



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Noviembre 2017 / November 2017



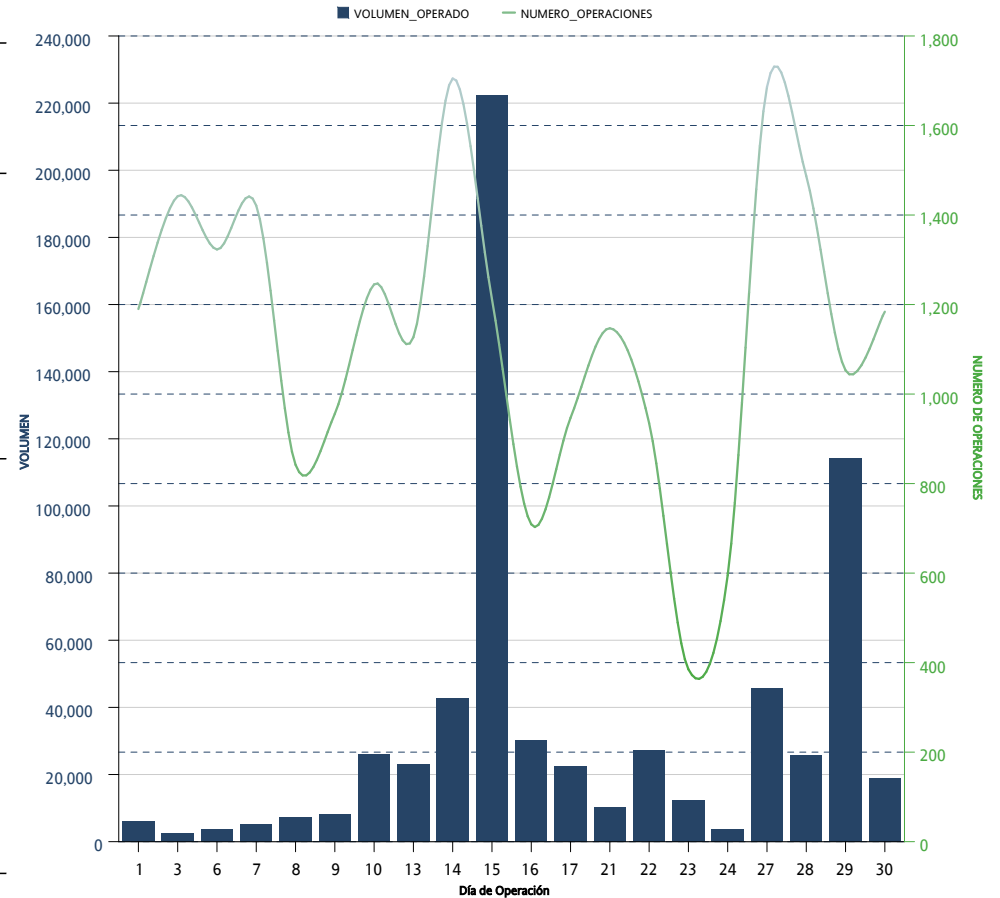
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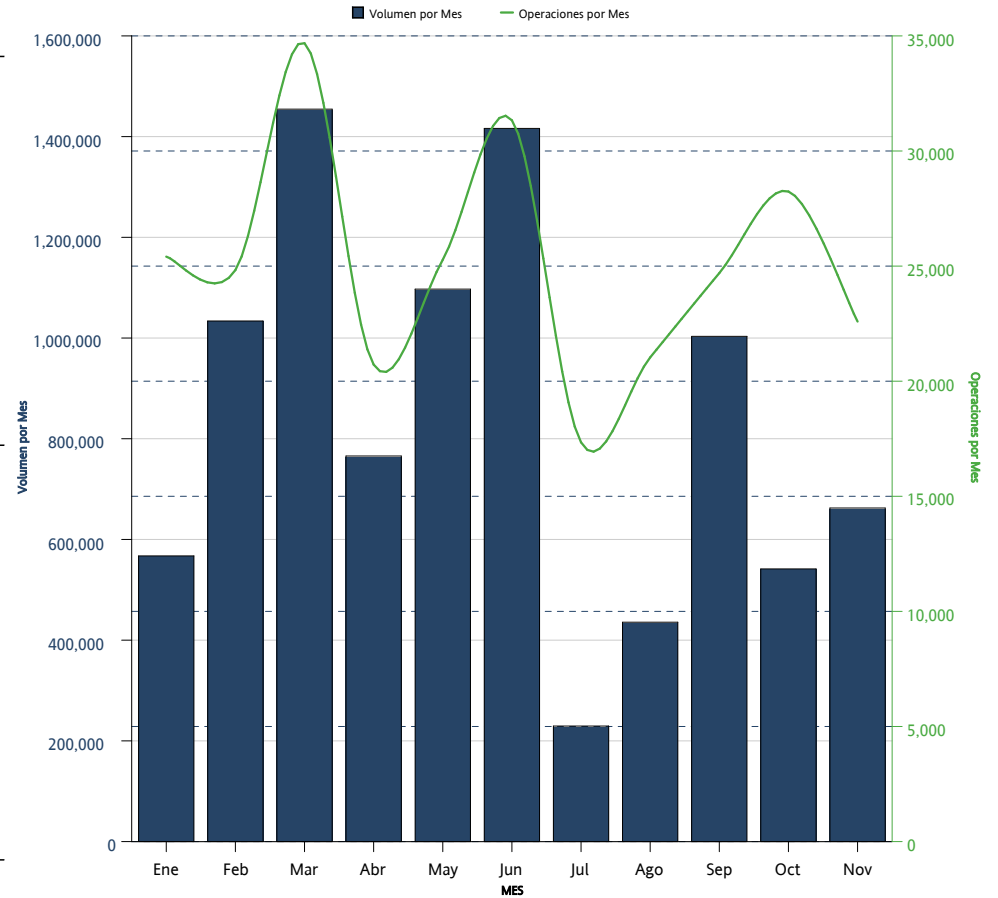
FUTUROS / FUTURES



