



# Resumen y Análisis Operativo del Mercado Mexicano de Derivados

*MexDer's Market Statistics & Operative Analysis*

Diciembre 2017 / December 2017

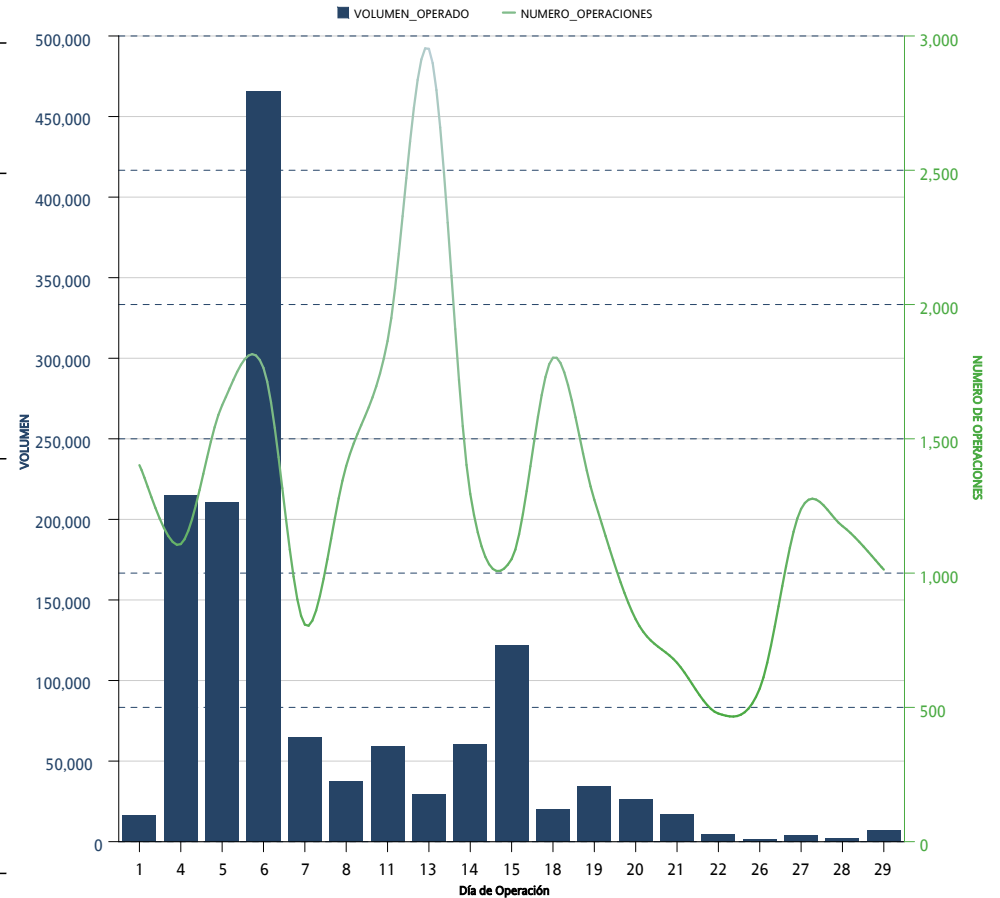
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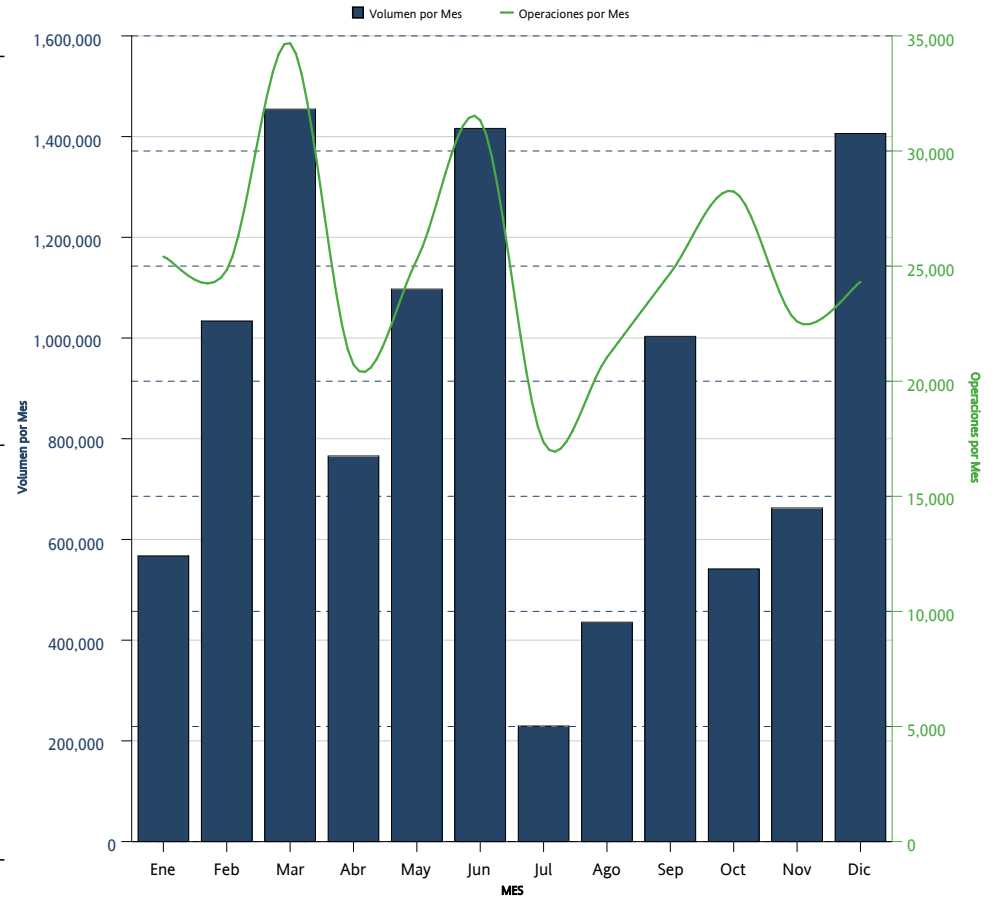
# FUTUROS / FUTURES



