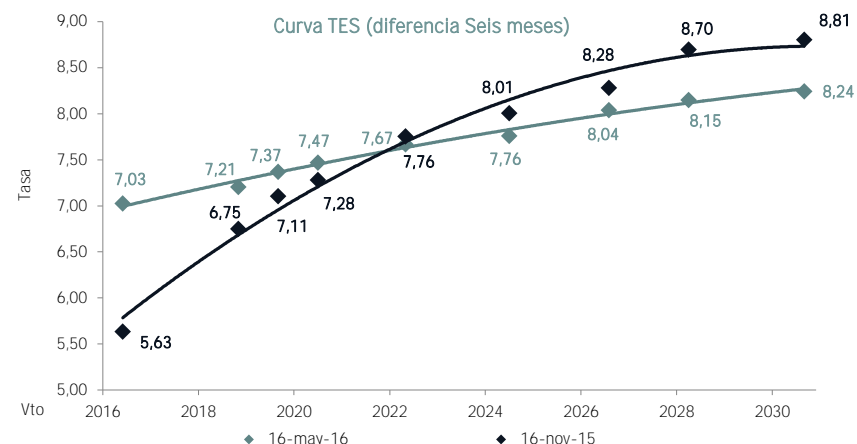
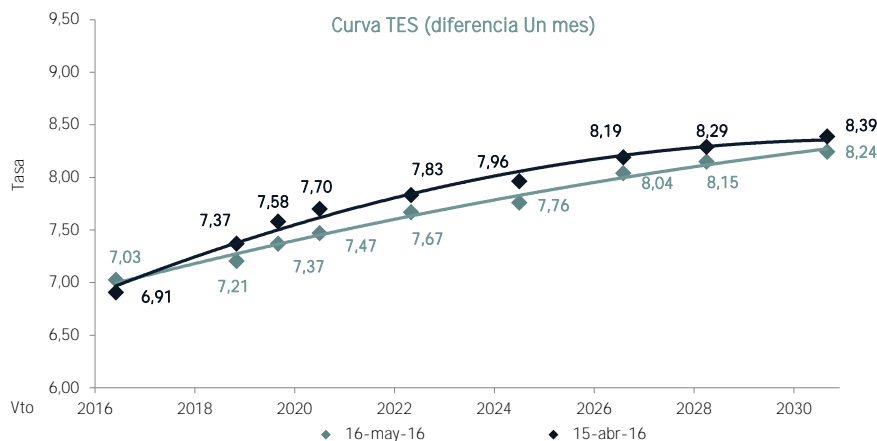


Un Mes

Curva Tes	16-may-16	15-abr-16
jun-16	7,03	6,91
nov-18	7,21	7,37
sep-19	7,37	7,58
jul-20	7,47	7,70
may-22	7,67	7,83
jul-24	7,76	7,96
ago-26	8,04	8,19
abr-28	8,15	8,29
sep-30	8,24	8,39

Seis Meses

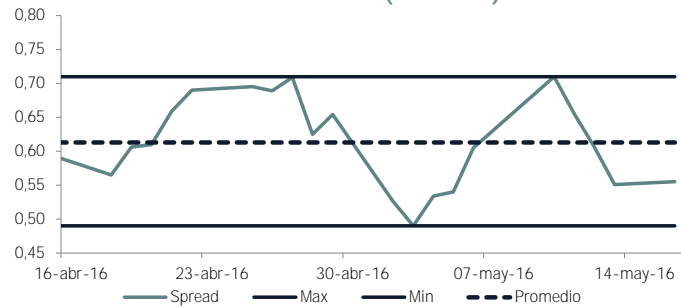
Curva Tes	16-may-16	16-nov-15
jun-16	7,03	5,63
nov-18	7,21	6,75
sep-19	7,37	7,11
jul-20	7,47	7,28
may-22	7,67	7,76
jul-24	7,76	8,01
ago-26	8,04	8,28
abr-28	8,15	8,70
sep-30	8,24	8,81