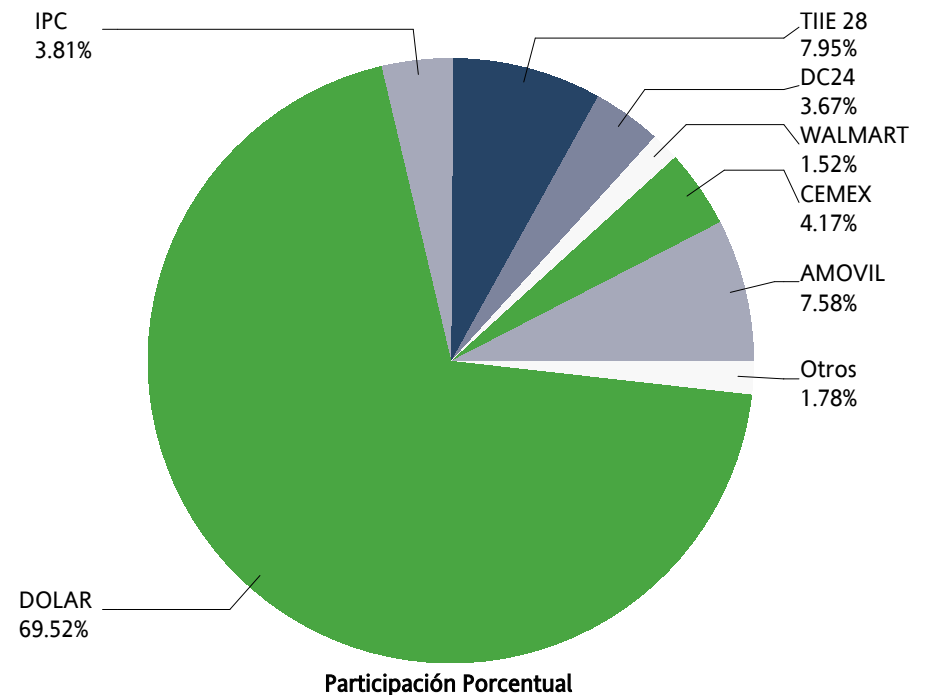
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	845	569,182	109,381,710,721	917,039
EURO	1	10	2,238,200	39
DIVISAS / CURRENCIES	846	569,192	109,383,948,921	917,078
IPC	21,324	42,715	20,586,617,830	50,208
MIP	381	1,093	105,497,440	306
INDICES / INDICES	21,705	43,808	20,692,115,270	50,514
CETE 91	0	0	0	0
TIIE 28	0	0	0	104,937
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	0	0	0	104,937
DC18	0	0	0	0
DC24	36	48,354	5,655,908,700	48,452
JN21	0	0	0	300
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	3	1,000	92,600,000	7,200
MY31	0	0	0	0
NV42	1	100	10,320,000	0
BONOS / BONDS	40	49,454	5,758,828,700	55,952
ALFA	0	0	0	6,000
AMOVIL	0	0	0	100,000
ASUR	0	0	0	0
CEMEX	0	0	0	55,000
FEMSA	0	0	0	7,500
GAP	0	0	0	0
GCARSO	0	0	0	1,860
GMEXICO	0	0	0	300
KOF	0	0	0	0
LALA	0	0	0	0
MEXCHEM	0	0	0	0
MEXTRAC	0	0	0	0
PE&OLES	0	0	0	0
PINFRA	0	0	0	0
WALMART	0	0	0	20,000
ACCIONES / SINGLE STOCK	0	0	0	190,660
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
UDI	0	0	0	0
Total Mensual	22,591	662,454	135,834,892,891	1,319,141



