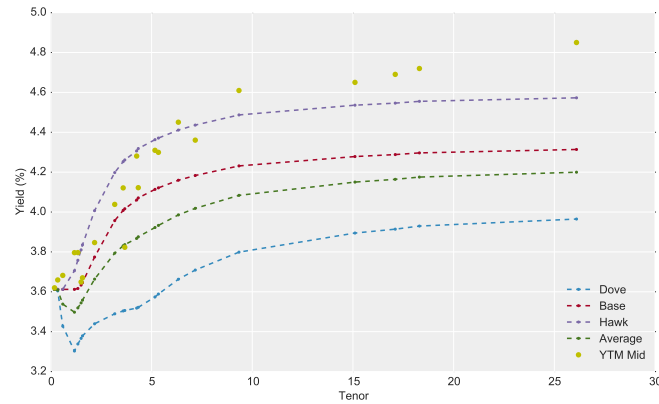


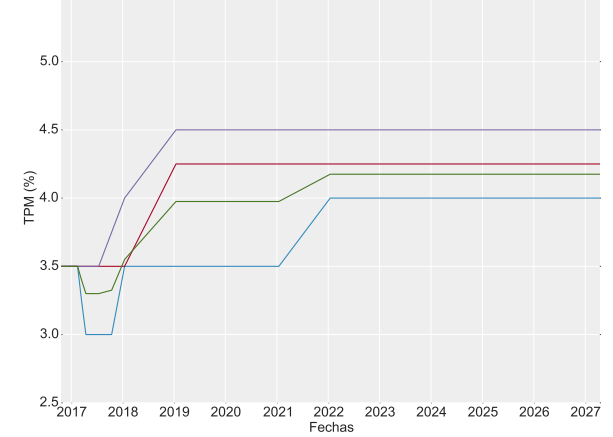
# Monitor Macro, Tasas y Monedas

Instrumento	Spot	Estimacion	Carry	Capital G/L	Total Period Return	Volatility	Return/Volatility
BCPCL 6 01/01/17	3.62	3.61	0.60	0.00%	0.60%	4.13	0.15
BTPCL 6 03/01/17	3.66	3.61	0.61	0.00%	0.61%	4.13	0.15
BCPCL 6 06/01/17	3.68	3.54	0.61	0.00%	0.61%	4.15	0.15
BTPCL 6 01/01/18	3.80	3.50	0.63	0.29%	0.92%	4.09	0.23
BCPCL 6 03/01/18	3.80	3.52	0.63	0.27%	0.90%	4.09	0.22
BCPCL 6 05/01/18	3.65	3.54	0.61	0.10%	0.71%	4.16	0.17
BCPCL 6 06/01/18	3.67	3.56	0.61	0.11%	0.72%	4.24	0.17
BCPCL 4 01/01/19	3.85	3.66	0.64	0.37%	1.01%	-	-
BTPCL 6 01/01/20	4.04	3.79	0.67	0.69%	1.37%	4.09	0.33
BCPCL 4 1/2 06/01/20	4.12	3.83	0.69	0.86%	1.55%	3.59	0.43
BCPCL 4 1/2 07/01/20	3.82	3.84	0.64	(0.04%)	0.60%	3.47	0.17
BCPCL 6 02/01/21	4.28	3.87	0.71	1.55%	2.26%	4.20	0.54
BTPCL 4 1/2 03/01/21	4.12	3.88	0.69	0.97%	1.66%	-	-
BTPCL 6 01/01/22	4.31	3.92	0.72	1.80%	2.52%	4.45	0.57
BCPCL 6 03/01/22	4.30	3.93	0.72	1.70%	2.41%	4.41	0.55
BCPCL 6 03/01/23	4.45	3.99	0.74	2.57%	3.31%	4.43	0.75
BTPCL 6 01/01/24	4.36	4.02	0.73	1.87%	2.59%	4.59	0.56
BTPCL 4 1/2 03/01/26	4.61	4.08	0.77	3.70%	4.47%	4.88	0.92
BTPCL 6 01/01/32	4.65	4.15	0.78	4.79%	5.57%	5.66	0.98
BTPCL 6 01/01/34	4.69	4.16	0.78	5.47%	6.25%	5.95	1.05
BTPCL 5 03/01/35	4.72	4.18	0.79	6.28%	7.07%	5.91	1.20
BTPCL 6 01/01/43	4.85	4.20	0.81	8.86%	9.67%	6.71	1.44