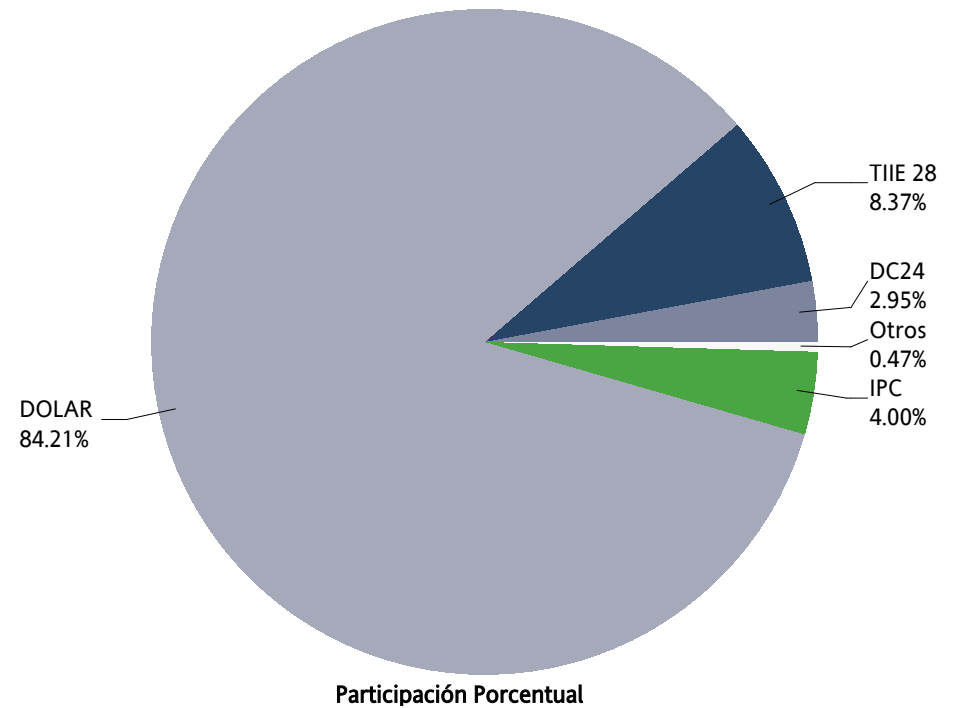
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	601	1,136,036	217,254,458,711	865,490
EURO	2	78	17,757,870	39
<b>DIVISAS / CURRENCIES</b>	<b>603</b>	<b>1,136,114</b>	<b>217,272,216,581</b>	<b>865,529</b>
IPC	23,296	128,749	61,974,370,730	41,162
MIP	351	1,322	128,128,540	501
<b>INDICES / INDICES</b>	<b>23,647</b>	<b>130,071</b>	<b>62,102,499,270</b>	<b>41,663</b>
CETE 91	0	0	0	0
TIIE 28	1	10	994,123.7	86,004
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
<b>TASAS DE INTERES / INTEREST RATES</b>	<b>1</b>	<b>10</b>	<b>994,123.7</b>	<b>86,004</b>
DC18	0	0	0	0
DC24	50	46,504	5,380,085,400	30,302
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	8,500	770,495,000	4,000
MY31	0	0	0	0
NV42	0	0	0	0
<b>BONOS / BONDS</b>	<b>54</b>	<b>55,004</b>	<b>6,150,580,400</b>	<b>34,302</b>
ALFA	0	0	0	0
AMOVIL	0	0	0	0
ASUR	0	0	0	0
CEMEX	2	55,000	78,017,500	0
FEMSA	1	7,500	134,662,500	0
GAP	0	0	0	0
GCARSO	1	1,860	11,364,600	0
GMEXICO	2	600	3,667,500	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	92,120,000	0
<b>ACCIONES / SINGLE STOCK</b>	<b>7</b>	<b>84,960</b>	<b>319,832,100</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>24,312</b>	<b>1,406,159</b>	<b>285,846,122,474.7</b>	<b>1,027,798</b>