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	9,056	7,440,387	1,431,305,823,034	917,039
EURO	15	218	46,239,260	39
DIVISAS / CURRENCIES	9,071	7,440,605	1,431,352,062,294	917,078
IPC	248,879	735,814	361,527,004,660	50,208
MIP	16,758	158,875	15,384,271,568	306
INDICES / INDICES	265,637	894,689	376,911,276,228	50,514
CETE 91	0	0	0	0
TIIE 28	40	25,928	2,578,602,109.84	104,937
DC18	10	63,700	6,700,200,000	0
DC24	1,158	498,233	58,985,533,100	48,452
JN21	11	3,900	385,935,000	300
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	84	41,550	3,842,932,500	7,200
MY31	0	0	0	0
NV42	129	45,876	4,739,042,800	0
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	1,432	679,187	77,232,245,509.84	160,889
ALFA	2	6,000	12,831,000	6,000
AMOVIL	2	100,000	162,150,000	100,000
ASUR	0	0	0	0
CEMEX	1	55,000	90,090,000	55,000
FEMSA	1	7,500	131,205,000	7,500
GAP	0	0	0	0
GCARSO	1	1,860	13,373,400	1,860
GMEXICO	8	2,400	14,291,100	300
KOF	0	0	0	0
LALA	0	0	0	0
MEXCHEM	0	0	0	0
MEXTRAC	0	0	0	0
PE&OLES	0	0	0	0
PINFRA	0	0	0	0
WALMART	1	20,000	84,560,000	20,000
ACCIONES / SINGLE STOCK	16	192,760	508,500,500	190,660
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
UDI	0	0	0	0
Acumulado Anual	276,156	9,207,241	1,886,004,084,531.84	1,319,141



