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Anexo I: Séries Históricas

	Futuro WTI	Vol Implícita ATM
22-Jan-10	74.54	33.68
25-Jan-10	75.26	32.97
26-Jan-10	74.71	32.82
27-Jan-10	73.67	33.40
28-Jan-10	73.64	32.63
29-Jan-10	72.89	33.15
1-Feb-10	74.43	31.82
2-Feb-10	77.23	32.06
3-Feb-10	76.98	31.56
4-Feb-10	73.14	37.29
5-Feb-10	71.19	40.08
8-Feb-10	71.89	38.59
9-Feb-10	73.75	36.44
10-Feb-10	74.52	34.71
11-Feb-10	75.28	33.85
12-Feb-10	74.13	33.71
16-Feb-10	77.01	33.69
17-Feb-10	77.33	32.76
18-Feb-10	79.06	31.48
19-Feb-10	79.81	31.65
22-Feb-10	80.16	31.62
23-Feb-10	78.86	32.48
24-Feb-10	80.00	30.47
25-Feb-10	78.17	31.27
26-Feb-10	79.66	30.22
1-Mar-10	78.70	32.08
2-Mar-10	79.68	32.36
3-Mar-10	80.67	32.10
4-Mar-10	80.21	31.23
5-Mar-10	81.50	30.40
8-Mar-10	81.87	30.12
9-Mar-10	81.49	30.29
10-Mar-10	82.09	31.15
11-Mar-10	82.11	30.08
12-Mar-10	81.24	30.13
15-Mar-10	79.80	30.92
16-Mar-10	81.70	30.15
17-Mar-10	82.93	30.12
18-Mar-10	82.20	29.72
19-Mar-10	80.68	29.54
22-Mar-10	81.25	30.10
23-Mar-10	81.91	29.28
25-Mar-10	80.53	28.25
26-Mar-10	80.00	27.78
29-Mar-10	82.17	28.55
30-Mar-10	82.37	28.26
31-Mar-10	83.76	28.31
1-Apr-10	84.87	27.43
5-Apr-10	86.62	28.40
6-Apr-10	86.84	28.82
7-Apr-10	85.88	28.23
8-Apr-10	85.39	27.88
9-Apr-10	84.92	28.01
12-Apr-10	84.34	29.26
13-Apr-10	84.05	29.13
14-Apr-10	85.84	27.46
15-Apr-10	85.51	27.08
16-Apr-10	83.24	28.19
19-Apr-10	81.45	29.46
20-Apr-10	83.45	28.74
21-Apr-10	83.68	28.17
22-Apr-10	83.70	27.53
23-Apr-10	85.12	26.78
26-Apr-10	84.20	27.07
27-Apr-10	82.44	28.79
28-Apr-10	83.22	29.27
29-Apr-10	85.17	29.22
30-Apr-10	86.15	28.68
3-May-10	86.19	28.63
4-May-10	82.74	30.90
5-May-10	79.97	33.16
6-May-10	77.11	37.23
7-May-10	75.11	40.43
10-May-10	76.80	40.26
11-May-10	76.37	36.10
12-May-10	75.65	32.96
13-May-10	74.40	32.76
14-May-10	71.61	38.05
17-May-10	70.08	41.02
18-May-10	69.41	41.87
19-May-10	69.87	41.91
20-May-10	68.01	45.18
21-May-10	70.04	43.94
24-May-10	70.21	42.02
25-May-10	68.75	43.83
26-May-10	71.51	39.79
27-May-10	74.55	38.47
28-May-10	73.97	37.74
1-Jun-10	72.58	41.30
2-Jun-10	72.86	40.41
3-Jun-10	74.61	38.46
4-Jun-10	71.51	42.70
7-Jun-10	71.44	42.66
8-Jun-10	71.99	41.06
9-Jun-10	74.38	37.94
10-Jun-10	75.48	36.44
11-Jun-10	73.78	36.44
14-Jun-10	75.12	36.23
15-Jun-10	76.94	34.58
16-Jun-10	77.67	32.67

	Futuro WTI	Vol Implícita ATM
17-Jun-10	76.79	32.29
18-Jun-10	77.18	32.07