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	9,657	8,576,423	1,648,560,281.745	865,490
EURO	17	296	63,997,130	39
<b>DIVISAS / CURRENCIES</b>	<b>9,674</b>	<b>8,576,719</b>	<b>1,648,624,278,875</b>	<b>865,529</b>
IPC	272,175	864,563	423,501,375,390	41,162
MIP	17,109	160,197	15,512,400,108	501
<b>INDICES / INDICES</b>	<b>289,284</b>	<b>1,024,760</b>	<b>439,013,775,498</b>	<b>41,663</b>
CETE 91	0	0	0	0
TIIE 28	41	25,938	2,579,596,233.54	86,004
DC18	10	63,700	6,700,200,000	0
DC24	1,208	544,737	64,365,618,500	30,302
JN21	11	3,900	385,935,000	0
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	88	50,050	4,613,427,500	4,000
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
<b>TASAS DE INTERES / INTEREST RATES</b>	<b>1,487</b>	<b>734,201</b>	<b>83,383,820,033.54</b>	<b>120,306</b>
ALFA	2	6,000	12,831,000	0
AMOVIL	2	100,000	162,150,000	0
ASUR	0	0	0	0
CEMEX	3	110,000	168,107,500	0
FEMSA	2	15,000	265,867,500	0
GAP	0	0	0	0
GCARSO	2	3,720	24,738,000	0
GMEXICO	10	3,000	17,958,600	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	2	40,000	176,680,000	0
<b>ACCIONES / SINGLE STOCK</b>	<b>23</b>	<b>277,720</b>	<b>828,332,600</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>300,468</b>	<b>10,613,400</b>	<b>2,171,850,207,006.54</b>	<b>1,027,798</b>



