

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	3.53	3.54	0.59	(0.01%)	0.58%	4.15	0.14
BTPCL 6 01/01/18	3.57	3.50	0.60	0.07%	0.67%	4.09	0.16
BCPCL 6 03/01/18	3.62	3.52	0.60	0.10%	0.70%	4.09	0.17
BCPCL 6 05/01/18	3.54	3.54	0.59	(0.00%)	0.59%	5.03	0.12
BCPCL 6 06/01/18	3.65	3.56	0.61	0.09%	0.70%	4.23	0.17
BCPCL 4 01/01/19	3.60	3.66	0.60	(0.13%)	0.47%	-	-
BTPCL 6 01/01/20	3.63	3.79	0.60	(0.46%)	0.14%	4.06	0.04
BCPCL 4 1/2 06/01/20	3.83	3.83	0.64	(0.00%)	0.64%	3.50	0.18
BCPCL 4 1/2 07/01/20	3.74	3.84	0.62	(0.29%)	0.33%	3.22	0.10
BCPCL 6 02/01/21	3.94	3.87	0.66	0.27%	0.92%	4.05	0.23
BTPCL 4 1/2 03/01/21	3.91	3.88	0.65	0.12%	0.77%	-	-
BTPCL 6 01/01/22	3.94	3.92	0.66	0.08%	0.74%	4.26	0.17
BCPCL 6 03/01/22	3.94	3.93	0.66	0.03%	0.69%	4.21	0.16
BCPCL 6 03/01/23	3.98	3.99	0.66	(0.03%)	0.64%	4.07	0.16
BTPCL 6 01/01/24	3.98	4.02	0.66	(0.21%)	0.45%	4.28	0.11
BTPCL 4 1/2 03/01/26	4.27	4.08	0.71	1.46%	2.17%	4.07	0.53
BTPCL 6 01/01/32	4.44	4.15	0.74	2.97%	3.71%	5.09	0.73
BTPCL 6 01/01/34	4.48	4.16	0.75	3.47%	4.22%	5.25	0.80
BTPCL 5 03/01/35	4.52	4.18	0.75	4.21%	4.96%	5.22	0.95
BTPCL 6 01/01/43	4.61	4.20	0.77	5.74%	6.51%	6.09	1.07

