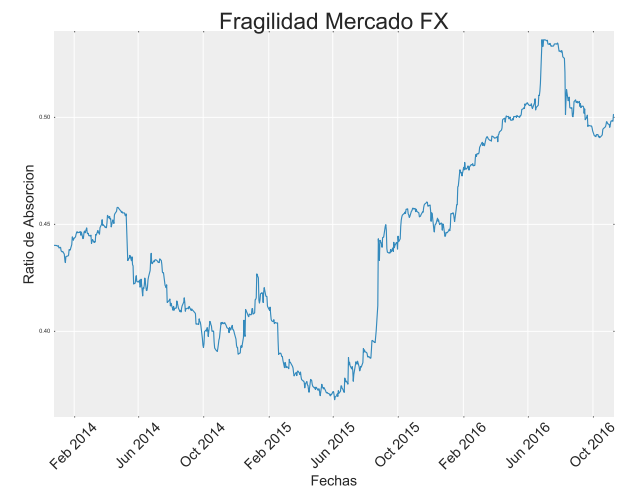
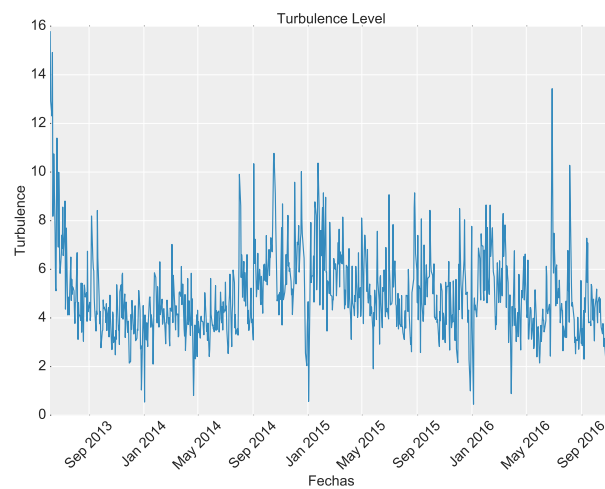
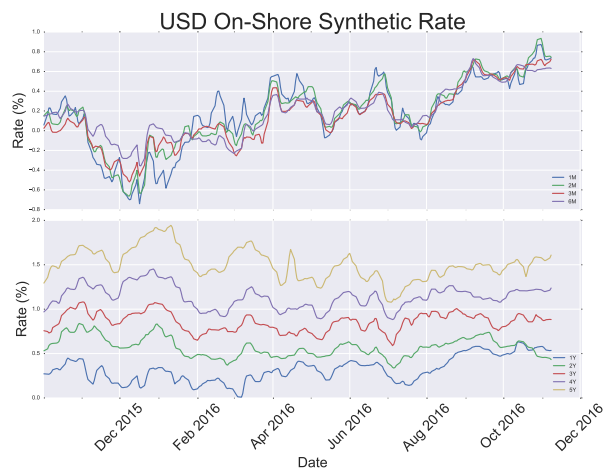
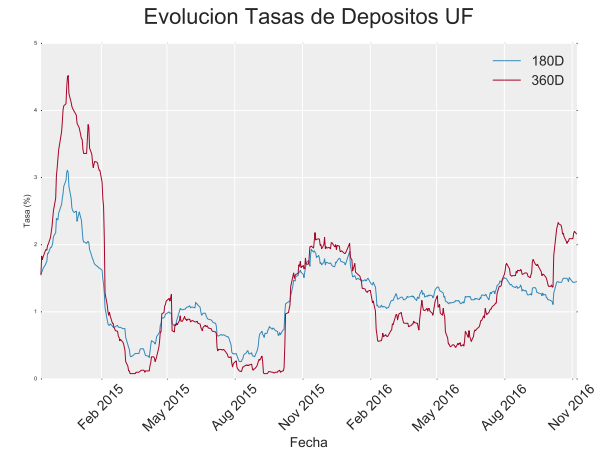
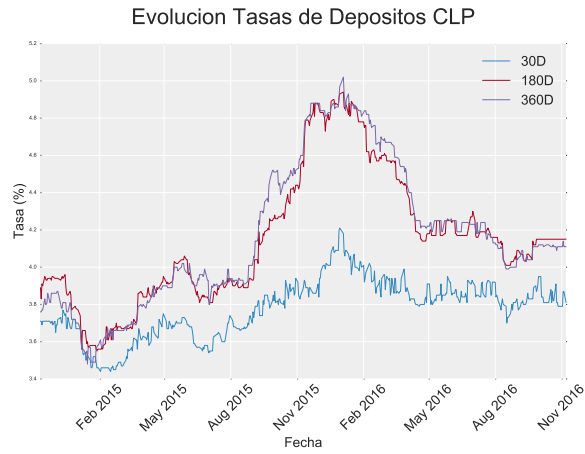
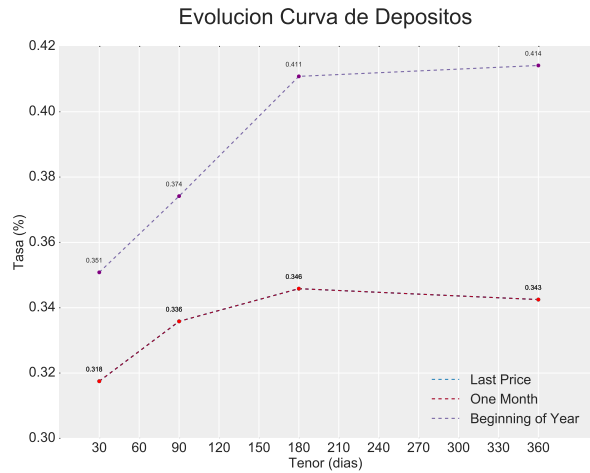
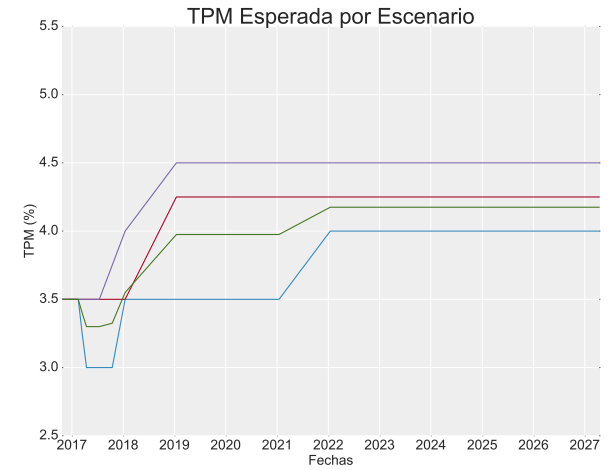
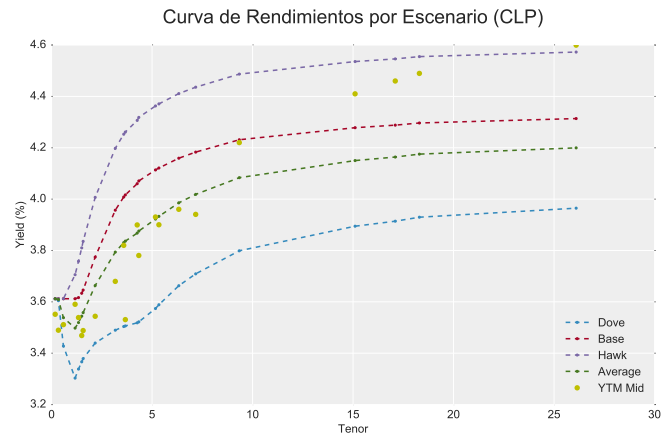


