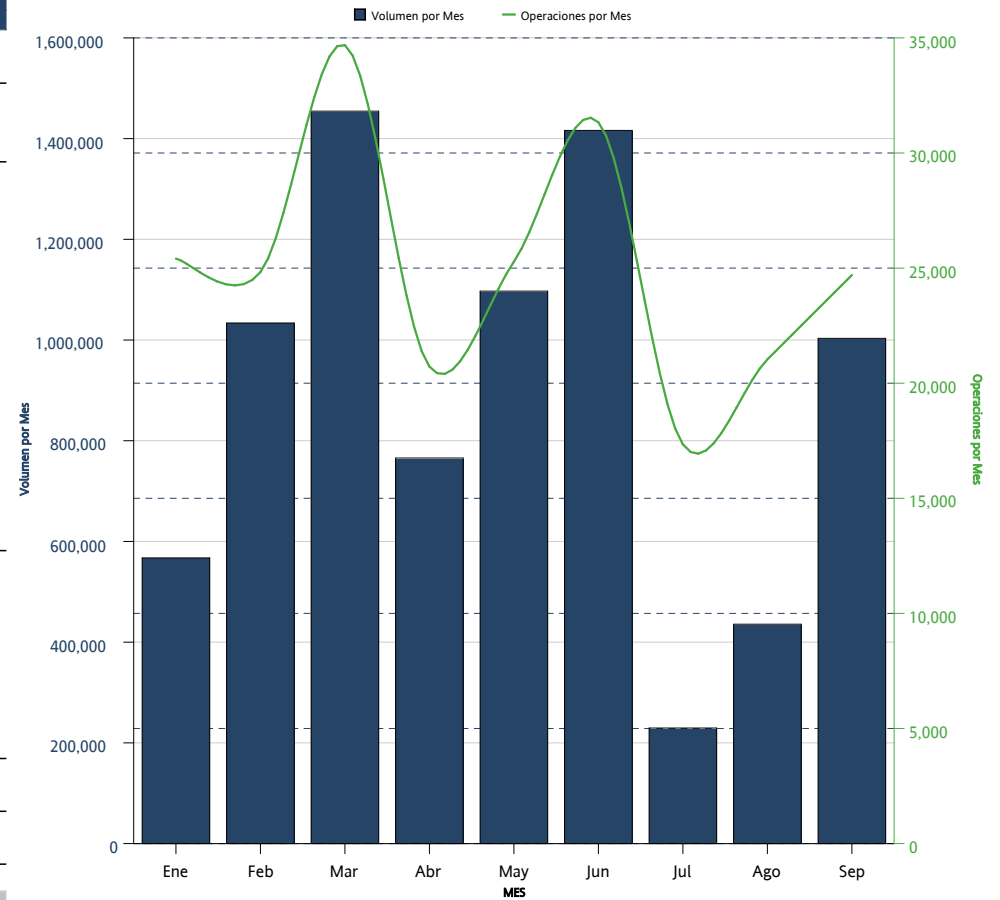
# FUTUROS / FUTURES



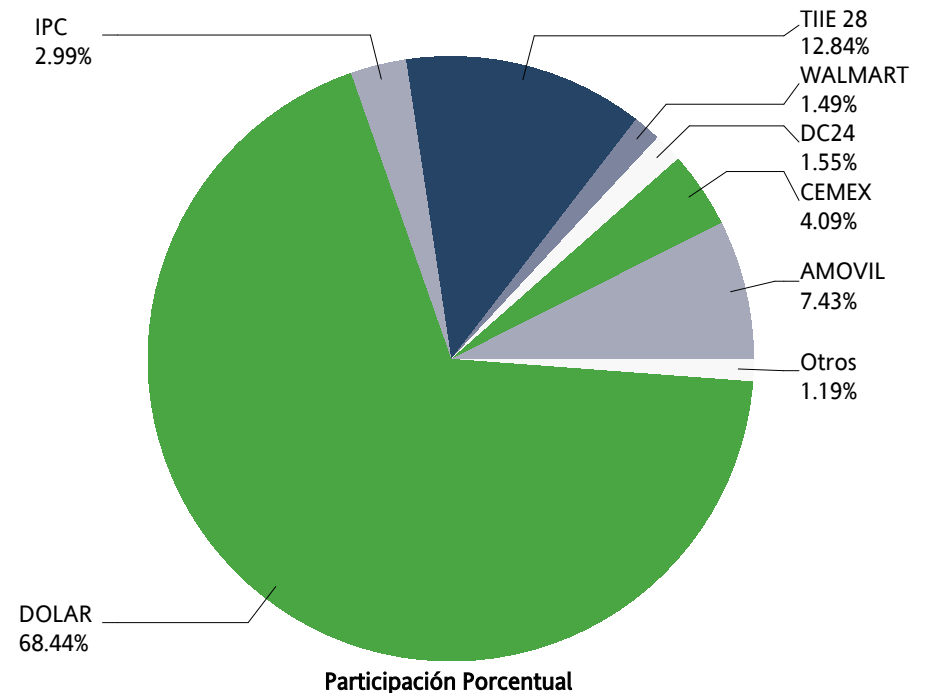
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	637	601,119	107,955,774,944	921,316
EURO	2	58	12,344,140	29
<b>DIVISAS / CURRENCIES</b>	<b>639</b>	<b>601,177</b>	<b>107,968,119,084</b>	<b>921,345</b>
IPC	23,518	132,058	66,754,925,610	40,218
MIP	415	1,469	148,508,600	193
<b>INDICES / INDICES</b>	<b>23,933</b>	<b>133,527</b>	<b>66,903,434,210</b>	<b>40,411</b>
CETE 91	0	0	0	0
TIE 28	39	25,828	2,568,659,181.84	172,828
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
<b>TASAS DE INTERES / INTEREST RATES</b>	<b>39</b>	<b>25,828</b>	<b>2,568,659,181.84</b>	<b>172,828</b>
DC18	0	0	0	0
DC24	64	44,458	5,334,800,050	20,852
JN21	2	600	60,840,000	0
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	9	12,200	1,150,685,000	6,100
MY31	0	0	0	0
NV42	2	600	65,310,000	0
<b>BONOS / BONDS</b>	<b>77</b>	<b>57,858</b>	<b>6,611,635,050</b>	<b>26,952</b>
AMOVIL	2	100,000	162,150,000	100,000
CEMEX	1	55,000	90,090,000	55,000
FEMSA	1	7,500	131,205,000	7,500
GCARSO	1	1,860	13,373,400	1,860
GMEXICO	2	600	3,530,100	300
MEXTRAC	0	0	0	0
WALMART	1	20,000	84,560,000	20,000
<b>ACCIONES / SINGLE STOCK</b>	<b>8</b>	<b>184,960</b>	<b>484,908,500</b>	<b>184,660</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>24,696</b>	<b>1,003,350</b>	<b>184,536,756,025.84</b>	<b>1,346,196</b>



