

Tasas

Instrumento	TNA
Call 1d	37,00%
Call 7d	38,00%
Caucción 7d	32,58%
Caucción 30d	34,84%
CPD -130 días*	39,92%
CPD 331-360 día	41,28%
BADLAR Priv. (>\$1)	35,63%
TM20 Priv. (>\$20)	37,19%
LEBAC 35d.	45,04%
LEBAC 63d.	45,00%
LEBAC 98d.	42,75%
TFM - Fase 7d.	45,00%
U.S. 10-YR	2,85%

Dólar BCRAA3500

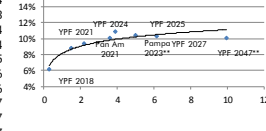
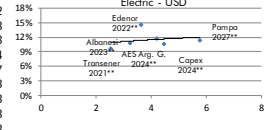
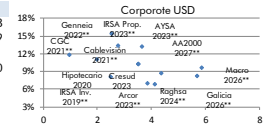
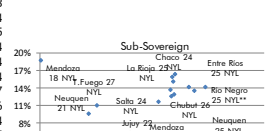
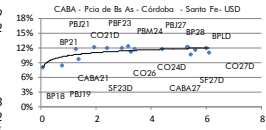
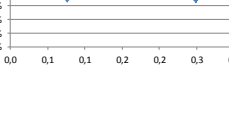
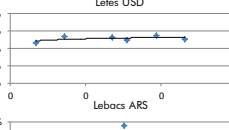
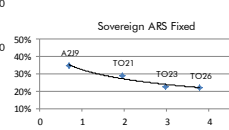
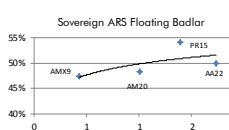
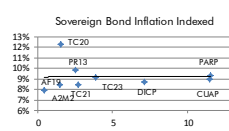
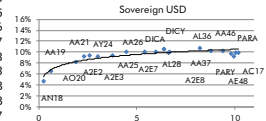
Plazo	Var. directa	Var. Anual
8d	-0,1%	-6%
32d	8,4%	9%
61d	8,8%	53%
92d	23,5%	94%
181d	50,4%	103%
368d	73,4%	73%

Rofax - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var
SPOT A3500	21/08/2018	-	29,967			
DLR082018	31/08/2018	10	30,260	35,72%	30,20	0,20%
DLR092018	28/09/2018	38	31,160	38,25%	31,10	0,19%
DLR102018	31/10/2018	71	32,137	37,23%	32,05	0,27%
DLR112018	30/11/2018	101	33,075	37,48%	33,07	0,03%
DLR122018	28/12/2018	129	33,960	37,70%	33,94	0,06%
DLR012019	31/01/2019	163	34,954	37,27%	34,90	0,15%
DLR022019	28/02/2019	191	35,850	37,52%	35,90	-0,14%
DLR032019	29/03/2019	220	36,740	37,50%	36,80	-0,16%
DLR042019	30/04/2019	252	37,550	36,65%	37,55	0,00%
DLR052019	31/05/2019	283	38,350	36,08%	38,35	0,00%
DLR062019	28/06/2019	311	39,140	35,93%	39,14	0,00%
DLR072019	31/07/2019	344	39,850	34,99%	39,85	0,00%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	3.374	9,000%	103,21	4,72%	0,26	22/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,250%	99,89	6,55%	0,63	22/04/2019
Bonar 20	AA20	1.205	8,000%	101,84	8,22%	0,17	08/12/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	95,08	6,15%	4,31	22/04/2021
Bonar 24	AY24	19.422	8,750%	101,53	9,34%	2,57	05/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	89,96	9,29%	3,00	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	4,625%	84,03	9,32%	3,78	11/01/2023
Bonar 35	AA25	3.494	5,750%	84,37	10,14%	4,45	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	87,76	10,04%	5,41	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	83,38	10,05%	5,99	26/01/2027
Disc 33	DICA	4.901	8,280%	87,62	10,52%	6,39	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	87,72	10,51%	6,39	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	76,78	9,92%	6,62	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	80,13	10,04%	6,66	06/07/2028
Bonar 37	AA37	2.021	7,625%	80,34	10,67%	8,22	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	76,78	10,16%	8,76	07/07/2036
Par 38*	PARA	1.230	2,500%	55,41	9,70%	9,81	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	57,59	9,30%	9,94	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	77,92	10,23%	9,38	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	72,95	9,85%	10,05	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	73,60	9,90%	10,19	28/06/2117
Sub-Sovereign USD*							
Mendoza 18 NYL	BARX1	12	5,500%	99,56	18,76%	0,03	04/09/2018
Bs. As. 18 NYL	BP18	475	9,375%	100,06	8,04%	0,06	14/09/2018
Neuquen 21 NYL	NRH2	48	8,750%	98,10	9,61%	1,30	26/04/2021
Bs. As. 19 NYL	FB19	750	5,750%	97,98	8,48%	0,77	17/06/2019
Salta 22 NYL	SARDH	82	5,500%	98,28	11,03%	1,52	16/03/2022
Bs. As. 21 NYL	BP21	750	10,875%	99,25	11,75%	1,25	26/01/2021
CABA 21 NYL	CABA21	500	9,500%	99,14	9,79%	0,22	19/02/2021
Bs. As. PB1 21 NYL	PB121	900	9,500%	96,27	12,18%	1,93	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	89,45	11,97%	2,39	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	85,49	12,06%	2,92	15/02/2023
Jujuy 22 NYL	JUS22	210	8,625%	91,09	11,73%	3,17	20/09/2022
Córdoba 26	CO26	300	7,125%	85,05	12,40%	3,16	27/10/2026
Sa Fe 23 NYL**	SF23D	250	7,000%	87,21	11,28%	3,27	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	91,52	11,91%	3,41	16/03/2024
La Rioja 25 NYL	RIF25	300	9,750%	87,36	13,75%	3,50	24/02/2025
Mendoza 24 NYL	PMY24	500	8,375%	85,77	12,85%	3,58	20/05/2024
Salta 24 NYL	SA24D	350	9,125%	81,37	15,18%	3,57	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	78,67	16,38%	3,62	19/08/2024
Fuquog 27 NYL	FU27	200	9,500%	88,98	12,60%	3,47	09/04/2027
Chubut 26 NYL	PUL26	500	7,500%	75,25	15,90%	3,56	27/07/2026
Entr. Cord 24 NYL	MUNCOR24	150	8,750%	85,84	11,99%	3,80	23/09/2024
Entre Ríos 25 NYL	ERF25	500	8,750%	81,29	14,20%	4,00	10/02/2025
Neuquen 25 NYL	NGUEN25	366	7,500%	78,18	13,50%	4,13	27/10/2025
Córdoba 24 NYL**	CO24D	510	7,450%	82,71	11,82%	4,39	02/09/2024
Río Negro 25 NYL**	RND25	300	7,500%	75,38	14,19%	4,44	08/12/2025
Bs. As. 27 NYL	PBJ27	1.750	8,750%	80,19	12,18%	5,29	15/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	88,43	12,13%	5,34	18/04/2028
CABA 27 NYL	CABA27	890	7,500%	84,28	10,78%	5,43	01/06/2027
Sa Fe 27 NYL**	SF27D	250	6,900%	76,70	11,66%	5,59	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	75,38	11,95%	5,99	02/08/2027
Par Bs. As. NYL	BLPD	446	4,000%	63,07	10,99%	6,10	15/05/2035



Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gaíllo S 02-19	AF19	70.481	3,75%	117,50	7,94%	0,45	08/02/2019
Gaíllo S 03-20	A2M2	30.000	4,00%	109,50	8,44%	1,47	06/03/2020
Boncor 20	TC20	57.362	2,25%	132,00	12,29%	1,55	28/04/2020
Bacon 24	PR13	1.083	2,00%	385,00	9,81%	2,52	15/03/2024
Bonar 21	TC21	26.736	2,50%	139,00	8,49%	2,70	22/07/2021
Bonar 23	TC23	28.200	4,00%	96,04	9,14%	3,88	06/03/2023
Disc ARL 05	D1C1P	10.472	5,83%	72,00	8,71%	7,13	31/12/2033
Par ARL 05	PARP	2.861	1,18%	295,00	9,88%	11,44	31/12/2038
CAR ARL 05	CUAP	23.434	3,31%	434,00	9,30%	11,54	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bonte TPM 20	TJ20	104.399	TPM+0%	109,35	50,27%	1,12	22/06/2020
HSCB 20	HSC50	1.606	TPM+0%	96,91	63,62%	1,17	04/08/2020
Barpo 20	BOC70	393	TPM+0%	104,36	51,37%	1,31	02/11/2020
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	105,50	47,30%	0,44	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	104,50	48,33%	1,01	01/03/2020
Bacon 22	PR15	3.235	BP+ 0,0%	155,25	54,02%	1,39	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	95,00	49,83%	1,73	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD2C0	711	BP+ 4,45%	70,94	60,36%	0,68	03/02/2020
CABA TD C18	BD3C0	1.706	BP+ 5,0%	94,64	57,53%	0,70	19/05/2020
CABA TD C20	BD2C2	3.708	BP+ 5,0%	86,70	61,80%	1,56	24/01/2022
CABA TD C23	BD2C8	13.262	BP+ 3,75%	77,25	61,80%	1,91	22/02/2028
PBA TD S1 C2	PB19	1.465	BP+ 4,0%	96,60	58,38%	0,85	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	90,00	57,88%	1,57	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	81,00	61,80%	1,79	14/04/2025
Río Negro 2020	RN20	1.800	BP+ 5,0%	89,99	64,69%	1,11	06/07/2020
Neuquen 2021	BNF21	1.912	BP+ 5,0%	84,41	63,24%	1,31	23/02/2021
Mendoza 2021	PMU21	5.219	BP+ 4,375%	89,50	45,10%	1,46	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	90,37	60,36%	1,51	22/12/2021
Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	TASA FIJA	90,63	44,18%		