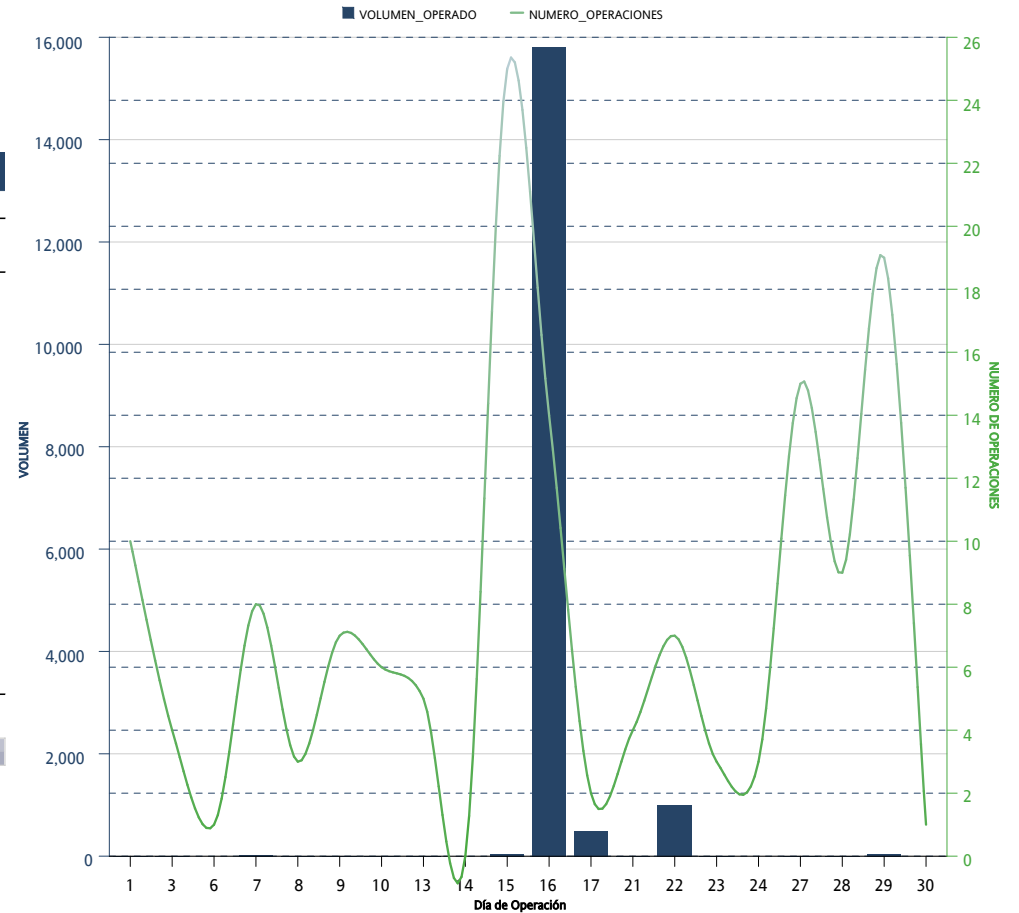
FUTUROS <i>FUTURES</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	917,039	69.52%
TIIE 28	104,937	7.95%
AMOVIL	100,000	7.58%
CEMEX	55,000	4.17%
IPC	50,208	3.81%
DC24	48,452	3.67%
WALMART	20,000	1.52%
FEMSA	7,500	0.57%
MR26	7,200	0.55%
ALFA	6,000	0.45%
GCARSO	1,860	0.14%
MIP	306	0.02%
GMEXICO	300	0.02%
JN21	300	0.02%
EURO	39	0.00%



