

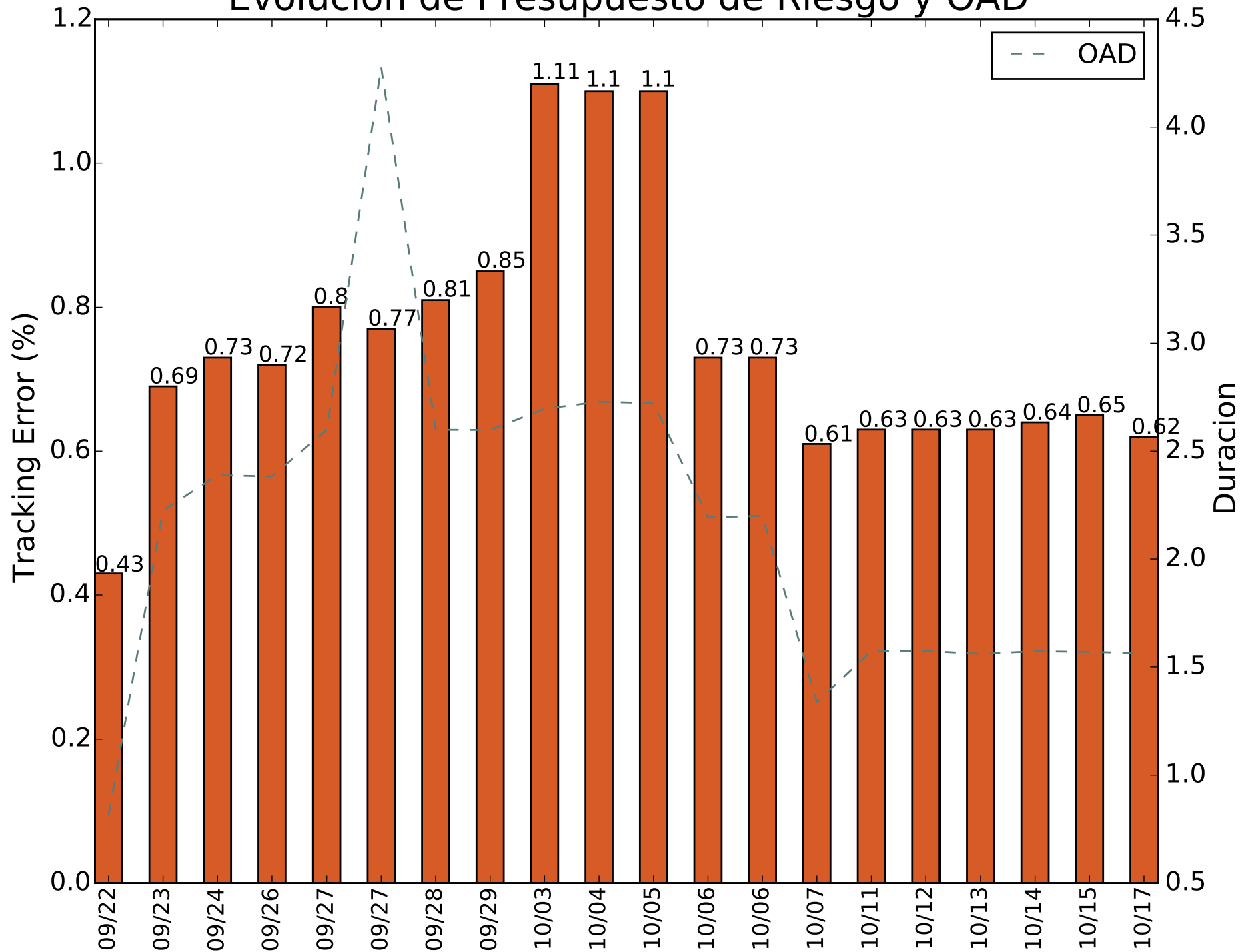
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## Resumen Posicionamiento Fondos Renta Fija

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Reporte del 17-10-2016

# Evolucion de Presupuesto de Riesgo y OAD



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## Resumen Posicionamiento Fondos Renta Fija

