

Tasas

Instrumento	TNA	
Call 1d	36,50%	
Call 7d	37,50%	
Caucción 7d	37,14%	23/07/2018
Caucción 30d	39,71%	
CPD 1-30 días*	40,29%	
CPD 331-360 días*	43,04%	29/06/2018
BADLAR Priv. (>\$1mm)	35,56%	
TM20 Priv. (>\$20mm)	37,56%	20/07/2018
LEBAC 28d.	46,50%	Licitación del
LEBAC 63d.	45,00%	17/07/2018
LEBAC 91d.	43,75%	
TPM - Pase 7d.	40,00%	23/07/2018

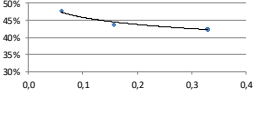
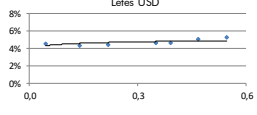
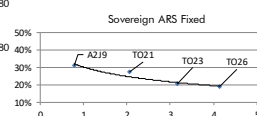
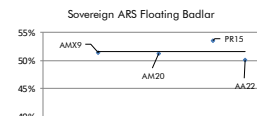
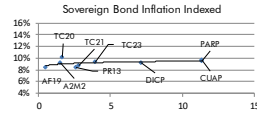
*TNA ponderada

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo S 02-19	AF19	70.481	3,75%	113,00	8,35%	0,52	08/02/2019
Galileo S 03-20	A2M2	30.000	4,00%	104,25	9,24%	1,55	06/03/2020
Boncor 20	TC20	57.362	2,25%	131,00	10,19%	1,64	28/04/2020
Bocoon 24	PK13	1.099	2,00%	390,00	8,49%	2,58	15/03/2024
Boncor 21	TC21	26.736	2,50%	133,25	8,67%	2,77	22/07/2021
Boncor 23	TC23	28.300	4,00%	91,50	9,42%	3,95	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	671,50	9,21%	7,12	31/12/2033
Par ARL 05	PARP	2.861	1,18%	268,00	9,51%	11,34	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	400,00	9,70%	11,35	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bonco TPM 20	TJ20	104.399	TPM+0%	105,00	44,97%	1,24	22/06/2020
H5BC 20	HSC50	1.606	TPM+0%	96,91	56,49%	1,15	04/08/2020
Barpo 20	BOC70	393	TPM+0%	111,07	44,65%	1,32	02/11/2020
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	100,75	51,53%	0,50	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	99,00	51,35%	1,06	01/03/2020
Bonco 22	PR15	3.235	BP+ 0,0%	151,00	53,58%	1,57	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	91,75	50,22%	1,86	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BDQ20	948	BP+ 4,45%	104,27	53,52%	0,53	03/02/2020
CABA TD C18	BDC30	1.706	BP+ 5,0%	103,30	53,52%	0,71	19/05/2020
CABA TD C20	BDC22	3.708	BP+ 5,0%	88,31	56,30%	1,69	24/01/2022
CABA TD C23	BDC28	13.262	BP+ 3,75%	85,00	63,42%	1,75	22/02/2028
PBA TD S1	PBD19	1.465	BP+ 4,0%	97,72	54,90%	0,93	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	82,50	61,98%	1,58	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	82,20	56,30%	1,98	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	93,13	56,30%	1,22	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	98,84	53,52%	1,32	23/02/2021
Sendoza 2021	PMU21	5.219	BP+ 4,375%	99,90	45,27%	1,58	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	87,08	60,54%	1,57	22/12/2021
Corporate ARS Linked Floating Badlar							
Hipoclerio 2020	BH400	6.078	TASA FIJA	97,87	44,34%	0,92	13/01/2020
Galicia 2020	BYC30	151	TASA FIJA	1.652,17	44,37%	1,06	18/05/2020
Supernavija 2022	BPCA0	4.768	BP+ 4,5%	94,65	61,44%	1,06	10/08/2020
T. Tarraja 2022	TN370	250	BP+ 3,5%	1.576,61	43,39%	1,57	11/07/2022
Corporate ARS Linked Fixed							
Macro 2022	BACBO	4.621	17,50%	96,80	21,14%	2,65	09/05/2022
YPF 2022	YCALO	4.602	16,50%	75,77	31,00%	2,50	09/05/2022
Sovereign ARS Fixed							
Bonco S Sep 18	TS18	25.000	21,20%	105,00	40,31%	0,13	19/09/2018
Bonco Dual Jun-19	A219	55.257	28,80%	2.894,00	31,33%	0,78	21/06/2019
Bonco S Oct 21	TO21	62.500	18,20%	90,00	27,17%	2,07	04/10/2021
Bonco S Oct 23	TO23	64.150	16,00%	93,25	20,36%	3,16	17/10/2023
Bonco S Oct 26	TO26	96.570	15,50%	93,85	18,71%	4,15	19/10/2026
Letes USD							
LTD68	18	800	-	99,80	4,57%	0,04	10/08/2018
LTD58	53	1.100	-	99,40	4,33%	0,14	14/09/2018
LTD08	81	1.039	-	99,04	4,46%	0,22	12/10/2018
LTDN8	130	1.098	-	98,38	4,69%	0,35	30/11/2018
LTD08	144	1.100	-	98,22	4,63%	0,39	14/12/2018
LTD9	172	950	-	97,69	5,08%	0,47	11/01/2019
LTDf9	270	757	-	97,23	5,23%	0,55	08/02/2019
Lebacos							
115G8	22	574.815	-	97,20	47,75%	0,06	15/08/2018
119S8	57	176.501	-	93,61	43,71%	0,16	19/09/2018
I21N8	120	32.682	-	87,78	42,35%	0,33	21/11/2018