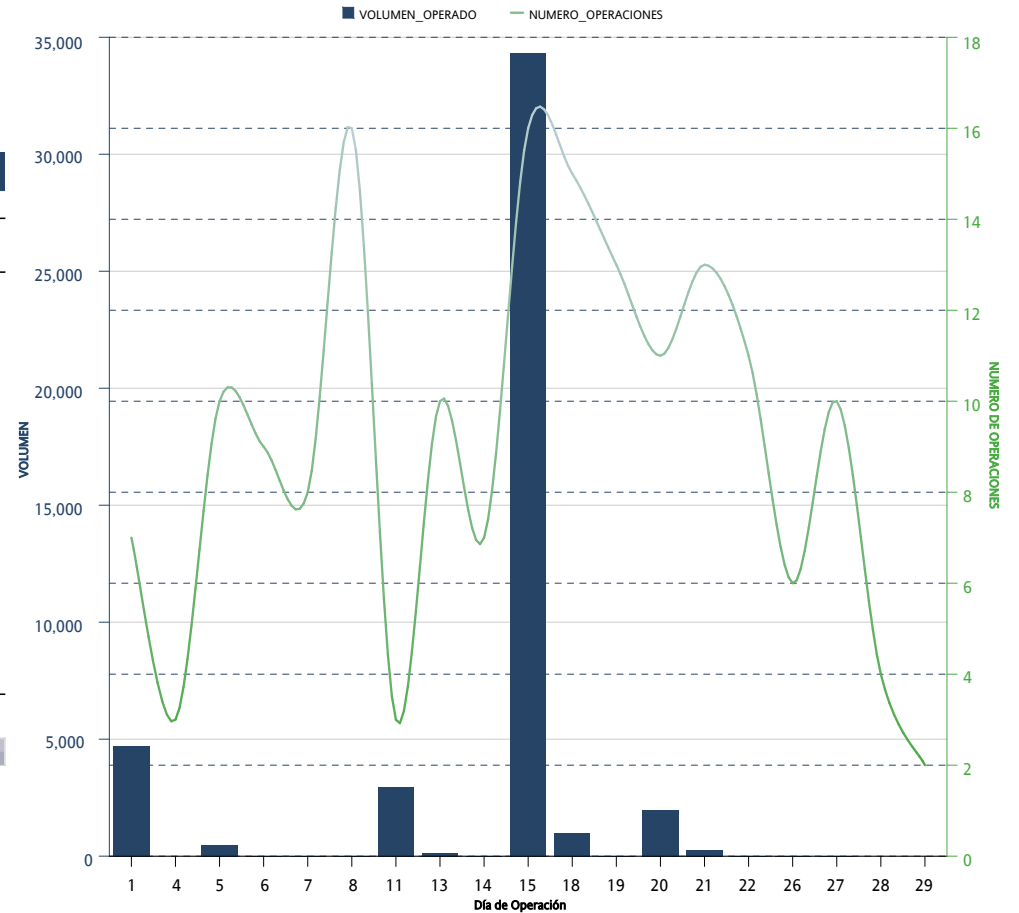
<b>FUTUROS</b> <i>FUTURES</i>	<b>INTERÉS ABIERTO</b> <i>OPEN INTEREST</i>	<b>PARTICIPACIÓN PORCENTUAL</b> <i>PERCENTAGE</i>
DOLAR	865,490	84.21%
TIIE 28	86,004	8.37%
IPC	41,162	4.00%
DC24	30,302	2.95%
MR26	4,000	0.39%
MIP	501	0.05%
GMEXICO	300	0.03%
EURO	39	0.00%



