

Tasas

Instrumento	TNA	
Call 1d	37,00%	
Call 7d	38,00%	
Cautión 7d	28,27%	17/08/2018
Cautión 30d	33,19%	
CPD 1-30 días*	39,92%	17/08/2018
CPD 331-360 día	41,28%	
BADLAR Priv. (>\$1 TM20 Priv. (>\$20	35,44%	16/08/2018
LEBAC 35d.	45,04%	Licitación del
LEBAC 63d.	45,00%	14/08/2018
LEBAC 98d.	42,75%	
TFM - Pase 7d.	45,00%	17/08/2018
U.S. 10-YR	2,86%	17/08/2018

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo S 02-19	AF19	70.481	3,75%	117,75	7,13%	0,45	08/02/2019
Galileo S 03-20	A4M2	30.000	4,00%	109,50	8,35%	1,48	06/03/2020
Boncor 20	TC20	57.362	2,25%	132,00	12,19%	1,55	28/04/2020
Bacon 24	PR13	1.083	2,00%	389,00	9,31%	2,53	15/03/2024
Boncor 21	TC21	26.736	2,50%	138,35	8,62%	2,70	22/07/2021
Boncor 23	TC23	28.300	4,00%	96,04	9,11%	3,89	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	724,00	8,64%	7,14	31/12/2033
Par ARL 05	PARP	2.861	1,18%	291,00	9,09%	11,41	31/12/2038
Car ARL 05	CUAP	23.434	3,31%	434,00	9,29%	11,55	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bonte TPM 20	TJ20	104.399	TPM+0%	108,75	49,48%	1,13	22/06/2020
HSCB 20	HSC50	1.606	TPM+0%	96,91	62,17%	1,18	04/08/2020
Barpo 20	BOC70	393	TPM+0%	104,21	50,01%	1,32	02/11/2020
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	105,00	48,18%	0,44	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	103,75	48,90%	1,01	01/03/2020
Bacon 22	PR15	3.235	BP+ 0,0%	155,90	53,25%	1,40	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	94,00	50,30%	1,73	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD2C0	711	BP+ 4,45%	70,80	60,26%	0,68	03/02/2020
CABA TD C18	BD3C0	1.706	BP+ 5,0%	95,20	55,88%	0,71	19/05/2020
CABA TD C20	BDC22	3.708	BP+ 5,0%	86,70	58,69%	1,59	24/01/2022
CABA TD C23	BDC28	13.262	BP+ 3,75%	79,19	58,69%	2,00	22/02/2028
PBA TD S1 C2	PB19	1.465	BP+ 4,0%	96,60	58,13%	0,85	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	90,00	57,63%	1,58	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	81,00	58,69%	1,85	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	95,21	57,28%	1,15	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	92,44	64,43%	1,18	23/02/2021
Mendoza 2021	PMU21	5.219	BP+ 4,375%	89,50	44,87%	1,47	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	90,23	60,11%	1,51	22/12/2021
Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	TASA FIJA	90,63	43,95%	0,84	13/01/2020
Galicia 2020	BYC30	1.51	TASA FIJA	1.563,42	43,98%	1,08	18/05/2020
Supervielle 2022	BPCA0	4.768	BP+ 4,5%	89,97	59,56%	1,11	10/08/2020
T. Naranjita 2022	TN370	250	BP+ 3,5%	1.621,50	43,00%	1,51	11/07/2022
Corporate ARS Linked Fixed							
Macro 2022	BACBO	4.621	17,50%	82,25	42,22%	2,20	09/05/2022
YPF 2022	YCALO	4.602	16,50%	66,91	38,63%	2,29	09/05/2022
Sovereign ARS Fixed							
Bonte S Sep 18	TS18	25.000	21,20%	107,50	44,86%	0,06	19/09/2018
Bonos Dual Jun-19	A219	59.588	28,80%	3.065,75	34,64%	0,71	21/06/2019
Bonte S Oct 21	TO21	62.500	18,20%	88,50	29,16%	0,97	04/10/2021
Bonte S Oct 23	TO23	64.150	16,00%	88,50	22,76%	2,99	17/10/2023
Bonte S Oct 24	TO24	66.570	15,50%	88,50	21,98%	3,30	19/10/2024
Letas USD							
LTDS8	28	1.100	-	99,69	4,67%	0,07	14/09/2018
LTDO8	56	1.039	-	99,26	5,35%	0,14	12/10/2018
LTDN8	105	1.098	-	98,30	6,24%	0,28	30/11/2018
LTDE8	119	1.100	-	98,22	5,80%	0,32	14/12/2018
LTDS9	147	950	-	97,61	6,29%	0,39	11/01/2019
LTDF9	175	757	-	97,22	6,14%	0,47	08/02/2019
Lebac							
11958	29	450.525	-	96,62	44,00%	0,08	19/09/2018
11708	57	136.010	-	94,79	35,23%	0,16	17/10/2018

Dólar BCRA A3500

Plazo	Var. directa	Var. Anual
7d	2,0%	106%
31d	8,4%	99%
63d	6,9%	40%
92d	22,5%	89%
182d	51,5%	103%
365d	72,6%	73%