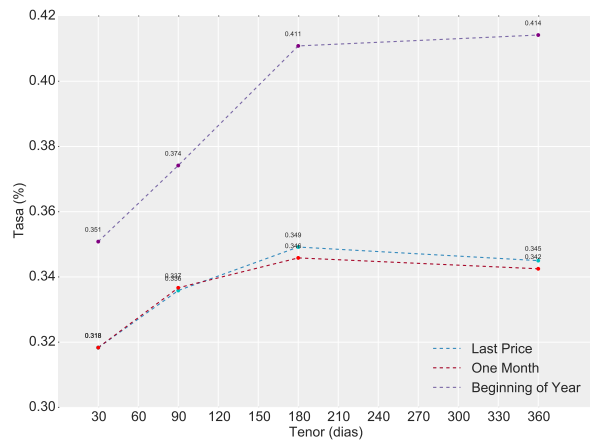
Curva de Rendimientos por Escenario (CLP)



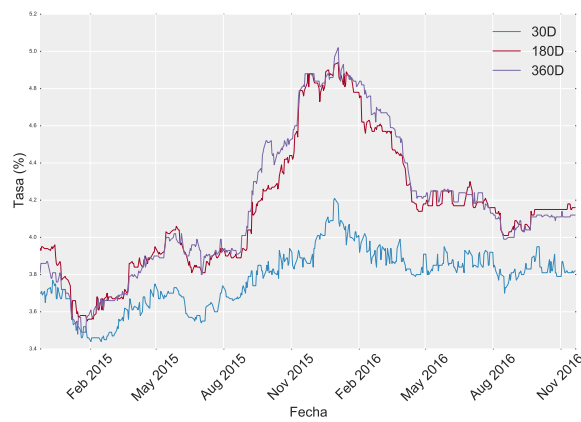
TPM Esperada por Escenario



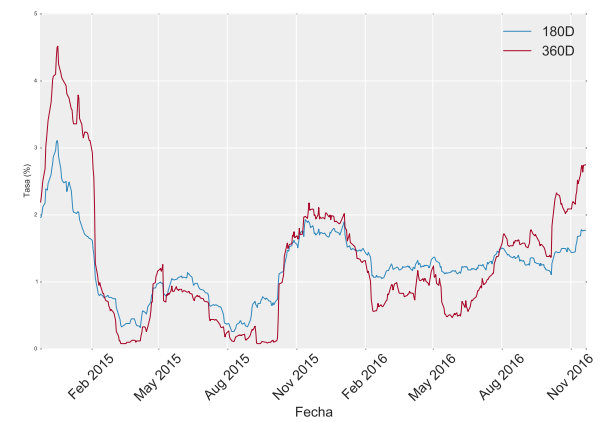
Evolucion Curva de Depositos



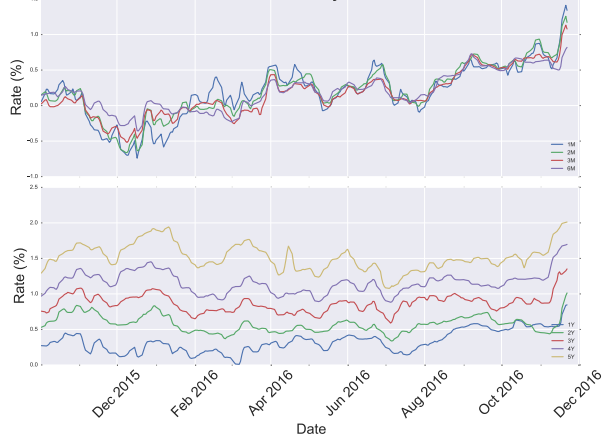
Evolucion Tasas de Depositos CLP



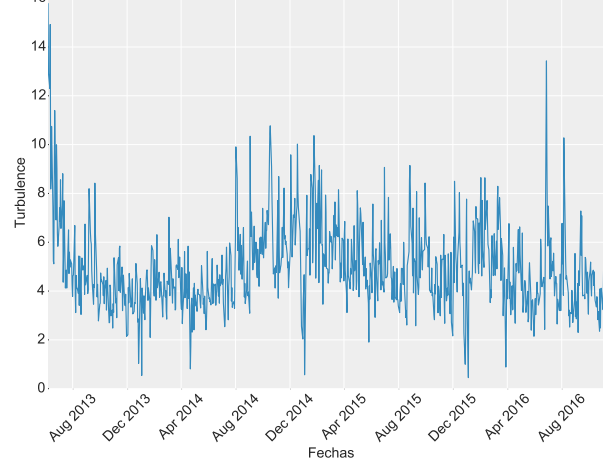