Vencimiento	Cupón	TES Tasa Fija			
		Yield	Precio Sucio	Dur Mod.	DV01
jun-16	7,25%	7,03%	106,65	0,08	-8.190,54
nov-18	5,00%	7,21%	97,97	2,14	-209.819,41
sep-19	7,00%	7,37%	103,63	2,74	-284.230,67
jul-20	11,00%	7,47%	121,19	3,12	-377.965,25
may-22	7,00%	7,67%	96,70	5,30	-512.851,19
jul-24	10,00%	7,76%	121,25	5,29	-642.008,42
ago-26	7,50%	8,04%	101,63	6,55	-665.892,35
abr-28	6,00%	8,15%	83,43	8,27	-690.407,06
sep-30	7,75%	8,24%	100,92	7,93	-800.503,90

Vencimiento	Cupón	TES Tasa Fija			
		Yield	Precio Sucio	Dur Mod.	DV01
may-17	4,25%	1,56%	106,89	0,95	-101.356,03
abr-19	3,50%	2,94%	102,33	3,62	-370.510,19
mar-21	3,50%	3,39%	101,10	4,35	-439.313,03
feb-23	4,75%	3,55%	108,16	5,73	-619.343,53
may-25	3,50%	3,60%	99,24	8,28	-821.958,11
mar-33	3,00%	4,01%	88,19	12,64	-1.114.898,63
abr-35	4,75%	4,18%	107,79	12,52	-1.349.513,14

Jul 24 - Nov 18 (Un mes)



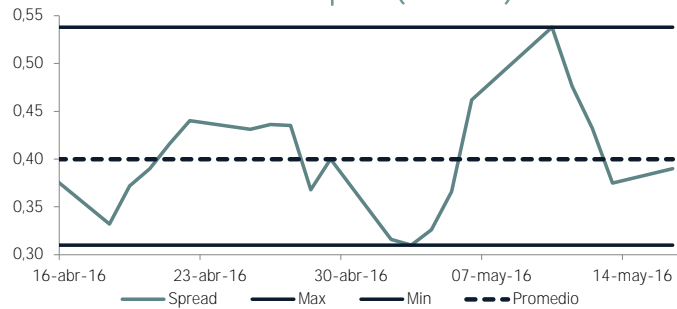
Spread	Máximo	Mínimo	Promedio
0.56	0.71	0.49	0.61

Jul 24 - Nov 18 (desde Dic14)



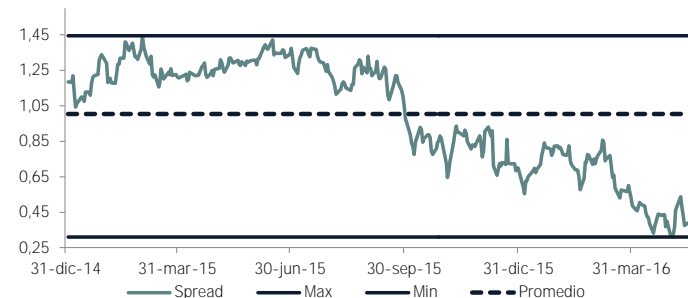
Spread	Máximo	Mínimo	Promedio
0.56	1.85	0.49	1.31

Jul 24 - Sep 19 (Un mes)



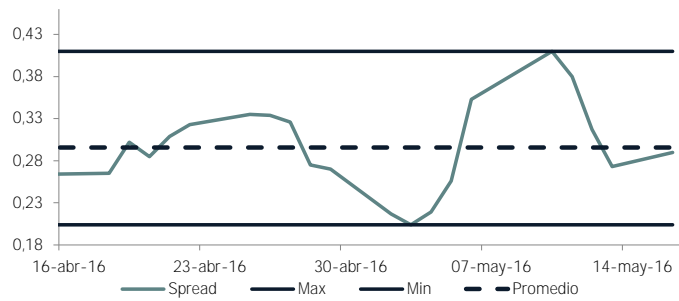
Spread	Máximo	Mínimo	Promedio
0.39	0.54	0.31	0.40