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	7,233	6,414,893	1,234,965,306,635	921,316
EURO	14	208	44,001,060	29
<b>DIVISAS / CURRENCIES</b>	<b>7,247</b>	<b>6,415,101</b>	<b>1,235,009,307,695</b>	<b>921,345</b>
IPC	201,152	647,156	317,946,314,130	40,218
MIP	15,593	155,829	15,083,261,068	193
<b>INDICES / INDICES</b>	<b>216,745</b>	<b>802,985</b>	<b>333,029,575,198</b>	<b>40,411</b>
CETE 91	0	0	0	0
TIIE 28	40	25,928	2,578,602,109.84	172,828
DC18	10	63,700	6,700,200,000	0
DC24	1,054	419,477	49,774,634,900	20,852
JN21	9	3,300	326,572,500	0
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	79	40,350	3,731,702,500	6,100
MY31	0	0	0	0
NV42	127	45,676	4,718,352,800	0
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
<b>TASAS DE INTERES / INTEREST RATES</b>	<b>1,319</b>	<b>598,431</b>	<b>67,830,064,809.84</b>	<b>199,780</b>
AMOVIL	2	100,000	162,150,000	100,000
CEMEX	1	55,000	90,090,000	55,000
FEMSA	1	7,500	131,205,000	7,500
GCARSO	1	1,860	13,373,400	1,860
GMEXICO	8	2,400	14,291,100	300
MEXTRAC	0	0	0	0
WALMART	1	20,000	84,560,000	20,000
<b>ACCIONES / SINGLE STOCK</b>	<b>14</b>	<b>186,760</b>	<b>495,669,500</b>	<b>184,660</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>225,325</b>	<b>8,003,277</b>	<b>1,636,364,617,202.84</b>	<b>1,346,196</b>