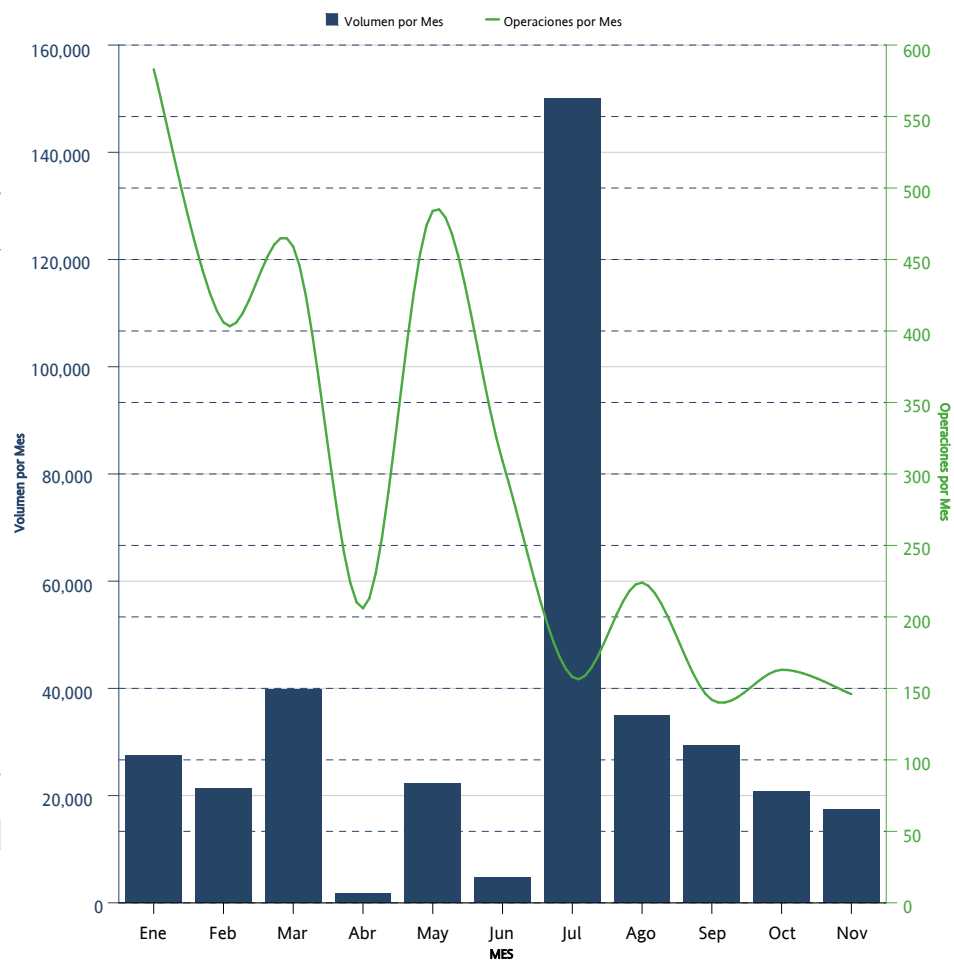
OPCIONES / OPTIONS



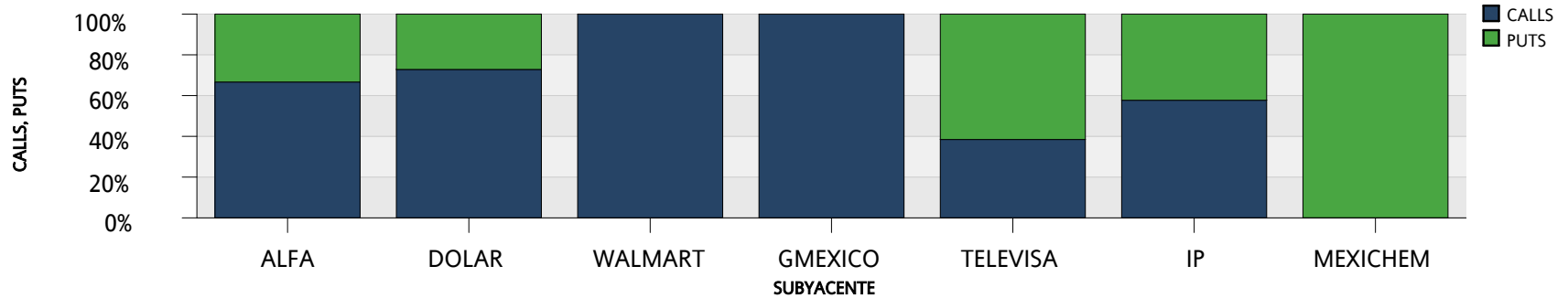
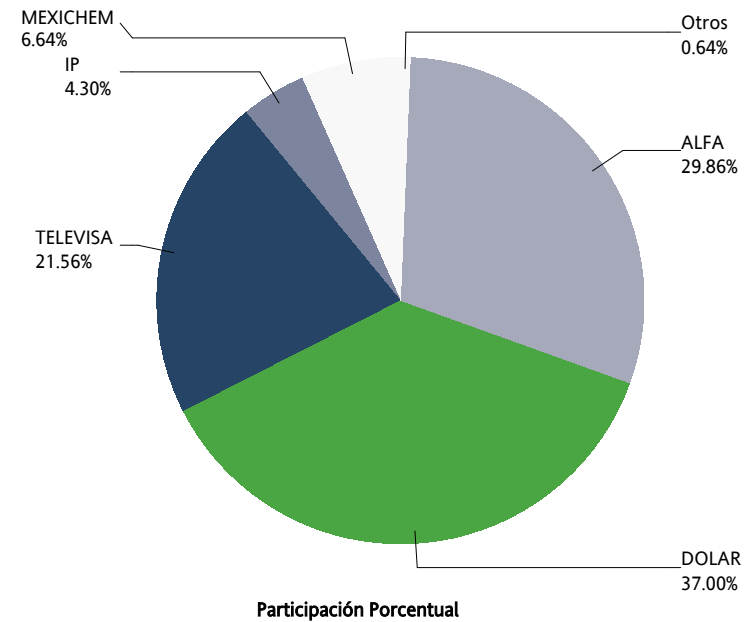
OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	68	211	140	279	132,530,000	1,296
INDICES / INDICES	68	211	140	279	132,530,000	1,296
DOLAR	15,800	1,500	6	17,300	3,338,000,000	11,153
DIVISAS / CURRENCIES	15,800	1,500	6	17,300	3,338,000,000	11,153
ALFA	0	0	0	0	0	9,000
AMOVIL	0	0	0	0	0	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	50
KOF	0	0	0	0	0	0
LALA	0	0	0	0	0	0
MEXICHEM	0	0	0	0	0	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	6,500
WALMART	0	0	0	0	0	144
ACCIONES / SINGLE STOCK	0	0	0	0	0	17,694
Mensual Total	15,868	1,711	146	17,579	3,470,530,000	30,143



OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	12,415	10,018	2,993	22,433	10,856,520,000	1,296
INDICES / INDICES	12,415	10,018	2,993	22,433	10,856,520,000	1,296
DOLAR	25,144	28,210	76	53,354	10,190,830,000	11,153
DIVISAS / CURRENCIES	25,144	28,210	76	53,354	10,190,830,000	11,153
ALFA	6,000	3,000	3	9,000	20,400,000	9,000
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	599	6,488	24	7,087	38,827,000	50
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	2,500	5,020	4	7,520	66,676,000	6,500
WALMART	32,351	25,393	84	57,744	237,910,400	144
ACCIONES / SINGLE STOCK	137,715	158,228	211	295,943	737,580,140	17,694
Acumulado Anual	175,274	196,456	3,280	371,730	21,784,930,140	30,143



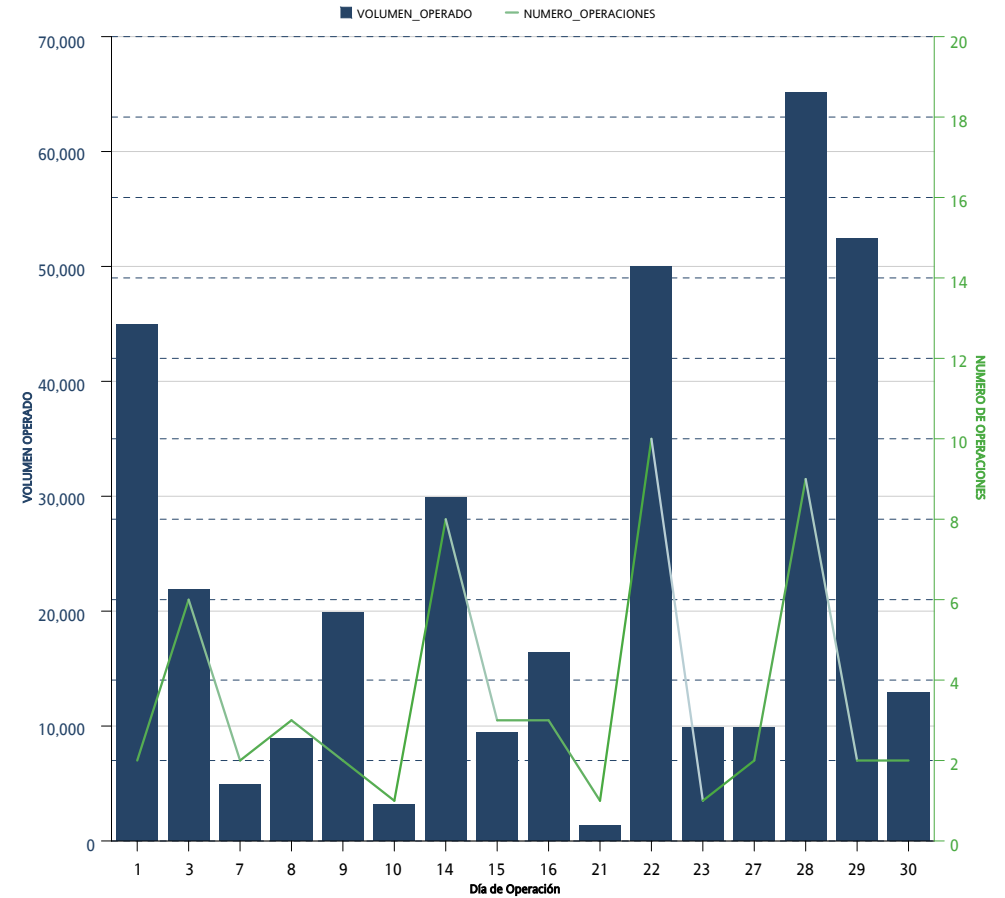
OPCIONES	CALLS	PUTS	INTERÉS ABIERTO	PARTICIPACIÓN PORCENTUAL
<i>OPTIONS</i>	<i>CALLS</i>	<i>PUTS</i>	<i>OPEN INTEREST</i>	<i>PERCENTAGE</i>
DOLAR	8,123	3,030	11,153	37.00%
ALFA	6,000	3,000	9,000	29.86%
TELEVISA	2,500	4,000	6,500	21.56%
MEXICHEM		2,000	2,000	6.64%
IP	748	548	1,296	4.30%
WALMART	144		144	0.48%
GMEXICO	50		50	0.17%