Kotex - Dólar Futuro

Resolución	Via	Plazo	TC	Tasa Imp.	C. Ant.	Var
SPO1 A3500	17/08/2018		29,794			
DLR082018	31/08/2018	14	30,200	35,51%	30,09	0,37%
DLR092018	28/09/2018	42	31,100	38,09%	30,98	0,39%
DLR102018	31/10/2018	75	32,050	36,85%	31,96	0,28%
DLR112018	30/11/2018	105	33,065	38,16%	33,00	0,20%
DLR122018	28/12/2018	133	33,940	38,19%	33,83	0,33%
DLR012019	31/01/2019	167	34,900	37,45%	34,80	0,29%
DLR022019	28/02/2019	195	35,900	38,36%	35,80	0,28%
DLR032019	29/03/2019	224	36,800	38,32%	36,70	0,27%
DLR042019	30/04/2019	256	37,550	37,11%	37,45	0,27%
DLR052019	31/05/2019	287	38,350	36,52%	38,25	0,26%
DLR062019	28/06/2019	315	39,140	36,35%	39,04	0,26%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	3.374	9,000%	103,16	4,88%	0,26	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,250%	99,90	6,53%	0,63	22/04/2019
Bonar 20	AC20	1.205	8,000%	102,94	8,16%	1,87	08/10/2020
Bonos Int 21 NYL*	AA21	4.497	6,875%	95,49	9,00%	2,32	22/04/2021
Bonar 24	AY24	19.422	8,750%	101,73	9,25%	2,58	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	90,25	9,18%	3,00	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	4,625%	84,83	9,06%	3,79	11/01/2023
Bonar 35	AA25	3.494	5,750%	84,50	10,10%	4,46	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	88,22	9,94%	5,42	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	83,86	9,95%	6,00	26/01/2027
Disc 33	DICA	4.901	8,280%	87,75	10,50%	6,39	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	88,38	10,38%	6,41	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	77,57	9,76%	6,64	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	80,80	9,91%	6,68	06/07/2028
Bonar 37	AA37	2.021	7,625%	81,30	10,52%	8,29	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	77,37	10,07%	8,80	07/07/2036
Par 38*	PARA	1.230	2,500%	55,40	9,70%	9,81	31/12/2038
Par 38 NYL*	PARY	9,22%	2,500%	58,02	9,22%	9,97	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	78,74	10,12%	9,45	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	73,70	9,78%	10,13	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	74,55	9,78%	10,32	28/06/2117
Sub-Sovereign USD*							
Mendoza 18 NYL	BARX1	12	5,000%	99,58	16,92%	0,03	04/09/2018
Bs. As. 18 NYL	BP18	475	9,375%	100,07	7,94%	0,06	14/09/2018
Neuquén 21 NYL	NRH2	48	8,750%	101,36	7,04%	1,33	26/04/2021
Bs. As. 19 NYL	PNR19	750	5,750%	98,03	8,41%	0,77	17/06/2019
Salta 22 NYL	SARH2	82	5,000%	98,13	11,13%	1,52	16/03/2022
Bs. As. 21 NYL	BP21	750	10,875%	99,03	11,94%	1,25	26/01/2021
CABA 21 NYL	CABA21	500	9,500%	99,20	9,74%	0,92	09/02/2021
Bs. As. PB1 21 NYL	PB121	900	9,500%	96,11	12,27%	1,94	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	89,62	11,88%	2,40	10/06/2021
Bs. As. 22 NYL	PBF22	750	6,500%	85,62	12,00%	2,92	15/02/2023
Jujuy 22 NYL	JUF22	210	8,625%	91,09	11,72%	3,18	20/09/2022
Córdoba 26	CO26	300	7,125%	84,60	12,58%	3,15	27/10/2026
Sa Fe 23 NYL**	SF23D	250	7,000%	87,62	11,13%	3,28	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	91,08	12,05%	3,41	16/03/2024
La Rioja 25 NYL	RIF25	300	9,750%	87,49	13,71%	3,50	24/02/2025
Mendoza 24 NYL	PMY24	500	8,375%	85,17	13,05%	3,58	20/05/2024
Salta 24 NYL	SA24D	350	9,125%	81,60	15,10%	3,58	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	78,87	16,30%	3,63	19/08/2024
T. Fuego 27 NYL	FUL27	12.244	9,000%	90,06	12,24%	4,54	19/04/2027
Chubut 26 NYL	PUL26	500	7,500%	75,57	15,77%	3,56	27/07/2026
Mun. Cord 24 NYL	MUNCOR24	150	8,750%	85,40	12,13%	3,80	20/09/2024
Entre Ríos 25 NYL	ERF25	500	8,750%	81,34	14,19%	4,00	13/02/2025
Neuquén 25 NYL	NGUEN25	366	7,500%	77,47	13,73%	4,13	27/10/2025
Córdoba 24 NYL**	CO24D	510	7,450%	82,52	11,87%	4,38	02/09/2024
Río Negro 25 NYL**	RND25	300	7,500%	75,31	14,21%	4,44	08/12/2025
Bs. As. 27 NYL	PBJ27	1.750	8,750%	80,35	12,14%	5,30	15/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	89,25	11,96%	5,36	18/04/2028
CABA 27 NYL	CABA27	890	7,500%	84,50	10,73%	5,44	01/06/2027
Sa Fe 27 NYL**	SF27D	250	6,900%	76,64	11,67%	5,59	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	75,09			