Evolucion Tasas de Depositos UF



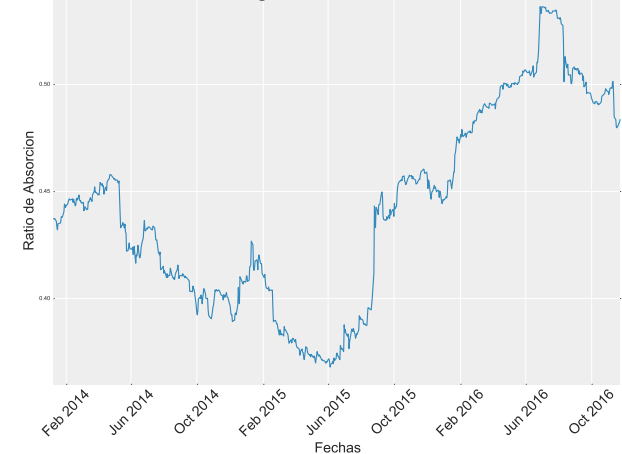
USD On-Shore Synthetic Rate



Turbulence Level



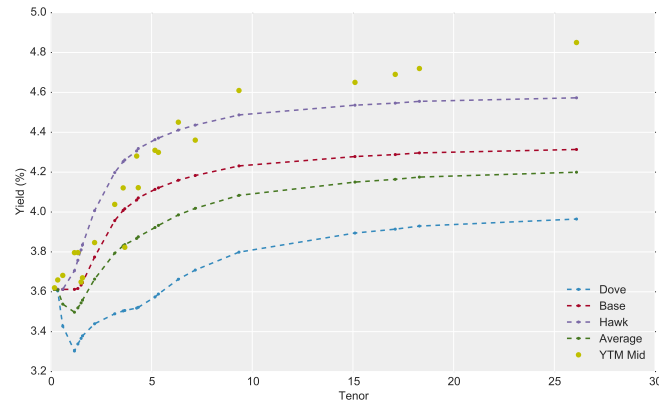
Fragilidad Mercado FX



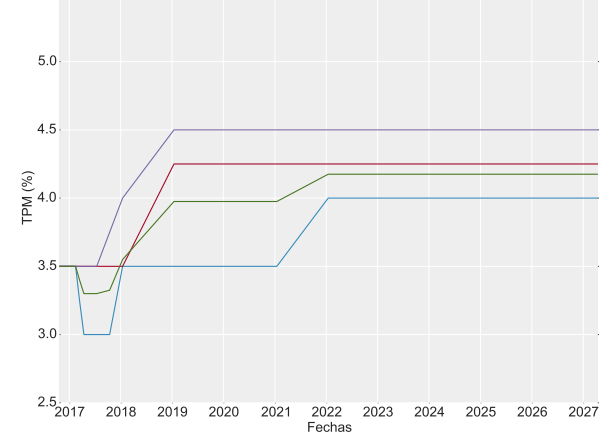
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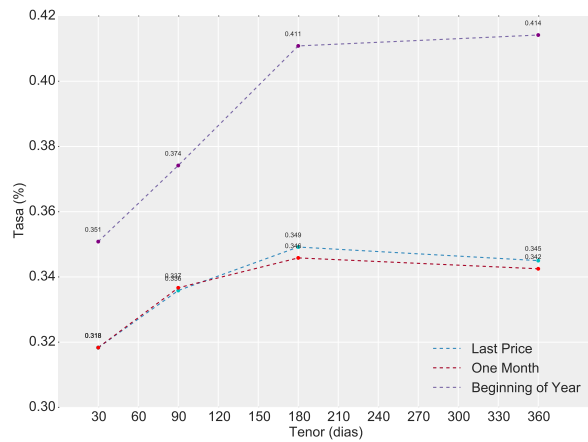
Curva de Rendimientos por Escenario (CLP)