Jul 24 - Sep 19 (Desde Dic 14)



Spread	Máximo	Mínimo	Promedio
0.39	1.44	0.31	1.00

Jul 24 - Jul 20 (Un mes)



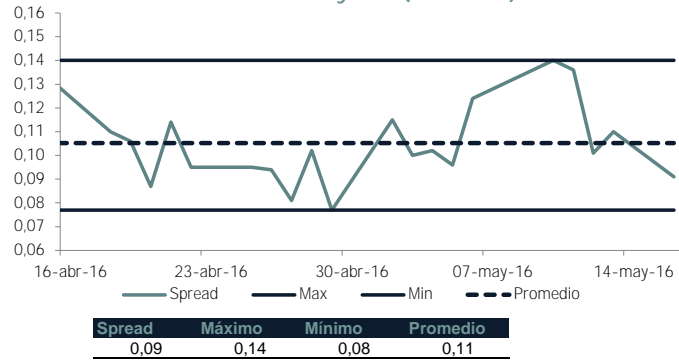
Spread	Máximo	Mínimo	Promedio
0.29	0.41	0.20	0.30

Jul 24 - Jul 20 (Desde Dic 14)

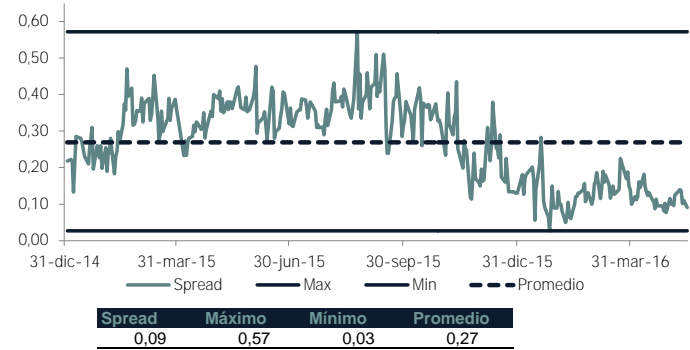


Spread	Máximo	Mínimo	Promedio
0.29	1.20	0.20	0.78

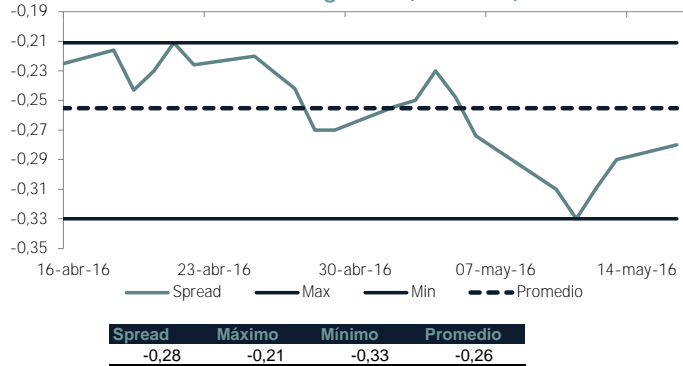
Jul 24 - May 22 (Un mes)



Jul 24 - May 22 (Desde Dic 14)



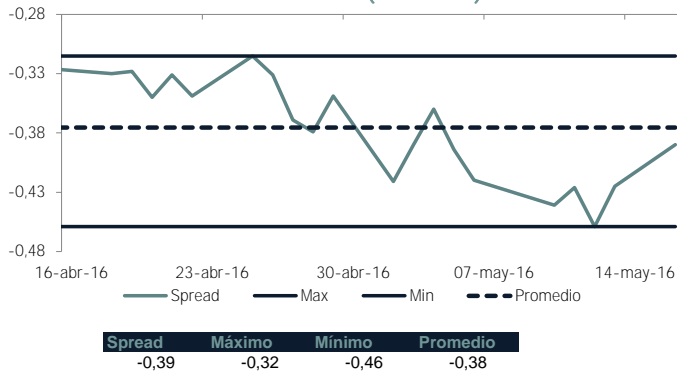
Jul 24 - Ago 26 (Un mes)