# OPCIONES / OPTIONS

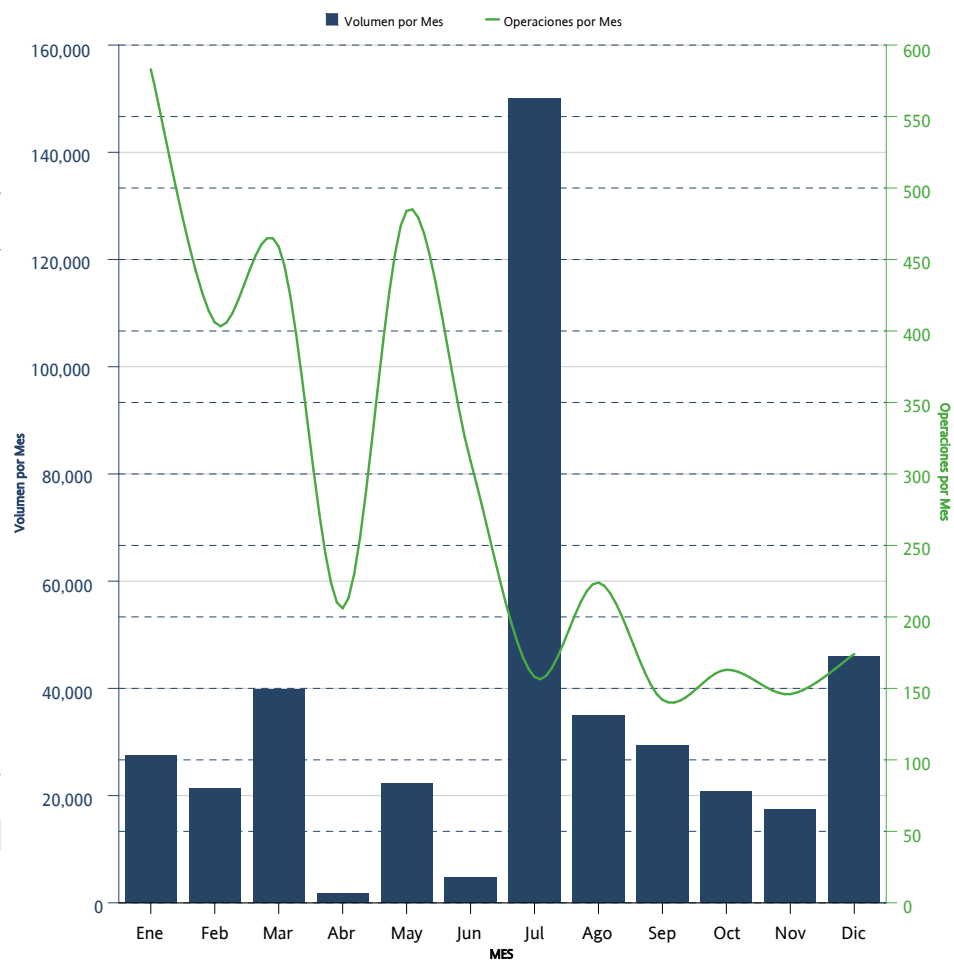


OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	102	150	160	252	121,155,000	292
<b>INDICES / INDICES</b>	<b>102</b>	<b>150</b>	<b>160</b>	<b>252</b>	<b>121,155,000</b>	<b>292</b>
DOLAR	6,480	34,300	9	40,780	7,507,870,000	44,983
<b>DIVISAS / CURRENCIES</b>	<b>6,480</b>	<b>34,300</b>	<b>9</b>	<b>40,780</b>	<b>7,507,870,000</b>	<b>44,983</b>
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
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	2	2,000	9,200,000	2,000
NAFTRAC	0	0	0	0	0	0
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	0	2,980	1	2,980	26,224,000	0
WALMART	144	0	2	144	590,400	0
<b>ACCIONES / SINGLE STOCK</b>	<b>144</b>	<b>4,980</b>	<b>5</b>	<b>5,124</b>	<b>36,014,400</b>	<b>2,000</b>
<b>Mensual Total</b>	<b>6,726</b>	<b>39,430</b>	<b>174</b>	<b>46,156</b>	<b>7,665,039,400</b>	<b>47,275</b>