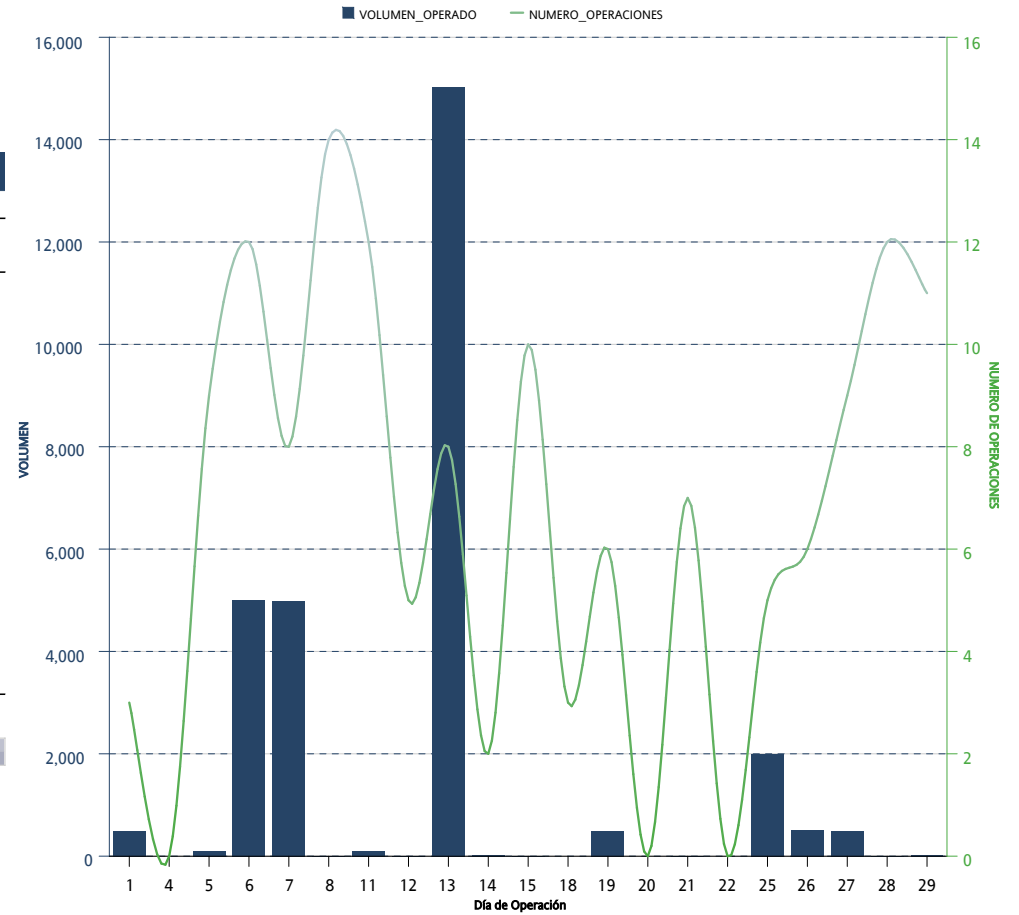
FUTUROS <i>FUTURES</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	921,316	68.44%
TIIE 28	172,828	12.84%
AMOVIL	100,000	7.43%
CEMEX	55,000	4.09%
IPC	40,218	2.99%
DC24	20,852	1.55%
WALMART	20,000	1.49%
FEMSA	7,500	0.56%
MR26	6,100	0.45%
GCARSO	1,860	0.14%
GMEXICO	300	0.02%
MIP	193	0.01%
EURO	29	0.00%