21-Jun-10	77.82	32.43
22-Jun-10	77.21	32.68
23-Jun-10	76.35	33.93
24-Jun-10	76.51	34.29
25-Jun-10	78.86	33.09
28-Jun-10	78.25	33.97
29-Jun-10	75.94	35.93
30-Jun-10	75.63	35.92
1-Jul-10	72.95	38.10
2-Jul-10	72.14	36.82
6-Jul-10	71.98	37.70
7-Jul-10	74.07	35.80
8-Jul-10	75.44	33.20
9-Jul-10	76.09	31.58
12-Jul-10	74.95	32.96
13-Jul-10	77.15	32.67
14-Jul-10	77.04	32.50
15-Jul-10	76.62	31.14
16-Jul-10	76.01	32.34
19-Jul-10	76.54	32.70
20-Jul-10	77.44	31.78
21-Jul-10	76.56	32.59
22-Jul-10	79.30	32.77
23-Jul-10	78.98	32.01
26-Jul-10	78.98	32.22
27-Jul-10	77.50	31.72
28-Jul-10	76.99	31.83
29-Jul-10	78.36	30.47
30-Jul-10	78.95	29.39
2-Aug-10	81.34	30.35
3-Aug-10	82.55	30.56
4-Aug-10	82.47	29.97
5-Aug-10	82.01	29.01
6-Aug-10	80.70	29.08
9-Aug-10	81.48	29.19
10-Aug-10	80.25	30.33
11-Aug-10	78.02	32.73
12-Aug-10	75.74	34.01
13-Aug-10	75.39	34.25
16-Aug-10	75.24	34.87
17-Aug-10	75.77	32.95
18-Aug-10	75.42	32.58
19-Aug-10	74.43	32.50
20-Aug-10	73.46	31.91
23-Aug-10	73.10	32.07
24-Aug-10	71.63	33.45
25-Aug-10	72.52	31.71
26-Aug-10	73.36	31.15
27-Aug-10	75.17	31.08
30-Aug-10	74.70	31.11
31-Aug-10	71.92	33.37
1-Sep-10	73.91	32.24
2-Sep-10	75.02	31.42
3-Sep-10	74.60	30.57
7-Sep-10	74.09	31.84
8-Sep-10	74.67	31.00
9-Sep-10	74.25	31.04
10-Sep-10	76.45	30.78
13-Sep-10	77.19	31.61
14-Sep-10	76.80	31.67
15-Sep-10	76.02	31.15
16-Sep-10	74.57	30.97
17-Sep-10	73.66	30.64
20-Sep-10	74.86	30.81
21-Sep-10	73.52	32.07
22-Sep-10	74.71	31.20
23-Sep-10	75.18	30.13
24-Sep-10	76.49	29.05
27-Sep-10	76.52	29.79
28-Sep-10	76.18	30.34
29-Sep-10	77.86	29.83
30-Sep-10	79.97	29.03
1-Oct-10	81.58	28.90
4-Oct-10	81.47	30.60
5-Oct-10	82.82	30.43
6-Oct-10	83.23	30.03
7-Oct-10	81.67	31.50
8-Oct-10	82.66	31.37
11-Oct-10	82.21	32.40
12-Oct-10	81.67	32.41
13-Oct-10	83.01	32.08
14-Oct-10	82.69	31.82
15-Oct-10	81.25	32.23
18-Oct-10	83.08	31.57
19-Oct-10	79.49	33.32
20-Oct-10	81.77	32.63
21-Oct-10	80.56	33.58
22-Oct-10	81.69	32.20
25-Oct-10	82.52	32.82
26-Oct-10	82.55	32.07
27-Oct-10	81.94	32.02
28-Oct-10	82.18	31.13
29-Oct-10	81.43	31.12
1-Nov-10	82.95	31.90
2-Nov-10	83.90	32.45
3-Nov-10	84.69	31.46
4-Nov-10	86.49	29.99
5-Nov-10	86.85	28.39

	Futuro WTI	Vol Implícita ATM
8-Nov-10	87.06	28.50
9-Nov-10	86.72	28.60
10-Nov-10	87.81	28.49
12-Nov-10	84.88	29.61
15-Nov-10	84.86	29.92
16-Nov-10	82.34	31.08
17-Nov-10	80.44	32.41
18-Nov-10	81.85	30.56
19-Nov-10	81.51	30.45
22-Nov-10	81.74	30.58