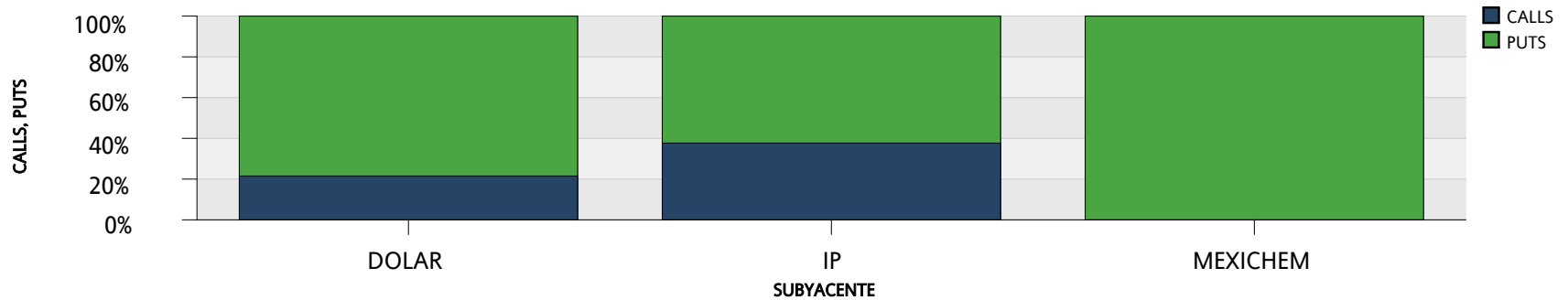
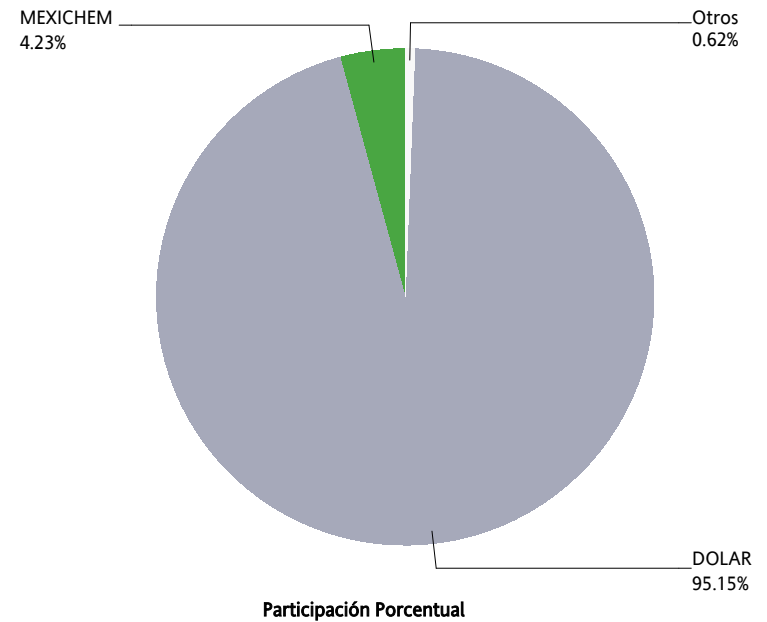


OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	12,517	10,168	3,153	22,685	10,977,675,000	292
<b>INDICES / INDICES</b>	<b>12,517</b>	<b>10,168</b>	<b>3,153</b>	<b>22,685</b>	<b>10,977,675,000</b>	<b>292</b>
DOLAR	31,624	62,510	85	94,134	17,698,700,000	44,983
<b>DIVISAS / CURRENCIES</b>	<b>31,624</b>	<b>62,510</b>	<b>85</b>	<b>94,134</b>	<b>17,698,700,000</b>	<b>44,983</b>
ALFA	6,000	3,000	3	9,000	20,400,000	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	599	6,488	24	7,087	38,827,000	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	14,250	11	15,250	72,500,000	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	8,000	5	10,500	92,900,000	0
WALMART	32,495	25,393	86	57,888	238,500,800	0
<b>ACCIONES / SINGLE STOCK</b>	<b>137,859</b>	<b>163,208</b>	<b>216</b>	<b>301,067</b>	<b>773,594,540</b>	<b>2,000</b>
<b>Acumulado Anual</b>	<b>182,000</b>	<b>235,886</b>	<b>3,454</b>	<b>417,886</b>	<b>29,449,969,540</b>	<b>47,275</b>