Jul 24 - Ago 26 (Desde Dic 14)



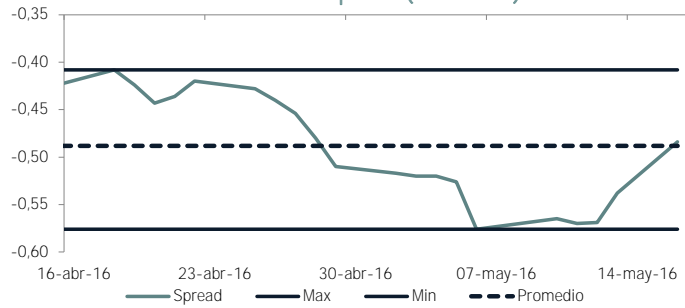
Jul 24 - Abr 28 (Un mes)



Jul 24 - Abr 28 (Desde Dic 14)

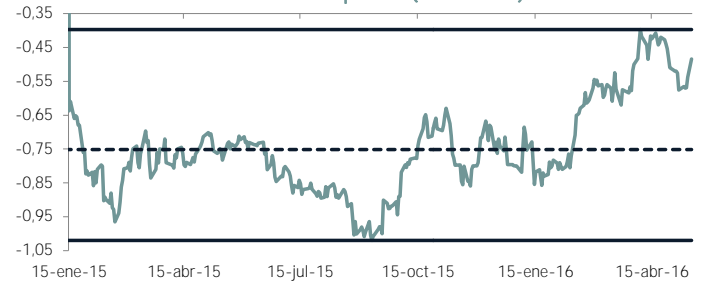


Jul 24 - Sep 30 (Un mes)



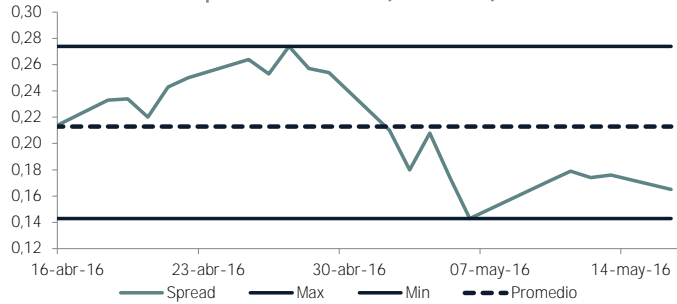
Spread	Máximo	Mínimo	Promedio
-0,48	-0,41	-0,58	-0,49

Jul 24 - Sep 30 (Un mes)



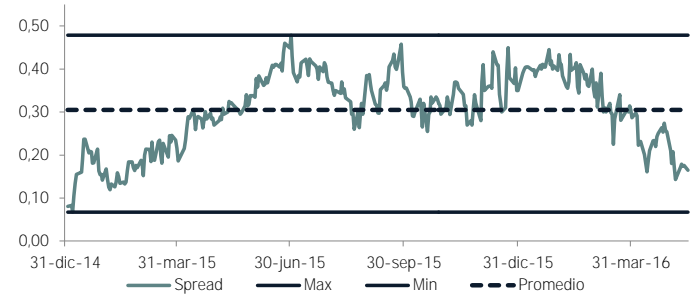
Spread	Máximo	Mínimo	Promedio
-0,48	-0,40	-1,02	-0,75

Sep 19- Nov18 (Un mes)



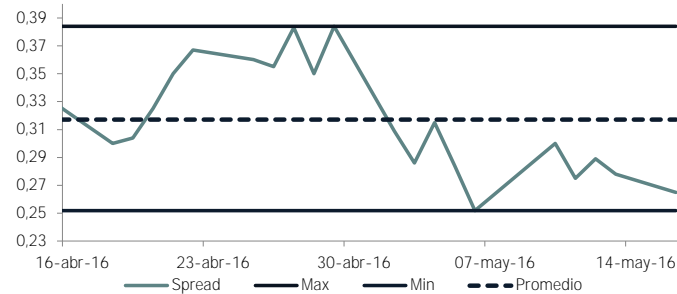
Spread	Máximo	Mínimo	Promedio
0,17	0,27	0,14	0,21