SWAPS

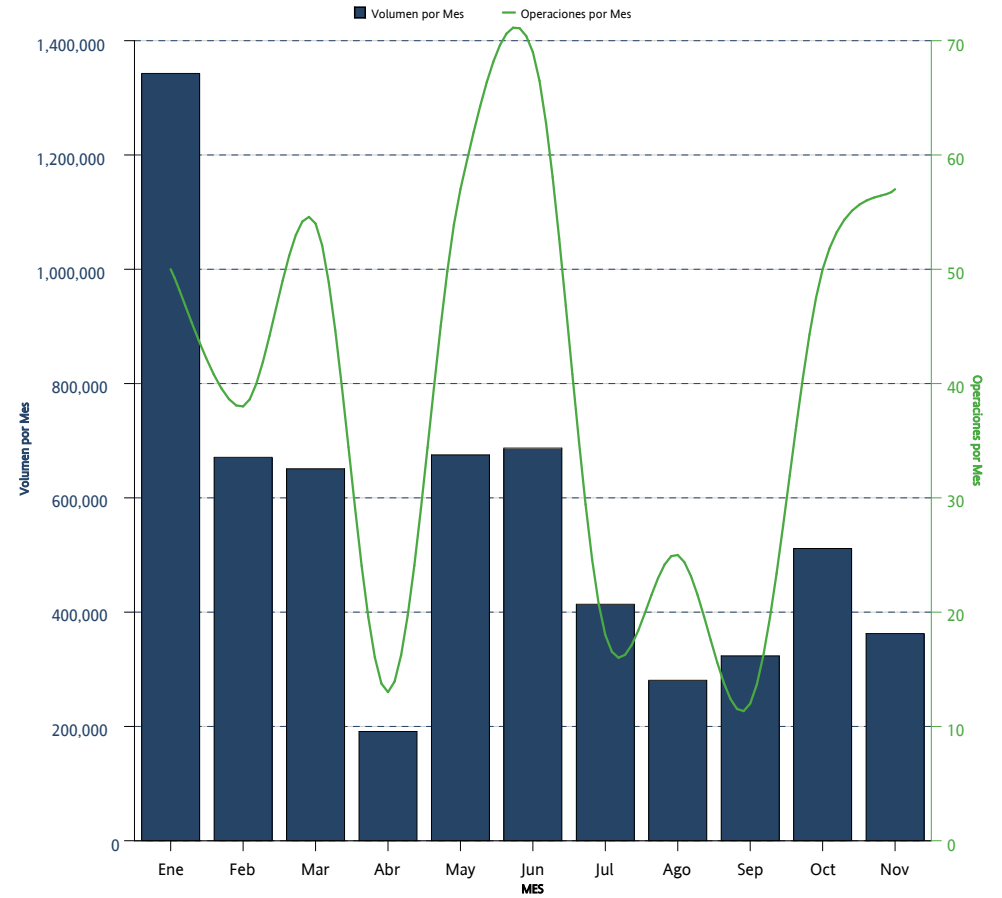


SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
6X1	2	30,000	3,000,000,000	520,000
9X1	0	0	0	40,000
13X1	3	100,000	10,000,000,000	300,264
16X1	0	0	0	304,000
17X1	0	0	0	200
23X1	0	0	0	14,500
24X1	0	0	0	1,000
25X1	0	0	0	672,213
26X1	22	101,200	10,120,000,000	916,379
30X1	0	0	0	45,600
31X1	0	0	0	500
32X1	0	0	0	49,500
33X1	0	0	0	35,800
34X1	0	0	0	1,019
35X1	0	0	0	2,000
36X1	0	0	0	32,500
37X1	0	0	0	29
38X1	0	0	0	3
39X1	18	64,800	6,480,000,000	426,606
40X1	0	0	0	10,019
41X1	0	0	0	2,000
43X1	0	0	0	9,000
45X1	0	0	0	35,019
46X1	0	0	0	37,870
49X1	0	0	0	5,500
50X1	0	0	0	27
51X1	0	0	0	40,000
52X1	1	10,000	1,000,000,000	319,719
53X1	1	500	50,000,000	27,500
54X1	0	0	0	1,500
55X1	0	0	0	5,500
56X1	0	0	0	1,269
59X1	0	0	0	13,800
60X1	0	0	0	300
61X1	0	0	0	750
62X1	0	0	0	18,519
64X1	0	0	0	1,300
65X1	8	41,000	4,100,000,000	825,719
66X1	0	0	0	115,000
68X1	0	0	0	15,000
71X1	0	0	0	23,019
74X1	0	0	0	17,500
75X1	0	0	0	381,000
77X1	0	0	0	19
78X1	0	0	0	30,000
80X1	0	0	0	5,600



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>
81X1	0	0	0	8,020
82X1	0	0	0	100,200
86X1	0	0	0	21
88X1	0	0	0	15,000
90X1	0	0	0	19
91X1	1	5,000	500,000,000	49,200
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
114X1	0	0	0	92,750
130X1	0	0	0	368,940
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	68,350
222X1	1	10,000	1,000,000,000	10,000
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	362,500	36,250,000,000	6,557,512

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	30	1,256,900	125,690,000,000	520,000
9X1	9	102,500	10,250,000,000	40,000
13X1	37	626,764	62,676,400,000	300,264
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