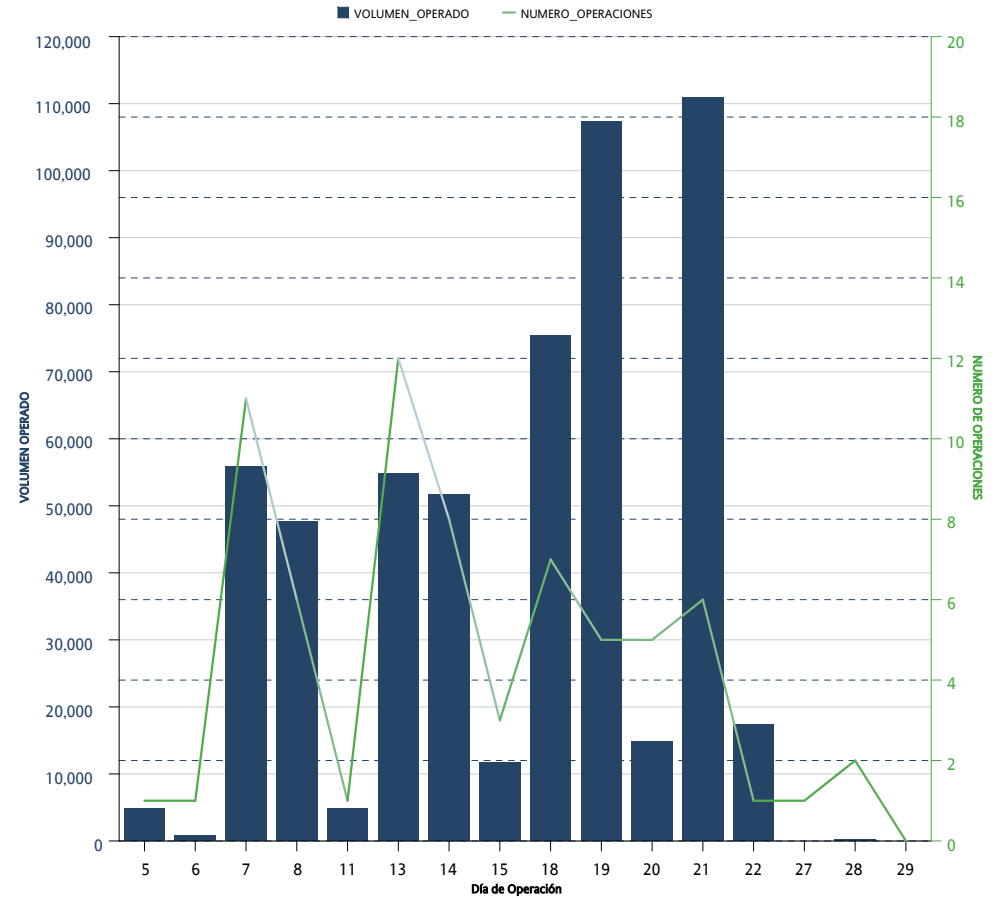
OPCIONES <i>OPTIONS</i>	CALLS <i>CALLS</i>	PUTS <i>PUTS</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	9,683	35,300	44,983	95.15%
MEXICHEM		2,000	2,000	4.23%
IP	110	182	292	0.62%



