

Santiago, 05 de Abril de 2024

Señora
Solange Berstein
Presidenta de la Comisión para el Mercado Financiero
Presente

Ref: Informe Mensual de Parámetros y Valores
de Mercado Marzo de 2024

De mi consideración:

De acuerdo a lo indicado en las Normas de Funcionamiento de ComDer Contraparte Central S.A. en su sección 16.3 # 560 de Procesos de Validación de la Información, adjunto sírvase encontrar el presente informe mensual, que contiene los parámetros y valores de mercado utilizados diariamente para el cálculo de Valor Justo de las órdenes de compensación y la forma de obtención de estos precios, correspondientes al Mes de Marzo 2024.

Este informe será publicado en el sitio web de ComDer <http://www.comder.cl/>.

Sin otro particular, le saluda atentamente,

Juan Carlos López Aguirre.
Gerente de Operaciones
ComDer Contraparte Central S.A.

Informe Mensual de Parámetros y Valores de Mercado

Quote Name	01/03/2024	04/03/2024	05/03/2024	06/03/2024	07/03/2024	08/03/2024	11/03/2024	12/03/2024	13/03/2024	14/03/2024	15/03/2024	18/03/2024	19/03/2024	20/03/2024	21/03/2024	22/03/2024	25/03/2024	26/03/2024	27/03/2024	28/03/2024
FX.CLP.CLP	38.885.37	38.891.58	38.900.86	38.909.73	38.918.61	38.927.49	38.950.64	38.957.77	38.964.90	38.972.04	38.979.17	37.000.58	37.007.72	37.014.87	37.022.01	37.029.16	37.050.60	37.057.75	37.064.90	37.072.05
FX.USDC.CLP.USD.BCC	899.81	899.41	871.92	876.36	881.28	883.36	894.65	896.29	895.16	848.88	845.58	841.42	846.11	862.36	876.81	871.54	860.24	877.78	891.71	898.38
FX.USDC.CLP	899.51	875.25	879.00	883.75	885.50	889.00	901.50	905.66	904.66	842.80	841.55	848.35	868.60	873.75	871.45	861.30	879.10	894.50	900.59	901.50
FX.CLP.CLP9Mw2024	38.927.49	38.927.49	38.927.49	38.927.49	38.927.49	38.927.49	38.927.49	38.927.49	38.927.49	38.927.49	38.927.49	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00
FX.CLP.CLP9Mw2024	38.980.50	38.980.00	38.980.50	38.980.00	38.980.50	38.980.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00
FX.CLP.CLP9Mw2024	37.188.50	37.147.80	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00	37.158.00
FX.CLP.CLP9Mw2024	37.213.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50	37.222.50
FX.CLP.CLP9Mw2024	37.303.50	37.322.50	37.343.00	37.355.00	37.349.50	37.349.50	37.483.00	37.502.00	37.487.50	37.474.00	37.474.00	37.474.00	37.474.00	37.474.00	37.474.00	37.474.00	37.474.00	37.474.00	37.474.00	37.474.00
FX.CLP.CLP9Mw2024	37.329.50	37.348.50	37.367.50	37.372.50	37.374.00	37.374.00	37.505.50	37.508.50	37.496.00	37.474.00	37.474.00	37.474.00	37.474.00	37.474.00	37.474.00	37.474.00	37.474.00	37.474.00	37.474.00	37.474.00
FX.CLP.CLP9Mw2024	37.430.00	37.440.00	37.468.00	37.478.00	37.477.00	37.477.00	37.612.50	37.616.00	37.602.50	37.584.00	37.584.00	37.584.00	37.584.00	37.584.00	37.584.00	37.584.00	37.584.00	37.584.00	37.584.00	37.584.00
