

TABLA DE PRECIOS DE COBERTURA
COORDINACIÓN GENERAL DE ADMINISTRACIÓN DE RIESGOS DE PRECIOS
COTIZACIÓN VIGENTE PARA EL DÍA: 24-mayo-18

| TABLA DE PRECIOS DE PRIMAS DE OPCIONES 'PUT' PARA BOVINO EN PIE | | | | | | |
|--|---------------|-------------------|---------------|--------------------|-----------|--|
| PRECIO DE EJERCICIO | | COSTO DE LA PRIMA | | COSTO POR CONTRATO | | |
| CTS DLR / LIBRA | US DLRS / TON | CTS DLR / LIBRA | US DLRS / TON | DÓLARES | PESOS | |
| AGOSTO 18 | | | | | | |
| 96 | 2,116.44 | 1.524 | 33.60 | 609.60 | 12,041.31 | |
| 98 | 2,160.53 | 2.122 | 46.78 | 848.80 | 16,766.18 | |
| 100 | 2,204.62 | 2.824 | 62.26 | 1,129.60 | 22,312.76 | |
| 102 | 2,248.71 | 3.682 | 81.17 | 1,472.80 | 29,091.92 | |
| 104 | 2,292.80 | 4.696 | 103.53 | 1,878.40 | 37,103.66 | |
| OCTUBRE 18 | | | | | | |
| 100 | 2,204.62 | 2.512 | 55.38 | 1,004.80 | 19,847.61 | |
| 102 | 2,248.71 | 3.266 | 72.00 | 1,306.40 | 25,805.06 | |
| 104 | 2,292.80 | 4.124 | 90.92 | 1,649.60 | 32,584.22 | |
| 106 | 2,336.90 | 5.086 | 112.13 | 2,034.40 | 40,185.10 | |
| 108 | 2,380.99 | 6.178 | 136.20 | 2,471.20 | 48,813.12 | |
| DICIEMBRE 18 | | | | | | |
| 106 | 2,336.90 | 3.084 | 67.99 | 1,233.60 | 24,367.05 | |
| 108 | 2,380.99 | 3.838 | 84.61 | 1,535.20 | 30,324.50 | |
| 110 | 2,425.08 | 4.696 | 103.53 | 1,878.40 | 37,103.66 | |
| 112 | 2,469.17 | 5.71 | 125.88 | 2,284.00 | 45,115.40 | |
| 114 | 2,513.27 | 6.88 | 151.68 | 2,752.00 | 54,359.71 | |
| FEBRERO 19 | | | | | | |
| 108 | 2,380.99 | 3.058 | 67.42 | 1,223.20 | 24,161.62 | |
| 110 | 2,425.08 | 3.812 | 84.04 | 1,524.80 | 30,119.07 | |
| 112 | 2,469.17 | 4.67 | 102.96 | 1,868.00 | 36,898.23 | |
| 114 | 2,513.27 | 5.632 | 124.16 | 2,252.80 | 44,499.11 | |
| 116 | 2,557.36 | 6.698 | 147.67 | 2,679.20 | 52,921.70 | |
| ABRIL 19 | | | | | | |
| 110 | 2,425.08 | 3.448 | 76.02 | 1,379.20 | 27,243.06 | |
| 112 | 2,469.17 | 4.254 | 93.78 | 1,701.60 | 33,611.36 | |
| 114 | 2,513.27 | 5.164 | 113.85 | 2,065.60 | 40,801.38 | |
| 116 | 2,557.36 | 6.204 | 136.77 | 2,481.60 | 49,018.55 | |
| 118 | 2,601.45 | 7.4 | 163.14 | 2,960.00 | 58,468.29 | |