Sep 19- Nov18 (Desde Dic 14)



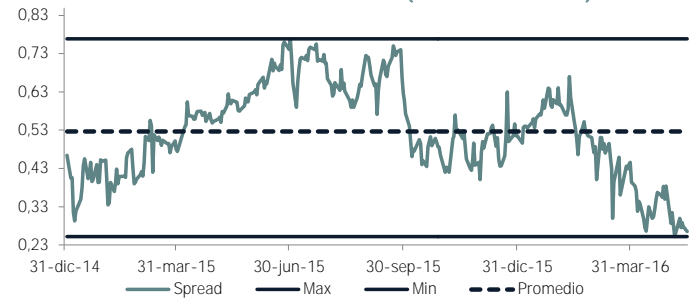
Spread	Máximo	Mínimo	Promedio
0,17	0,48	0,07	0,30

Jul 20- Nov18 (Un mes)



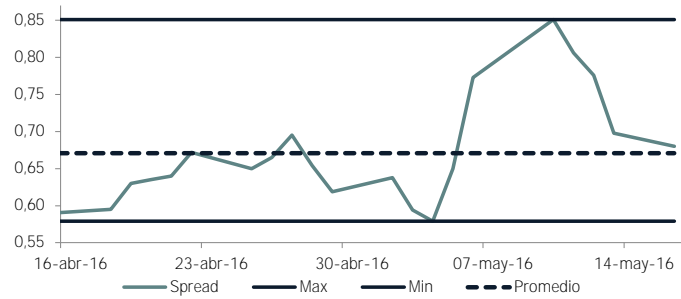
Spread	Máximo	Mínimo	Promedio
0,27	0,38	0,25	0,32

Jul 20- Nov18 (Desde Dic 14)



Spread	Máximo	Mínimo	Promedio
0,27	0,77	0,25	0,53

Abr 28 - Jul 20 (Un mes)



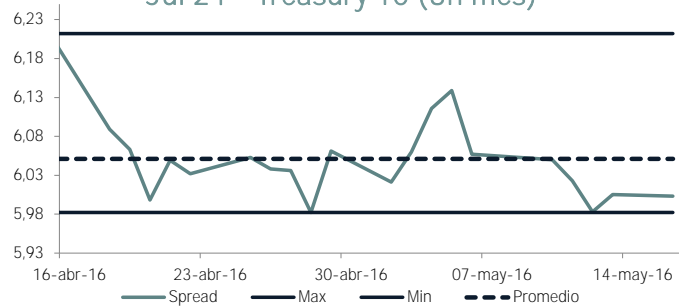
Spread	Máximo	Mínimo	Promedio
0.68	0.85	0.58	0.67

Abr 28 - Jul 20 (Desde Dic 14)



Spread	Máximo	Mínimo	Promedio
0.68	1.77	0.58	1.35

Jul 24 - Treasury 10 (Un mes)



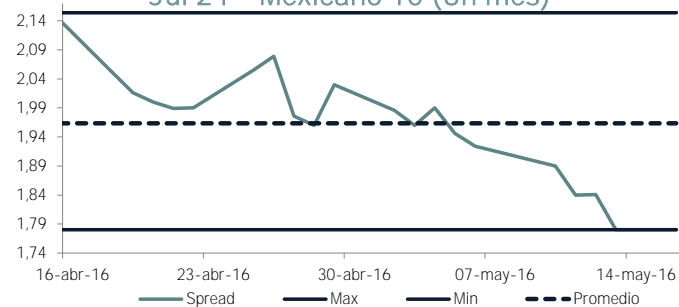
Spread	Máximo	Mínimo	Promedio
6.00	6.21	5.98	6.05

Jul 24 - Treasury 10 (Desde Dic 14)