Rotex - Dólar Futuro

Posición	Vta	Plazo	TC	Tasa Imp. C. Ant.	Var
SPOT A3500	23/07/2018		27,628		
DLR072018	31/07/2018	8	27,835	34,13%	27,88 -0,16%
DLR082018	31/08/2018	39	28,840	41,05%	28,89 -0,17%
DLR092018	28/09/2018	67	29,730	41,44%	29,81 -0,27%
DLR102018	31/10/2018	100	30,740	41,11%	30,86 -0,39%
DLR112018	30/11/2018	130	31,620	40,57%	31,75 -0,41%
DLR122018	28/12/2018	158	32,500	40,73%	32,65 -0,46%
DLR012019	31/01/2019	192	33,320	39,16%	33,50 -0,54%
DLR022019	29/02/2019	220	34,120	38,98%	34,30 -0,52%
DLR032019	28/03/2019	249	34,920	38,69%	35,10 -0,51%
DLR042019	30/04/2019	281	35,770	38,28%	35,95 -0,50%
DLR052019	31/05/2019	312	36,420	37,23%	36,60 -0,49%



Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	3.374	9,000%	102,17	6,70%	0,34	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,72	5,33%	0,71	22/04/2019
Bonar 20	AA20	1.205	8,000%	105,45	6,56%	0,81	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	99,19	7,33%	1,42	22/02/2021
Bonar 24	AY24	19.622	8,750%	104,69	7,87%	2,70	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	94,22	7,66%	3,02	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	6,25%	89,12	7,67%	3,90	11/01/2023
Bonar 35	AA25	3.494	5,750%	90,96	8,25%	4,63	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	94,31	8,69%	5,60	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	90,14	8,70%	5,97	26/12/2027
Disc 33	DICA	4.901	8,280%	94,62	9,29%	6,68	31/01/2033
Disc 33 NYL*	DICY	3.966	8,280%	95,38	9,17%	6,70	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	83,93	8,53%	6,86	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,25%	87,90	8,61%	6,63	06/07/2028
Bonar 37	AA37	2.021	7,625%	87,72	9,49%	8,75	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	83,12	9,24%	9,20	07/07/2036
Par 38*	PARA	1.230	2,500%	56,89	9,39%	9,99	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	59,59	8,91%	10,15	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	84,26	9,41%	10,02	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	78,62	9,13%	10,70	13/01/2048
Bonos Int. 17 NYL*	AC17	147	7,125%	79,70	9,13%	11,12	28/06/2117
Sub-Sovereign USD*							
Mendoza 18 NYL	BARX1	12	5,500%	99,91	5,87%	0,11	04/09/2018
Bs. As. 18 NYL	BP18	475	9,375%	100,33	6,69%	0,14	14/09/2018
Neuquen 21 NYL	NRH2	48	8,75%	102,53	6,08%	1,28	26/04/2021
Bs. As. 19 NYL	PBJ19	750	5,750%	99,04	6,94%	0,85	17/06/2019
Salta 22 NYL	SARH2	82	9,500%	98,77	10,65%	1,60	16/03/2022
Bs. As. 21 NYL	BP21	750	10,875%	103,69	8,33%	1,30	26/01/2021
CABA 21 NYL	CABA21	500	9,500%	102,22	9,50%	0,39	27/05/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	102,55	8,90%	0,26	09/06/2021
Córdoba 21 NYL	CO21D	725	7,125%	96,49	8,69%	2,52	10/02/2021
Bs. As. 23 NYL	PBJ23	750	6,500%	91,73	9,49%	2,96	15/02/2023
Jujuy 22 NYL	JSF22	210	8,25%	90,56	11,85%	3,25	20/09/2022
Córdoba 26	CO26	300	7,125%	92,05	9,80%	3,32	27/10/2026
Sta Fe 23 NYL**	SF23D	250	7,000%	90,93	9,93%	3,39	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	97,18	10,13%	3,55	16/03/2024
La Rioja 25 NYL	RIF25	300	9,750%	92,27	12,16%	3,65	24/02/2025
Mendoza 24 NYL	PMY24	500	8,375%	89,66	11,54%	3,71	20/05/2024
Salta 24 NYL	SA24D	350	9,125%	87,84	12,91%	3,74	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	83,88	14,41%	3,58	19/08/2024
Chubut 24 NYL	CH24D	250	9,375%	83,88	14,41%	3,58	19/08/2024
Chubut 26 NYL	PUL26	650	7,750%	79,56	14,17%	3,63	27/07/2026
Mun. Cord 24 NYL	MUNCOR24	150	8,75%	92,05	10,11%	3,96	23/09/2024
Entre Rios 25 NYL	ERF25	500	8,750%	86,20	12,62%	3,95	10/02/2025
Neuquen 25 NYL	NGUEN25	366	7,500%	82,88	12,01%	4,29	27/10/2025
Córdoba 24 NYL**	CO24D	510	7,450%	100,44	4,56	0,20	02/09/2024
Rio Negro 25 NYL**	RND25	300	7,750%	78,36	13,23%	4,57	08/12/2025
Bs. As. 27 NYL	PBJ27	1.750	7,875%	89,22	10,11%	5,55	15/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	96,00	10,58%	5,58	18/04/2028
CABA 27 NYL	CABA27	890	7,500%	91,71	9,18%	5,65	01/06/2027
Sta Fe 27 NYL**	SF27D	250	6,900%	82,11	10,39%	5,78	