| TABLA DE PRECIOS DE PRIMAS DE OPCIONES 'CALL' PARA BOVINO EN PIE | | | | | | |
|---|---------------|-----------------|---------------|----------|-----------|--|
| AGOSTO 18 | | | | | | |
| CTS DLR / LIBRA | US DLRS / TON | CTS DLR / LIBRA | US DLRS / TON | DÓLARES | PESOS | |
| 96 | 2,116.44 | 8.57 | 188.94 | 3,428.00 | 67,712.60 | |
| 98 | 2,160.53 | 7.088 | 156.26 | 2,835.20 | 56,003.14 | |
| 100 | 2,204.62 | 5.736 | 126.46 | 2,294.40 | 45,320.82 | |
| 102 | 2,248.71 | 4.514 | 99.52 | 1,805.60 | 35,665.66 | |
| 104 | 2,292.80 | 3.448 | 76.02 | 1,379.20 | 27,243.06 | |
| OCTUBRE 18 | | | | | | |
| 100 | 2,204.62 | 8.466 | 186.64 | 3,386.40 | 66,890.88 | |
| 102 | 2,248.71 | 7.14 | 157.41 | 2,856.00 | 56,414.00 | |
| 104 | 2,292.80 | 5.918 | 130.47 | 2,367.20 | 46,758.83 | |
| 106 | 2,336.90 | 4.826 | 106.39 | 1,930.40 | 38,130.81 | |
| 108 | 2,380.99 | 3.838 | 84.61 | 1,535.20 | 30,324.50 | |
| DICIEMBRE 18 | | | | | | |
| 106 | 2,336.90 | 8.544 | 188.36 | 3,417.60 | 67,507.17 | |
| 108 | 2,380.99 | 7.218 | 159.13 | 2,887.20 | 57,030.28 | |
| 110 | 2,425.08 | 6.048 | 133.34 | 2,419.20 | 47,785.97 | |
| 112 | 2,469.17 | 5.008 | 110.41 | 2,003.20 | 39,568.81 | |
| 114 | 2,513.27 | 4.098 | 90.35 | 1,639.20 | 32,378.79 | |
| FEBRERO 19 | | | | | | |
| 108 | 2,380.99 | 9.558 | 210.72 | 3,823.20 | 75,518.90 | |
| 110 | 2,425.08 | 8.258 | 182.06 | 3,303.20 | 65,247.45 | |
| 112 | 2,469.17 | 7.062 | 155.69 | 2,824.80 | 55,797.71 | |
| 114 | 2,513.27 | 5.97 | 131.62 | 2,388.00 | 47,169.69 | |
| 116 | 2,557.36 | 4.982 | 109.83 | 1,992.80 | 39,363.38 | |
| ABRIL 19 | | | | | | |
| 110 | 2,425.08 | 8.856 | 195.24 | 3,542.40 | 69,972.32 | |
| 112 | 2,469.17 | 7.608 | 167.73 | 3,043.20 | 60,111.72 | |
| 114 | 2,513.27 | 6.464 | 142.51 | 2,585.60 | 51,072.84 | |
| 116 | 2,557.36 | 5.476 | 120.72 | 2,190.40 | 43,266.53 | |
| 118 | 2,601.45 | 4.592 | 101.24 | 1,836.80 | 36,281.94 | |

ANÁLISIS DE SENSIBILIDAD PARA EL VENCIMIENTO MÁS CERCANO

| OPCIÓN | PRECIO DE EJERCICIO | VARIACIÓN* | |
|--------|---------------------|------------|-------|
| | | CTS DLR | % |
| "PUT" | 102 | -4.48 | -4.36 |
| "CALL" | 102 | 3.71 | 3.61 |

| | LIBRA | TONELADA |
|--------------|---------|----------|
| 1 CONTRATO = | 40,000 | 18.144 |
| 1 TONELADA = | 2204.62 | |

| PRECIO DE LOS FUTUROS | | 23-mayo-18 | |
|-----------------------|-----------------|------------|---------------|
| VENCIMIENTO | CTS DLR / LIBRA | VAR. | US DLRS / TON |
| AGOSTO 18 | 102.80 | 2.150 | 2,266.35 |
| OCTUBRE 18 | 105.75 | 1.900 | 2,331.39 |
| DICIEMBRE 18 | 111.30 | 1.550 | 2,453.74 |
| FEBRERO 19 | 114.33 | 1.225 | 2,520.43 |
| ABRIL 19 | 115.28 | 1.200 | 2,541.38 |

TIPO DE CAMBIO FIX PUBLICADO POR EL BANCO DE MÉXICO = 19.7528 PESOS/DÓLAR

PRECIO SUGERIDO POR ASERCA:

La información publicada en estas tablas puede variar con respecto al valor real de la operación de las opciones, derivado del comportamiento del mercado

Los costos de cobertura incluyen gastos de comisiones

*Representa el movimiento a la baja en el PUT y a la alza en el CALL que debe tener el precio del futuro para que se empiece a tener compensación

Para mayor información favor de llamar a la Dirección Regional o Ventanilla autorizada de su localidad