24X1	1	1,000	100,000,000	1,000
25X1	1	13	1,300,000	672,213
26X1	70	1,047,419	104,741,900,000	916,379
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	2	1,019	101,900,000	1,019
35X1	1	2,000	200,000,000	2,000
36X1	1	2,500	250,000,000	32,500
37X1	1	29	2,900,000	29
38X1	1	3	300,000	3
39X1	42	333,306	33,330,600,000	426,606
40X1	1	19	1,900,000	10,019
41X1	2	2,000	200,000,000	2,000
43X1	0	0	0	9,000
45X1	3	35,019	3,501,900,000	35,019
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	33	420,619	42,061,900,000	319,719
53X1	3	27,500	2,750,000,000	27,500
54X1	4	3,500	350,000,000	1,500
55X1	1	500	50,000,000	5,500
56X1	3	1,269	126,900,000	1,269
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	5	18,519	1,851,900,000	18,519
64X1	0	0	0	1,300
65X1	52	512,719	51,271,900,000	825,719
66X1	1	115,000	11,500,000,000	115,000
68X1	3	15,000	1,500,000,000	15,000
71X1	6	23,019	2,301,900,000	23,019
74X1	4	17,500	1,750,000,000	17,500



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
75X1	0	0	0	381,000
77X1	1	19	1,900,000	19
78X1	6	30,000	3,000,000,000	30,000
80X1	0	0	0	5,600
81X1	1	20	2,000,000	8,020
82X1	0	0	0	100,200
84X1	2	10,000	1,000,000,000	
86X1	1	21	2,100,000	21
88X1	1	15,000	1,500,000,000	15,000
90X1	1	19	1,900,000	19
91X1	2	10,000	1,000,000,000	49,200
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	43	287,300	28,730,000,000	368,940
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
222X1	1	10,000	1,000,000,000	10,000
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	443	6,109,722	610,972,200,000	6,557,512

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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