23-Nov-10	81.25	30.92
24-Nov-10	83.86	29.32
26-Nov-10	83.76	29.42
29-Nov-10	85.73	29.88
30-Nov-10	84.11	31.04
1-Dec-10	86.75	30.12
2-Dec-10	88.00	29.54
3-Dec-10	89.19	30.25
6-Dec-10	89.38	31.27
7-Dec-10	88.69	31.36
8-Dec-10	88.28	30.79
9-Dec-10	88.37	29.95
10-Dec-10	87.79	28.68
13-Dec-10	88.61	29.34
14-Dec-10	88.28	28.94
15-Dec-10	88.62	28.12
16-Dec-10	87.70	28.13
17-Dec-10	88.02	27.03
20-Dec-10	88.81	26.80
21-Dec-10	89.82	25.62
22-Dec-10	90.48	24.31
23-Dec-10	91.51	24.78
27-Dec-10	91.00	25.60
28-Dec-10	91.49	25.99
29-Dec-10	91.12	26.29
30-Dec-10	89.84	27.97
31-Dec-10	91.38	27.98
3-Jan-11	91.55	27.30
4-Jan-11	89.38	29.34
5-Jan-11	90.30	27.87
6-Jan-11	88.38	29.04
7-Jan-11	88.03	28.80
10-Jan-11	89.25	28.76
11-Jan-11	91.11	27.02
12-Jan-11	91.86	26.49
13-Jan-11	91.40	26.64
14-Jan-11	91.54	25.17
18-Jan-11	91.38	24.97
19-Jan-11	90.86	25.28
20-Jan-11	88.86	25.29
21-Jan-11	89.11	24.33
24-Jan-11	87.87	25.74
25-Jan-11	86.19	28.31
26-Jan-11	87.33	26.04
27-Jan-11	85.64	27.12
28-Jan-11	89.34	30.05
31-Jan-11	92.19	32.24
1-Feb-11	90.77	30.41
2-Feb-11	90.86	30.40
3-Feb-11	90.54	28.62
4-Feb-11	89.03	29.51
7-Feb-11	87.48	28.58
8-Feb-11	86.94	27.92
9-Feb-11	86.71	26.85
10-Feb-11	86.73	26.92
11-Feb-11	85.58	26.66
14-Feb-11	84.81	27.78
15-Feb-11	84.32	27.94
16-Feb-11	84.99	28.45
17-Feb-11	86.36	27.81
18-Feb-11	86.20	27.71
22-Feb-11	93.57	34.33
23-Feb-11	98.10	38.47
24-Feb-11	97.28	39.38
25-Feb-11	97.88	38.90
28-Feb-11	96.97	35.54
1-Mar-11	99.63	36.66
2-Mar-11	102.23	39.52
3-Mar-11	101.91	37.22
4-Mar-11	104.42	42.14
7-Mar-11	105.44	42.70
8-Mar-11	105.02	40.62
9-Mar-11	104.38	38.46
10-Mar-11	102.70	38.60
11-Mar-11	101.16	37.39
14-Mar-11	101.19	36.65
15-Mar-11	97.18	38.48
16-Mar-11	97.98	40.17
17-Mar-11	101.42	40.19
18-Mar-11	101.07	37.48
21-Mar-11	102.33	35.76
22-Mar-11	104.00	34.42
23-Mar-11	105.75	32.59
24-Mar-11	105.60	32.14
25-Mar-11	105.40	30.69
28-Mar-11	103.98	30.90
29-Mar-11	104.79	30.70
30-Mar-11	104.27	29.85
31-Mar-11	106.72	31.31
1-Apr-11	107.94	30.45

	Futuro WTI	Vol Implícita ATM
4-Apr-11	108.47	30.38
5-Apr-11	108.34	28.87
6-Apr-11	108.83	28.89
7-Apr-11	110.30	28.90
8-Apr-11	112.79	31.10
11-Apr-11	109.92	30.47
12-Apr-11	106.25	33.27
13-Apr-11	107.11	29.99
14-Apr-11	108.11	28.95
15-Apr-11	109.66	27.69
18-Apr-11	107.12	27.72
19-Apr-11	108.15	27.08
20-Apr-11	111.45	26.57
21-Apr-11	112.29	26.70
25-Apr-11	112.28	27.54