# OPCIONES / OPTIONS

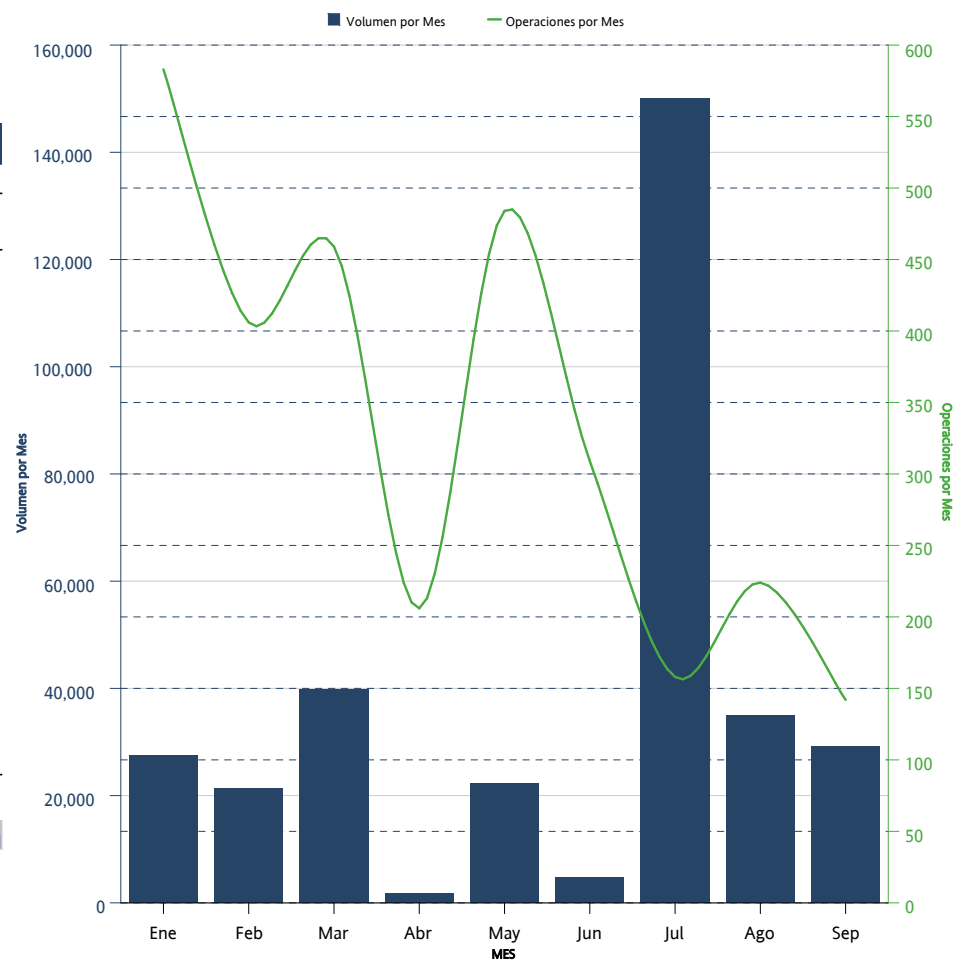


OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	143	264	122	407	202,045,000	1,055
<b>INDICES / INDICES</b>	<b>143</b>	<b>264</b>	<b>122</b>	<b>407</b>	<b>202,045,000</b>	<b>1,055</b>
DOLAR	1,002	1,030	10	2,032	367,210,000	5,312
<b>DIVISAS / CURRENCIES</b>	<b>1,002</b>	<b>1,030</b>	<b>10</b>	<b>2,032</b>	<b>367,210,000</b>	<b>5,312</b>
ALFA	0	0	0	0	0	0
AMOVIL	15,001	0	2	15,001	23,251,500	0
ASUR	0	0	0	0	0	0
CEMEX	0	0	0	0	0	0
FEMSA	0	0	0	0	0	0
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	2,000	1	2,000	9,200,000	2,000
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	0	10,000	7	10,000	42,000,000	0
<b>ACCIONES / SINGLE STOCK</b>	<b>15,001</b>	<b>12,000</b>	<b>10</b>	<b>27,001</b>	<b>74,451,500</b>	<b>2,000</b>
<b>Mensual Total</b>	<b>16,146</b>	<b>13,294</b>	<b>142</b>	<b>29,440</b>	<b>643,706,500</b>	<b>8,367</b>