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Reporte del 17-10-2016

	Weight	Market Value	Duration	CTD	YTM	CTR	PCTR
Bono Corporativo \$	3.80%	431.8M	3.77	0.14	0.00	0.01%	2.13%
Bono Corporativo UF	1.34%	152.1M	4.33	0.06	4.98	0.00%	0.43%
Bono de Gobierno \$	5.80%	659.4M	8.28	0.48	4.52	0.05%	8.45%
Bono de Gobierno EU	13.12%	1,490.9M	0.76	0.10	0.00	0.18%	28.14%
Bono de Gobierno UF	3.89%	441.6M	8.32	0.32	1.90	0.04%	5.42%
Bono de Gobierno US\$	5.38%	611.5M	4.14	0.22	0.00	0.26%	39.73%
Depósito \$	54.90%	6,237.4M	0.48	0.26	0.35	0.03%	5.32%
Depósito UF	5.05%	573.5M	0.32	0.02	2.27	0.00%	0.65%
Efectivo en CLP	0.11%	12.1M	0.00	0.00	0.00	0.00%	0.00%
Efectivo en EUR	5.52%	626.9M	0.00	0.00	0.00	0.05%	6.95%
Efectivo en USD	0.53%	60.7M	0.00	0.00	0.00	0.01%	1.73%
FX Exposure EUR	13.12%	1,490.9M	0.00	0.00	0.00	0.11%	16.54%
FX Exposure USD	5.38%	611.5M	0.00	0.00	0.00	0.11%	17.41%
FX Forward Long CLP	32.43%	3,683.8M	0.00	0.00	0.00	0.00%	0.00%
FX Forward Long USD	10.15%	1,153.0M	0.00	0.00	0.00	0.21%	32.82%
FX Forward Short CLP	(10.33%)	(1,173.2M)	0.00	0.00	0.00	(0.00%)	(0.00%)
FX Forward Short EUR	(18.65%)	(2,118.3M)	0.00	0.00	0.00	(0.15%)	(23.50%)
FX Forward Short USD	(13.05%)	(1,482.9M)	0.00	0.00	0.00	(0.27%)	(42.21%)
Other Active Positions	0.00%	0.0M	0.00	0.00	0.00	0.00%	0.00%
Total	102.89%	11,360.4M	1.56	1.61	0.71	0.64%	100.01%

Instrument Name	Market Value	Maturity Date	Weight	CTR	PCTR
Bono Internacional del Gobierno de Brasil	611.5M	2021-01-22	5.38%	0.26%	39.73%
FX Exposure	611.5M		5.38%	0.11%	17.41%
Bono Internacional del Gobierno de Mexico	653.6M	2017-07-14	5.75%	0.11%	17.35%
Bono Internacional del Gobierno de Brasil	837.3M	2017-06-26	7.37%	0.07%	10.79%
FX Exposure	837.3M		7.37%	0.06%	9.29%
Bono Tesorería en CLP	659.4M	2026-03-01	5.80%	0.05%	8.45%
FX Exposure	653.6M		5.75%	0.05%	7.25%
Bono Tesorería en UF	335.0M	2026-03-01	2.95%	0.03%	4.88%
Bono Banco Santander	431.8M	2020-09-22	3.80%	0.01%	2.13%
Depósito UF Banco BCI	573.5M	2017-02-01	5.05%	0.00%	0.65%
Depósito CLP Banco Consorcio	481.8M	2017-09-04	4.24%	0.00%	0.64%
Depósito CLP Banco BCI	487.7M	2017-06-02	4.29%	0.00%	0.53%
Depósito CLP Banco Estado	490.8M	2017-04-05	4.32%	0.00%	0.46%
Deposito CLP Banco Internacio	501.1M	2017-03-01	4.41%	0.00%	0.35%
Depósito CLP Banco Itaucorp	494.6M	2017-01-23	4.35%	0.00%	0.33%
Deposito CLP Banco Ripley	292.1M	2017-06-06	2.57%	0.00%	0.32%
Bono Ministerio De Vivienda Leasing	76.2M	2025-06-05	0.67%	0.00%	0.28%
Depósito CLP Banco BCI	395.7M	2017-01-26	3.48%	0.00%	0.26%
Depósito CLP Banco Estado	194.0M	2017-07-14	1.71%	0.00%	0.26%
Depósito CLP Banco Security	193.5M	2017-08-07	1.70%	0.00%	0.26%
Bono Boston Securitizadora P1A	122.1M	2022-11-25	1.08%	0.00%	0.22%
Bono Ministerio De Vivienda Leasing	21.7M	2029-06-05	0.19%	0.00%	0.22%
Deposito CLP Banco Ripley	295.1M	2017-03-13	2.60%	0.00%	0.20%
Bono Banco Falabella Serie B	30.0M	2035-05-15	0.26%	0.00%	0.20%
Depósito CLP Banco Consorcio	196.3M	2017-04-03	1.73%	0.00%	0.18%
Depósito CLP Banco Security	196.2M	2017-04-10	1.73%	0.00%	0.18%
Depósito CLP Banco Scotiabank	247.3M	2017-01-27	2.18%	0.00%	0.16%
Depósito CLP Banco Consorcio	196.8M	2017-03-15	1.73%	0.00%	0.14%
Deposito CLP Banco Internacio	90.5M	2017-09-05	0.80%	0.00%	0.12%
Depósito CLP Banco Falabella	148.2M	2017-02-08	1.30%	0.00%	0.10%
Depósito CLP Banco Consorcio	199.1M	2016-11-28	1.75%	0.00%	0.09%