26-Apr-11	112.21	27.18
27-Apr-11	112.76	26.81
28-Apr-11	112.86	26.85
29-Apr-11	113.93	26.62
2-May-11	113.52	28.02
3-May-11	111.05	28.85
4-May-11	109.24	28.70
5-May-11	99.80	36.57
6-May-11	97.18	37.85
9-May-11	102.55	37.49
10-May-11	103.88	36.29
11-May-11	98.21	40.93
12-May-11	98.97	38.91
13-May-11	99.65	35.71
16-May-11	97.37	35.93
17-May-11	96.91	35.88
18-May-11	100.10	34.83
19-May-11	98.44	33.54
20-May-11	99.49	32.59
23-May-11	97.70	35.37
24-May-11	99.59	32.80
25-May-11	101.32	32.13
26-May-11	100.23	30.38
27-May-11	100.59	29.48
31-May-11	102.70	30.36
1-Jun-11	100.29	30.89
2-Jun-11	100.40	29.41
3-Jun-11	100.22	28.63
6-Jun-11	99.01	30.21
7-Jun-11	99.09	29.84
8-Jun-11	100.74	29.30
9-Jun-11	101.93	27.94
10-Jun-11	99.29	29.93
13-Jun-11	97.30	31.93
14-Jun-11	99.37	29.51
15-Jun-11	94.81	32.77
16-Jun-11	94.95	32.33
17-Jun-11	93.01	33.65
20-Jun-11	93.26	33.79
21-Jun-11	93.40	33.32
22-Jun-11	95.41	30.21
23-Jun-11	91.02	32.62
24-Jun-11	91.16	31.23
27-Jun-11	90.61	31.51
28-Jun-11	92.89	30.15
29-Jun-11	94.77	29.75
30-Jun-11	95.42	28.38
1-Jul-11	94.94	28.31
5-Jul-11	96.89	28.16
6-Jul-11	96.65	28.81
7-Jul-11	98.67	27.88
8-Jul-11	96.20	28.25
11-Jul-11	95.15	30.83
12-Jul-11	97.43	31.30
13-Jul-11	98.05	31.84
14-Jul-11	95.69	30.93
15-Jul-11	97.24	28.94
18-Jul-11	95.93	30.07
19-Jul-11	97.50	29.96
20-Jul-11	98.14	28.87
21-Jul-11	99.13	28.86
22-Jul-11	99.87	28.56
25-Jul-11	99.20	28.78
26-Jul-11	99.59	28.05
27-Jul-11	97.40	28.95
28-Jul-11	97.44	30.12
29-Jul-11	95.70	31.89
1-Aug-11	94.89	32.70
2-Aug-11	93.79	32.72
3-Aug-11	91.93	31.68
4-Aug-11	86.63	39.73
5-Aug-11	86.88	39.11
8-Aug-11	81.31	51.45
9-Aug-11	79.30	62.56
10-Aug-11	82.89	50.63
11-Aug-11	85.72	42.02
12-Aug-11	85.38	42.31
15-Aug-11	87.88	36.91
16-Aug-11	86.65	38.74
17-Aug-11	87.58	37.62
18-Aug-11	82.38	49.03
19-Aug-11	82.26	49.39
22-Aug-11	84.12	46.58
23-Aug-11	85.44	43.67
24-Aug-11	85.16	43.42

	Futuro WTI	Vol Implícita ATM
25-Aug-11	85.30	45.74
26-Aug-11	85.37	43.98
29-Aug-11	87.27	41.60
30-Aug-11	88.90	40.01
31-Aug-11	88.81	38.64
1-Sep-11	88.93	36.58
2-Sep-11	86.45	40.05
6-Sep-11	86.02	42.75
7-Sep-11	89.34	39.79
8-Sep-11	89.05	41.99
9-Sep-11	87.24	44.67
12-Sep-11	88.19	45.20
13-Sep-11	90.21	40.80
14-Sep-11	88.91	40.32
15-Sep-11	89.40	38.10
16-Sep-11	87.96	38.83
19-Sep-11	85.70	42.90
20-Sep-11	86.89	41.10
21-Sep-11	85.92	42.94
22-Sep-11	80.51	49.39
23-Sep-11	79.85	49.74
26-Sep-11	80.24	50.88