FX.CLP.CLP9Mw2024	37.480.50	37.501.50	37.522.00	37.532.00	37.531.00	37.531.00	37.666.50	37.680.00	37.669.50	37.654.00	37.654.00	37.654.00	37.654.00	37.654.00	37.654.00	37.654.00	37.654.00	37.654.00	37.654.00	37.654.00
FX.CLP.CLP9Mw2024	37.619.50	37.640.50	37.670.50	37.679.50	37.678.50	37.678.50	37.814.50	37.815.50	37.822.50	37.806.00	37.822.00	37.840.00	37.852.00	37.862.00	37.862.00	37.862.00	37.862.00	37.862.00	37.862.00	37.862.00
FX.CLP.CLP9Mw2024	37.729.50	37.778.50	37.808.00	37.815.00	37.813.50	37.813.50	37.951.00	37.953.00	37.959.50	37.953.50	37.959.50	37.967.50	37.983.00	37.997.00	38.009.00	38.019.00	38.019.00	38.019.00	38.019.00	38.019.00
FX.CLP.CLP9Mw2025	37.817.00	37.835.00	37.862.00	37.871.00	37.869.50	38.005.00	38.017.00	38.012.00	37.991.50	38.015.50	38.030.50	38.039.50	38.041.00	38.049.00	38.054.00	38.059.00	38.075.50	38.080.50	38.113.50	38.113.50
FX.CLP.CLP9Mw2025	37.786.00	37.788.00	37.824.00	37.832.50	37.832.50	37.971.00	37.970.50	37.962.50	37.979.50	37.966.50	37.986.00	37.999.00	37.991.00	38.005.00	38.017.00	38.027.50	38.043.00	38.046.50	38.067.50	38.102.50
FX.CLP.CLP9Mw2025	37.851.50	37.919.00	37.959.50	37.971.50	37.971.50	38.109.00	38.103.00	38.121.00	38.125.00	38.123.50	38.147.00	38.159.50	38.171.50	38.184.00	38.188.50	38.203.00	38.209.00	38.229.50	38.259.00	38.297.50
FX.CLP.CLP9Mw2025	37.970.50	37.970.50	38.006.50	38.020.50	38.018.00	38.156.50	38.158.00	38.176.50	38.182.00	38.181.50	38.210.00	38.223.00	38.230.00	38.240.00	38.247.00	38.253.50	38.259.50	38.279.50	38.297.00	38.331.50
FX.CLP.CLP9Mw2025	38.078.50	38.077.00	38.113.00	38.127.00	38.124.50	38.262.50	38.259.00	38.277.50	38.283.00	38.292.50	38.320.00	38.318.00	38.330.00	38.340.00	38.347.50	38.354.00	38.360.00	38.380.00	38.395.00	38.416.50
FX.CLP.CLP9Mw2025	38.152.50	38.152.50	38.185.50	38.204.00	38.198.00	38.339.00	38.338.00	38.354.50	38.360.00	38.362.00	38.386.00	38.386.00	38.408.50	38.422.00	38.429.00	38.436.00	38.450.00	38.458.00	38.499.00	38.493.00
FX.CLP.CLP9Mw2025	38.227.00	38.229.00	38.267.50	38.284.50	38.276.50	38.409.50	38.414.00	38.433.00	38.439.50	38.440.50	38.465.50	38.471.50	38.484.00	38.494.00	38.501.00	38.521.00	38.526.00	38.548.00	38.570.00	38.599.00
FX.CLP.CLP9Mw2025	38.288.50	38.280.50	38.298.00	38.315.00	38.307.00	38.444.00	38.448.50	38.467.50	38.473.00	38.475.00	38.490.00	38.510.00	38.522.50	38.533.50	38.540.00	38.560.00	38.565.00	38.585.00	38.607.00	38.636.00
FX.CLP.CLP9Mw2025	38.354.00	38.356.00	38.395.50	38.410.00	38.402.00	38.538.00	38.543.50	38.568.00	38.568.00	38.569.00	38.584.00	38.607.50	38.620.00	38.630.00	38.633.00	38.646.00	38.659.00	38.686.00	38.726.00	38.726.00