Monitor Macro, Tasas y Monedas

Instrumento	Spot	Estimacion	Carry	Capital G/L	Total Period Return	Volatility	Return/Volatility
BCPCL 6 01/01/17	3.55	3.61	0.59	(0.00%)	0.59%	4.13	0.14
BTPCL 6 03/01/17	3.49	3.61	0.58	(0.00%)	0.58%	4.13	0.14
BCPCL 6 06/01/17	3.51	3.54	0.59	(0.03%)	0.56%	4.15	0.13
BTPCL 6 01/01/18	3.59	3.50	0.60	0.09%	0.69%	4.09	0.17
BCPCL 6 03/01/18	3.54	3.52	0.59	0.02%	0.61%	4.09	0.15
BCPCL 6 05/01/18	3.47	3.54	0.58	(0.07%)	0.51%	5.03	0.10
BCPCL 6 06/01/18	3.49	3.56	0.58	(0.07%)	0.51%	4.23	0.12
BCPCL 4 01/01/19	3.54	3.66	0.59	(0.24%)	0.35%	-	-
BTPCL 6 01/01/20	3.68	3.79	0.61	(0.32%)	0.29%	4.06	0.07
BCPCL 4 1/2 06/01/20	3.82	3.83	0.64	(0.03%)	0.61%	3.53	0.17
BCPCL 4 1/2 07/01/20	3.53	3.84	0.59	(0.89%)	(0.30%)	3.28	(0.09)
BCPCL 6 02/01/21	3.90	3.87	0.65	0.12%	0.77%	4.06	0.19
BTPCL 4 1/2 03/01/21	3.78	3.88	0.63	(0.37%)	0.26%	-	-
BTPCL 6 01/01/22	3.93	3.92	0.66	0.04%	0.69%	4.26	0.16
BCPCL 6 03/01/22	3.90	3.93	0.65	(0.15%)	0.50%	4.22	0.12
BCPCL 6 03/01/23	3.96	3.99	0.66	(0.14%)	0.52%	4.07	0.13
BTPCL 6 01/01/24	3.94	4.02	0.66	(0.41%)	0.24%	4.29	0.06
BTPCL 4 1/2 03/01/26	4.22	4.08	0.70	1.07%	1.77%	4.09	0.43
BCPCL 6 01/01/32	4.41	4.15	0.74	2.65%	3.39%	5.11	0.66
BTPCL 6 01/01/34	4.46	4.16	0.74	3.25%	3.99%	5.26	0.76
BTPCL 5 03/01/35	4.49	4.18	0.75	3.82%	4.57%	5.23	0.87
BTPCL 6 01/01/43	4.60	4.20	0.77	5.60%	6.36%	5.89	1.08



Monitor Macro, Tasas y Monedas

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BCPCL 6 02/01/21	3.90	3.87	0.65	0.12%	0.77%	4.06	0.19
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