**SWAPS**

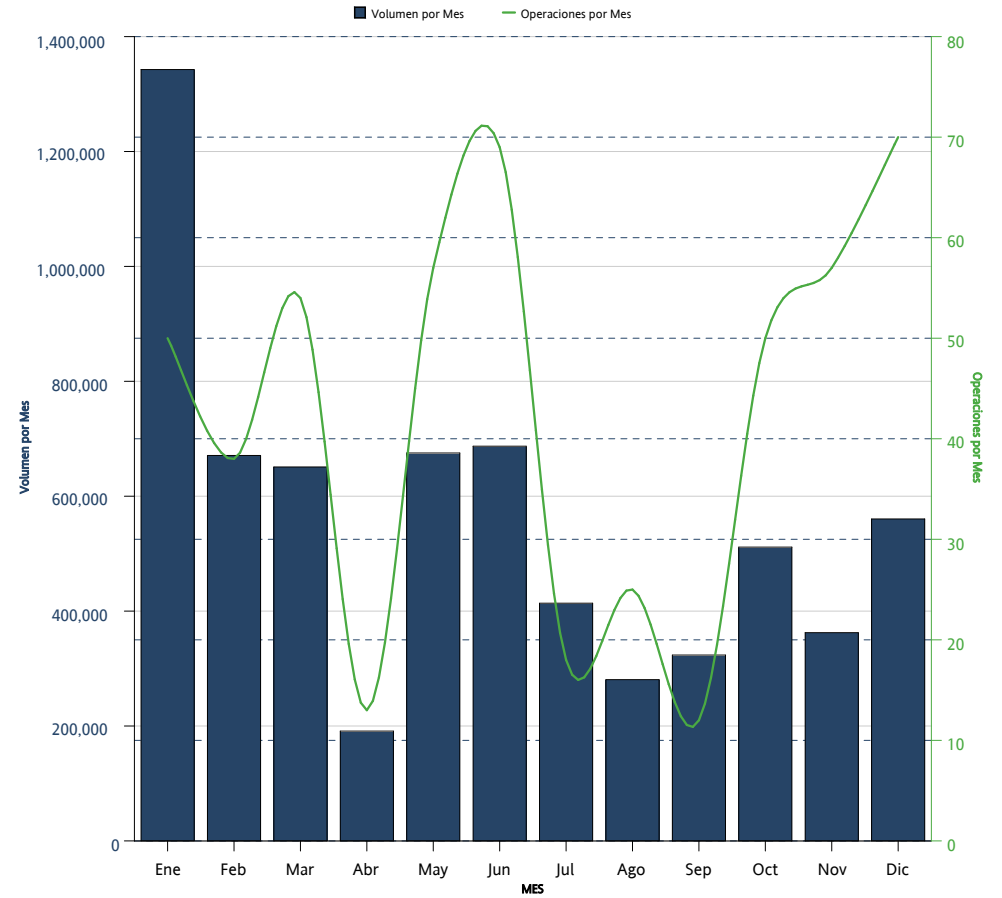


SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
6X1	1	50,000	5,000,000,000	370,000
9X1	1	47,250	4,725,000,000	67,250
13X1	16	121,100	12,110,000,000	356,164
16X1	0	0	0	304,000
17X1	0	0	0	200
23X1	0	0	0	14,500
24X1	0	0	0	1,000
25X1	0	0	0	672,213
26X1	25	230,650	23,065,000,000	855,719
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	1	2,500	250,000,000	30,000
37X1	0	0	0	29
38X1	0	0	0	3
39X1	6	27,500	2,750,000,000	399,106
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	3	11,900	1,190,000,000	331,619
53X1	0	0	0	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	7	20,200	2,020,000,000	844,419
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	OPERACIONES	VOLUMEN	IMPORTE	INTERÉS ABIERTO
<i>SWAPS</i>	<i>NUMBER OF TRADES</i>	<i>VOLUME</i>	<i>NOTIONAL VALUE</i>	<i>OPEN INTEREST</i>
81X1	0	0	0	8,020
82X1	0	0	0	100,200
86X1	1	17,500	1,750,000,000	17,521
88X1	0	0	0	15,000
90X1	0	0	0	19
91X1	0	0	0	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	9	31,800	3,180,000,000	384,940
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	0	0	0	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
<b>Total Mensual</b>	<b>70</b>	<b>560,400</b>	<b>56,040,000,000</b>	<b>6,464,102</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	31	1,306,900	130,690,000,000	370,000
9X1	10	149,750	14,975,000,000	67,250
13X1	53	747,864	74,786,400,000	356,164
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	95	1,278,069	127,806,900,000	855,719
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	2	5,000	500,000,000	30,000
37X1	1	29	2,900,000	29
38X1	1	3	300,000	3
39X1	48	360,806	36,080,600,000	399,106
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	36	432,519	43,251,900,000	331,619
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	59	532,919	53,291,900,000	844,419
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	2	17,521	1,752,100,000	17,521
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	52	319,100	31,910,000,000	384,940
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
<b>Acumulado Anual</b>	<b>513</b>	<b>6,670,122</b>	<b>667,012,200,000</b>	<b>6,464,102</b>

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