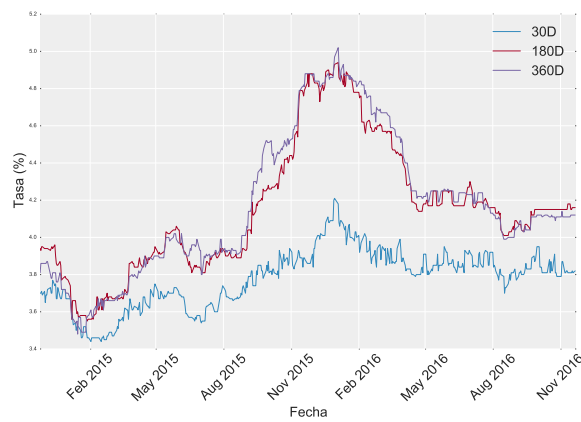
TPM Esperada por Escenario



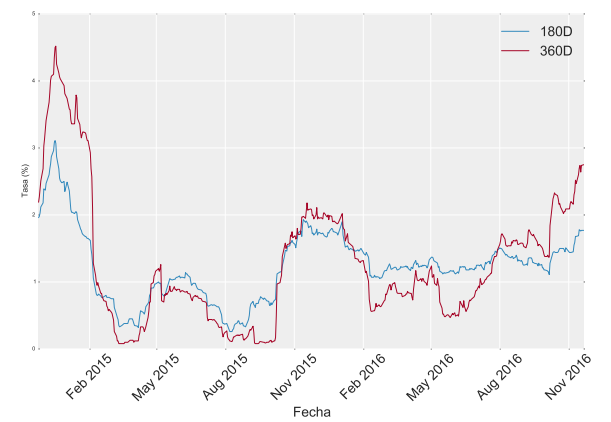
Evolucion Curva de Depositos



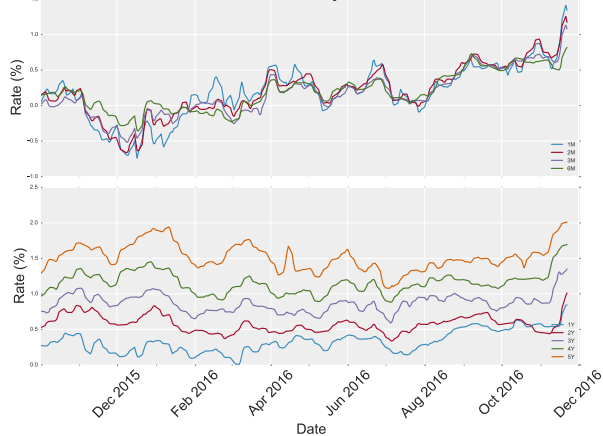
Evolucion Tasas de Depositos CLP



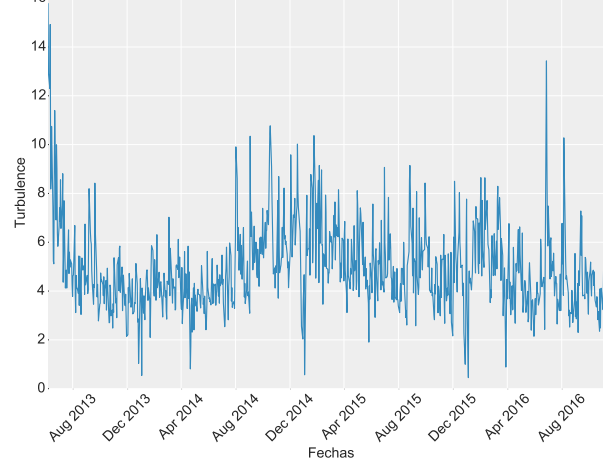
Evolucion Tasas de Depositos UF



USD On-Shore Synthetic Rate



Turbulence Level



Fragilidad Mercado FX