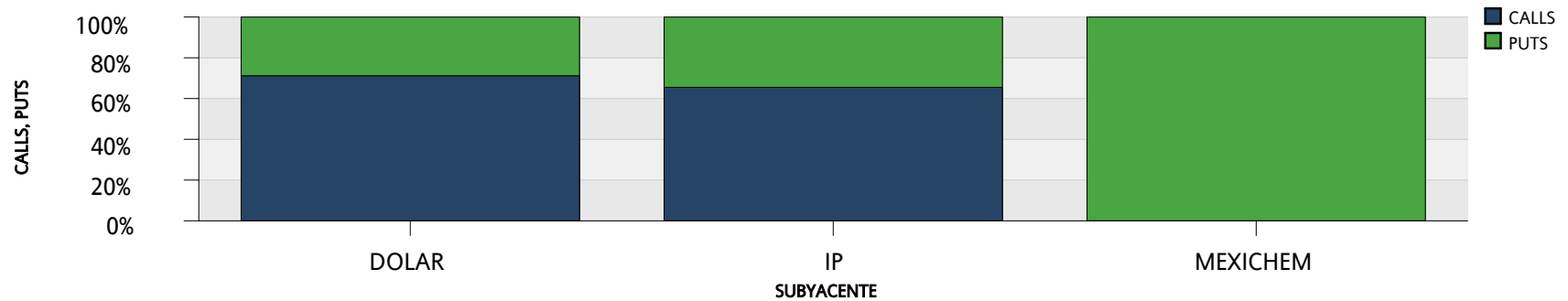
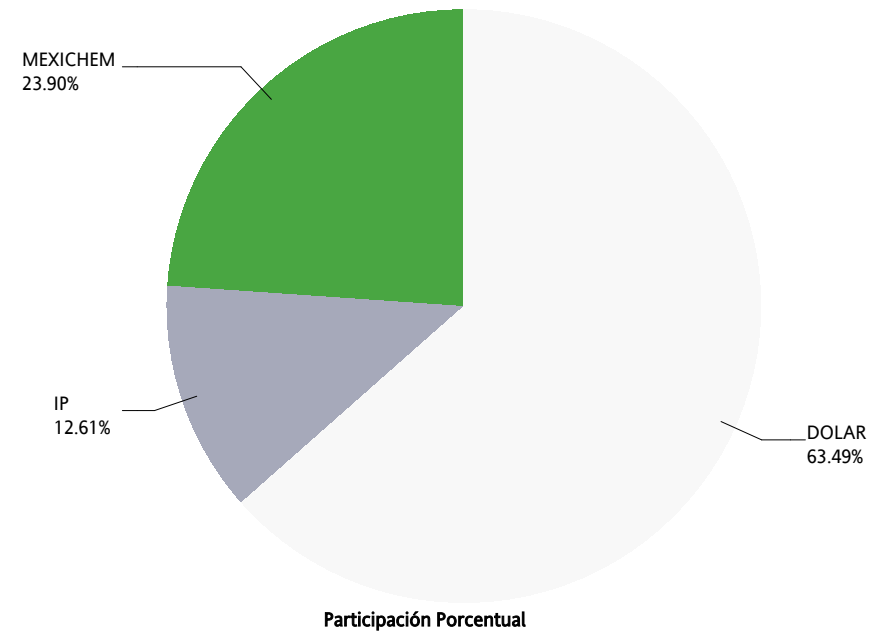




OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	12,210	9,672	2,708	21,882	10,588,720,000	1,055
<b>INDICES / INDICES</b>	<b>12,210</b>	<b>9,672</b>	<b>2,708</b>	<b>21,882</b>	<b>10,588,720,000</b>	<b>1,055</b>
DOLAR	7,423	24,710	63	32,133	6,129,310,000	5,312
<b>DIVISAS / CURRENCIES</b>	<b>7,423</b>	<b>24,710</b>	<b>63</b>	<b>32,133</b>	<b>6,129,310,000</b>	<b>5,312</b>
ALFA	0	0	0	0	0	0
AMOVIL	92,001	92,250	25	184,251	270,964,000	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	0
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	12,250	9	13,250	63,300,000	2,000
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	25,393	81	57,600	237,320,000	0
<b>ACCIONES / SINGLE STOCK</b>	<b>129,021</b>	<b>150,208</b>	<b>200</b>	<b>279,229</b>	<b>649,613,740</b>	<b>2,000</b>
<b>Acumulado Anual</b>	<b>148,654</b>	<b>184,590</b>	<b>2,971</b>	<b>333,244</b>	<b>17,367,643,740</b>	<b>8,367</b>