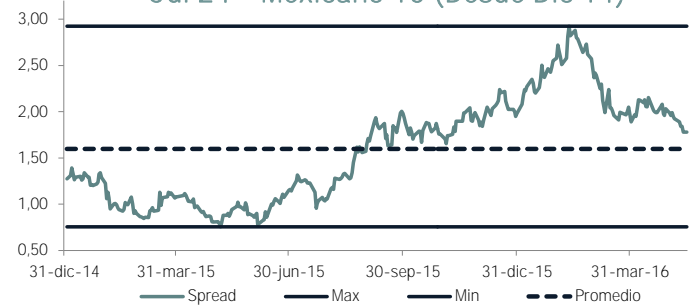
Spread	Máximo	Mínimo	Promedio
6.00	7.40	4.49	5.52

Jul 24 - Mexicano 10 (Un mes)



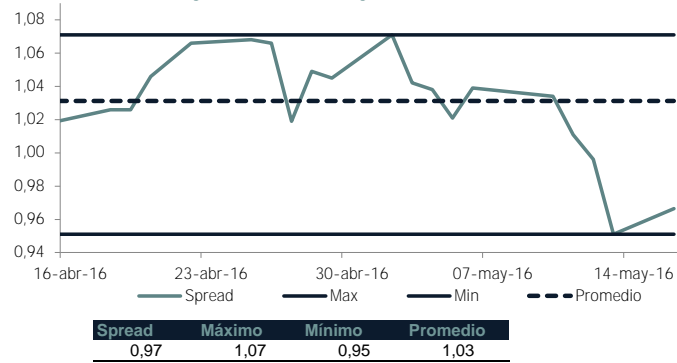
Spread	Máximo	Mínimo	Promedio
1.78	2.15	1.78	1.96

Jul 24 - Mexicano 10 (Desde Dic 14)



Spread	Máximo	Mínimo	Promedio
1.78	2.93	0.76	1.60

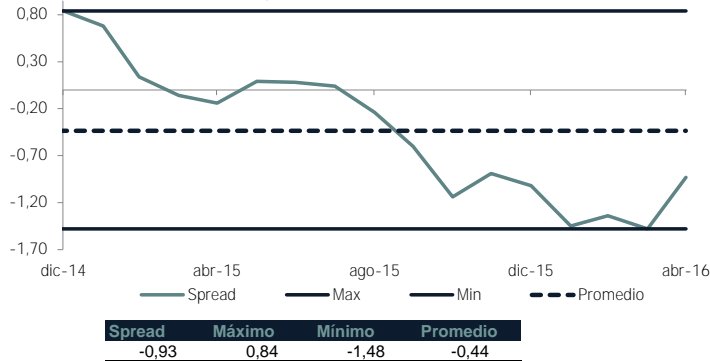
Tresury 10 - Tresury 2 (Un mes)



Tresury 10 - Tresury 2 (Desde Dic 14)



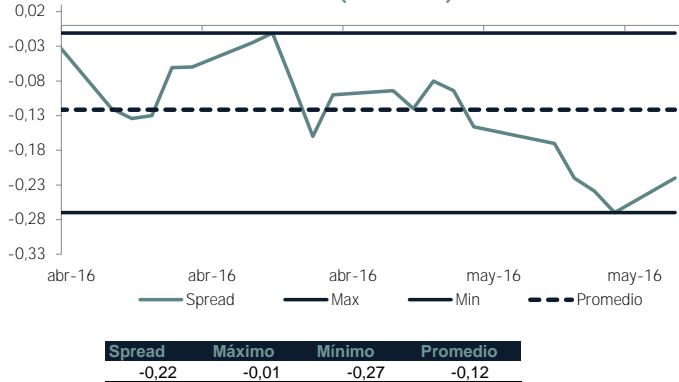
Tasa BanRep - Inflación (Desde Dic 14)



Tasa BanRep - Inflación (Desde Ene 10)



Jul24 - Inflación (Un mes)



Jul24- Inflación (Desde Dic 14)



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