FX.CLP.CLP9Mw2025	38.408.00	38.411.50	38.462.00	38.471.00	38.463.00	38.600.00	38.604.50	38.628.00	38.643.00	38.645.50	38.660.50	38.680.50	38.683.50	38.700.00	38.702.50	38.712.00	38.720.00	38.754.00	38.771.50	38.800.50
FX.CLP.CLP9Mw2025	38.520.00	38.534.50	38.573.50	38.585.50	38.577.50	38.718.00	38.729.50	38.744.00	38.768.50	38.769.50	38.800.50	38.803.50	38.824.50	38.845.00	38.854.50	38.869.00	38.885.00	38.925.00	38.951.00	38.990.00
FX.CLP.CLP9Mw2025	38.603.00	38.658.50	38.700.00	38.712.00	38.708.50	38.847.00	38.858.50	38.874.00	38.929.50	38.929.50	38.960.50	38.963.50	38.986.00	38.986.00	38.986.00	38.986.00	39.000.50	39.042.50	39.066.00	39.085.00
FX.CLP.CLP9Mw2026	38.708.50	38.742.00	38.781.00	38.791.50	38.784.00	38.923.50	38.944.00	38.969.00	38.983.00	38.982.50	39.013.00	39.026.00	39.059.00	39.075.00	39.087.50	39.098.00	39.107.50	39.148.50	39.160.00	39.183.00
FX.CLP.CLP9Mw2026	38.835.00	38.810.50	38.839.00	38.837.00	38.838.00	38.975.00	38.944.00	38.955.00	38.960.00	38.959.00	38.995.00	38.995.00	39.021.50	39.108.00	39.125.50	39.138.00	39.143.50	39.181.50	39.195.00	39.218.00
FX.CLP.CLP9Mw2026	38.917.50	38.923.00	38.954.00	38.959.50	38.957.00	39.101.50	39.113.00	39.174.50	39.191.00	39.194.50	39.226.00	39.223.50	39.226.50	39.243.00	39.260.00	39.270.50	39.286.50	39.314.00	39.327.00	39.357.50
FX.USDC.CLP.1W	0.48	0.41	0.37	0.38	0.34	0.41	0.33	0.35	0.29	0.26	0.26	0.35	0.32	0.31	0.28	0.43	0.35	0.42	0.25	0.39
FX.USDC.CLP.2W	0.74	0.69	0.74	0.70	0.70	0.74	0.64	0.67	0.62	0.68	0.60	0.66	0.66	0.68	0.65	0.69	0.66	0.64	0.61	0.60
FX.USDC.CLP.1M	1.57	1.51	1.84	1.80	1.87	1.59	1.49	1.47	1.34	1.34	1.43	1.42	1.40	1.37	1.34	1.35	1.31	1.35	1.24	0.95
FX.USDC.CLP.2M	2.22	2.12	2.21	2.18	2.22	2.14	2.06	2.09	1.95	2.06	2.08	2.21	2.12	2.15	2.13	2.13	2.01	2.02	1.81	1.63
FX.USDC.CLP.3M	2.59	2.37	2.79	2.67	2.74	2.59	2.48	2.74	2.67	2.87	2.93	2.81	2.89	2.86	2.88	2.48	2.48	2.48	2.21	2.13
FX.USDC.CLP.4M	2.88	2.67	2.77	2.62	2.94	2.55	2.78	2.85	2.78	2.84	2.82	2.83	2.83	2.81	2.88	2.83	2.78	2.68	2.68	2.39
FX.USDC.CLP.5M	2.84	2.67	2.69	2.61	2.90	2.61	2.73	2.79	2.88	3.07	3.00	3.12	2.99	3.03	3.07	3.08	2.85	2.87	2.60	2.74
FX.USDC.CLP.6M	2.79	2.60	2.88	2.50	2.46	2.59	2.75	2.93	2.82	3.15	3.00	3.31	3.26	3.24	3.24	3.31	3.04	3.08	3.23	3.10
FX.USDC.CLP.9M	2.81	2.63	2.74	2.55	2.41	2.66	2.83	3.02	3.09	3.26	3.33	3.72	3.53	3.62	3.48	3.65	3.65	3.73	4.15	4.34
FX.USDC.CLP.1Y	2.62	2.75	2.68	2.62	2.50	2.69	2.82	3.01	3.08	3.28	3.29	3.52	3.66	3.68	3.77	3.72	3.84	4.01	4.61	4.77
FX.USDC.CLP.18M	5.38	5.42	5.29	5.15	4.54	6.08	5.51	6.30	6.40	6.43	6.64	6.49	6.38	6.29	6.54	6.99	6.73	8.83	7.89	7.93
FX.USDC.CLP.2Y	6.83	7.51	6.93	4.68	4.59	6.63	6.70	6.79	6.82	6.70	6.29	6.17	6.14	6.41	6.81	6.80	6.85	6.34	6.08	6.08
CLP.ICP.FLD	10.484.00	10.482.80	10.482.92	10.481.98	10.481.57	10.481.16	10.480.92	10.481.00	10.481.09	10.481.18	10.481.27	10.481.51	10.481.60	10.481.68	10.481.76	10.481.86	10.482.09	10.4		