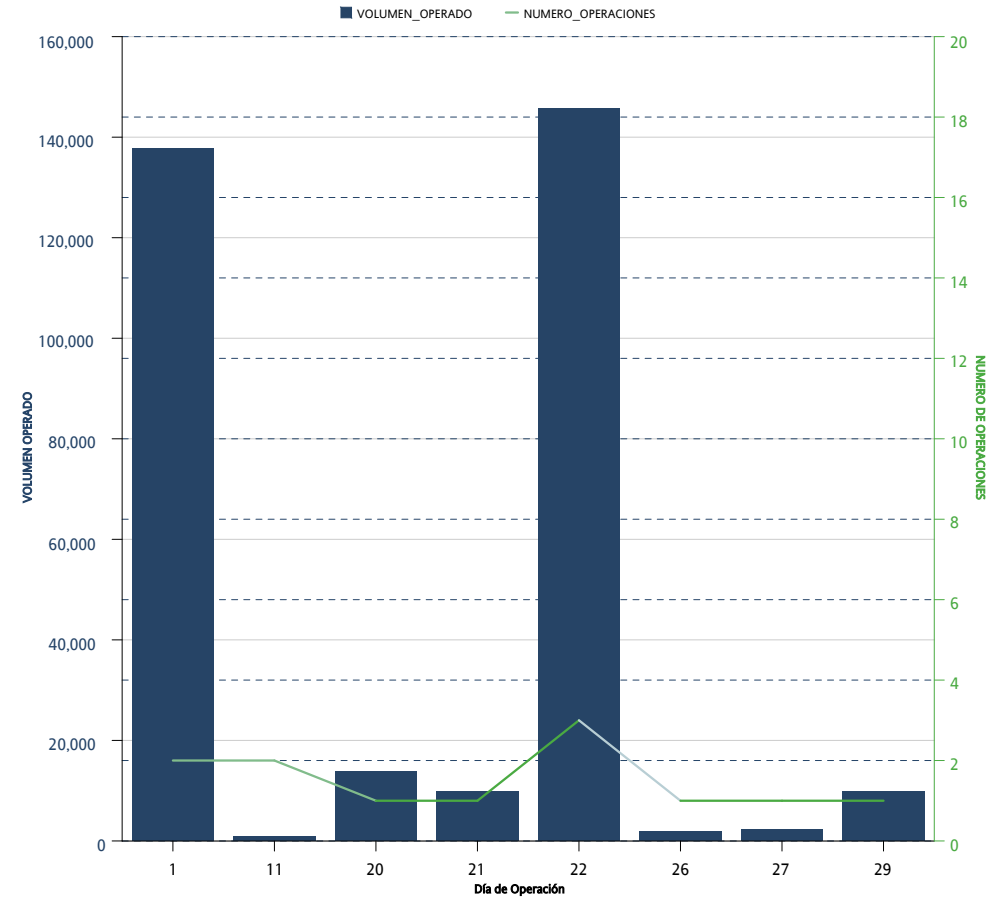
OPCIONES <i>OPTIONS</i>	CALLS <i>CALLS</i>	PUTS <i>PUTS</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	3,782	1,530	5,312	63.49%
MEXICHEM		2,000	2,000	23.90%
IP	691	364	1,055	12.61%