27-Sep-11	84.45	45.40
28-Sep-11	81.21	48.92
29-Sep-11	82.14	47.78
30-Sep-11	79.20	50.40
3-Oct-11	77.61	53.53
4-Oct-11	75.67	56.03
5-Oct-11	79.68	50.76
6-Oct-11	82.59	47.03
7-Oct-11	82.98	45.54
10-Oct-11	85.41	44.22
11-Oct-11	85.81	42.05
12-Oct-11	85.57	41.79
13-Oct-11	84.23	43.44
14-Oct-11	86.80	41.03
17-Oct-11	86.38	43.49
18-Oct-11	88.34	41.35
19-Oct-11	86.11	43.24
20-Oct-11	85.30	43.74
21-Oct-11	87.40	43.30
24-Oct-11	91.27	42.16
25-Oct-11	93.17	43.42
26-Oct-11	90.20	44.19
27-Oct-11	93.96	39.73
28-Oct-11	93.32	37.17
31-Oct-11	93.19	37.91
1-Nov-11	92.19	40.93
2-Nov-11	92.51	40.52
3-Nov-11	94.07	39.36
4-Nov-11	94.26	37.83
7-Nov-11	95.52	39.19
8-Nov-11	96.80	38.37
9-Nov-11	95.74	42.32
10-Nov-11	97.78	41.08
11-Nov-11	98.99	39.36
14-Nov-11	98.14	38.60
15-Nov-11	99.37	35.71
16-Nov-11	102.59	34.31
17-Nov-11	98.82	37.55
18-Nov-11	97.41	38.65
21-Nov-11	96.92	40.44
22-Nov-11	98.01	38.44
23-Nov-11	96.17	40.74
25-Nov-11	96.77	40.32
28-Nov-11	98.21	39.76
29-Nov-11	99.79	37.82
30-Nov-11	100.36	36.71
1-Dec-11	100.20	35.08
2-Dec-11	100.96	34.27
5-Dec-11	100.99	34.91
6-Dec-11	101.28	34.10
7-Dec-11	100.49	33.14
8-Dec-11	98.34	35.56
9-Dec-11	99.41	33.90
12-Dec-11	97.77	36.19
13-Dec-11	100.14	34.79
14-Dec-11	94.95	35.32
15-Dec-11	93.87	37.19
16-Dec-11	93.53	36.14
19-Dec-11	93.88	36.31
20-Dec-11	97.22	34.49
21-Dec-11	98.67	31.73
22-Dec-11	99.53	31.39
23-Dec-11	99.68	30.83
27-Dec-11	101.34	31.86
28-Dec-11	99.36	33.22
29-Dec-11	99.65	32.88
30-Dec-11	98.83	32.51
3-Jan-12	102.96	34.99
4-Jan-12	103.22	33.38
5-Jan-12	101.81	33.49
6-Jan-12	101.56	31.99
9-Jan-12	101.31	31.84
10-Jan-12	102.24	30.51
11-Jan-12	100.87	31.19
12-Jan-12	99.10	31.50
13-Jan-12	98.70	31.21
17-Jan-12	100.71	30.24
18-Jan-12	100.59	28.81

	Futuro WTI	Vol Implícita ATM
19-Jan-12	100.39	29.26
20-Jan-12	98.46	29.87
23-Jan-12	99.58	29.83
24-Jan-12	98.95	29.93
25-Jan-12	99.40	28.82
26-Jan-12	99.70	28.22
27-Jan-12	99.56	28.16
30-Jan-12	98.78	28.37
31-Jan-12	98.48	28.70
1-Feb-12	97.61	28.45
2-Feb-12	96.36	28.96
3-Feb-12	97.84	27.42
6-Feb-12	96.91	28.07
7-Feb-12	98.41	29.14
8-Feb-12	98.71	28.55
9-Feb-12	99.84	28.48
10-Feb-12	98.67	28.26
13-Feb-12	100.91	28.98
14-Feb-12	100.74	28.81
15-Feb-12	101.80	29.20
16-Feb-12	102.31	28.66
17-Feb-12	103.24	27.68
21-Feb-12	105.84	29.41
22-Feb-12	106.28	29.75
23-Feb-12	107.83	29.62
24-Feb-12	109.77	29.42
27-Feb-12	108.56	29.47
28-Feb-12	106.55	29.56