**SWAPS**

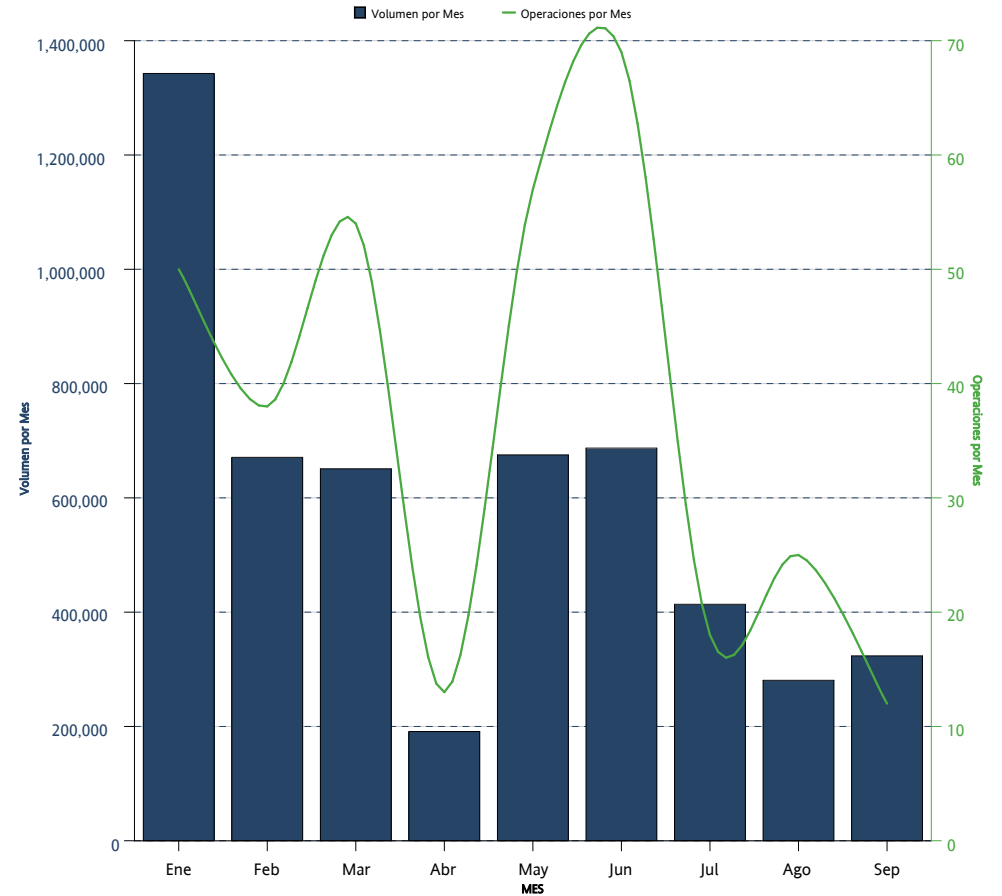


SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
6X1	0	0	0	470,000
9X1	1	10,000	1,000,000,000	75,000
13X1	2	126,000	12,600,000,000	85,950
16X1	0	0	0	304,000
17X1	0	0	0	200
23X1	0	0	0	14,500
25X1	0	0	0	672,213
26X1	2	138,000	13,800,000,000	963,560
30X1	0	0	0	45,600
31X1	1	500	50,000,000	500
32X1	0	0	0	49,500
33X1	0	0	0	35,800
34X1	0	0	0	1,000
36X1	1	2,500	250,000,000	32,500
37X1	0	0	0	29
38X1	0	0	0	3
39X1	0	0	0	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	0	0	0	27
51X1	0	0	0	40,000
52X1	0	0	0	319,900
55X1	1	500	50,000,000	5,500
56X1	0	0	0	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	2,000	200,000,000	753,700
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 SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
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	2	30,000	3,000,000,000	358,840
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	1	14,000	1,400,000,000	68,350
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>12</b>	<b>323,500</b>	<b>32,350,000,000</b>	<b>6,239,448</b>

SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	20	525,710	52,571,000,000	
4X1	1	200	20,000,000	
6X1	22	936,900	93,690,000,000	470,000
9X1	8	92,500	9,250,000,000	75,000
13X1	30	407,450	40,745,000,000	85,950
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	47	946,200	94,620,000,000	963,560
30X1	1	17,600	1,760,000,000	45,600
31X1	1	500	50,000,000	500
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	1	2,500	250,000,000	32,500
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	1	500	50,000,000	5,500
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	34	440,700	44,070,000,000	753,700
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



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
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
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	39	277,200	27,720,000,000	358,840
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	8	79,850	7,985,000,000	68,350
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>336</b>	<b>5,235,858</b>	<b>523,585,800,000</b>	<b>6,239,448</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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