

Tasas

Instrumento	TNA	
Call 1d	42,00%	
Call 7d	42,00%	
Caucción 7d	32,50%	27/08/2018
Caucción 30d	35,26%	
CPD 1-30 días*	38,99%	
CPD 331-360 día	37,10%	24/08/2018
BADLAR Priv. (>S1	35,06%	
TM20 Priv. (>S20	36,88%	24/08/2018
LEBAC 35d.	45,04%	
LEBAC 63d.	45,00%	Licitación del
LEBAC 98d.	42,75%	14/08/2018
TPM - Fase 7d.	45,00%	27/08/2018
U.S. 10-Yr	2,84%	27/08/2018

Bonds

Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo \$ 02-19	AF19	70.481	3,75%	118,65	7,59%	0,43	08/02/2019
Gatillo \$ 03-20	AM20	30.000	4,00%	110,00	8,72%	1,46	06/03/2020
Boncor 20	TC20	57.362	2,25%	141,00	8,43%	1,56	28/04/2020
Bonca 24	PR13	1.083	2,00%	380,50	10,70%	2,48	15/03/2024
Boncor 21	TC21	26.736	2,50%	139,10	8,79%	2,68	22/07/2021
Boncor 23	TC23	28.300	4,00%	95,25	9,59%	3,85	06/03/2023
DIS ARL 05	DICP	10.472	5,83%	713,00	9,01%	7,06	31/12/2023
PAR ARL 05	PARP	2.861	1,18%	287,00	9,31%	11,32	31/12/2038
C-Par ARL 05	CUAP	23.334	3,31%	405,00	10,02%	11,05	31/12/2045

Sovereign and corporate ARS Floating Monetary Policy								
Bonle TPM 20	TJ20	104.399	TPM+0%	112,75	47,43%	1,12	22/06/2020	-4,3%
HSCB 20	HSCSO	1.606	TPM+0%	96,91	63,62%	1,15	04/08/2020	7,3%
Barpo 20	BOC70	393	TPM+0%	105,07	51,37%	1,29	02/11/2020	-1,4%

Sovereign ARS Floating Badlar								
Bonar 19	AMX9	39.263	BP+ 2,5%	106,00	48,01%	0,42	11/03/2019	5,9%
Bonar 20	AM20	16.728	BP+ 3,25%	105,00	48,76%	0,99	01/03/2020	6,5%
Bonca 22	PR15	3.235	BP+ 0,0%	157,00	53,83%	1,38	04/10/2022	10,2%
Bonar Abr 22	AA22	53.625	BP+ 2,0%	95,20	50,40%	1,71	04/04/2022	7,7%

Sub-Sovereign ARS Floating Badlar								
CABA TD C16	BDC10	711	BP+ 4,45%	71,50	60,58%	0,66	03/02/2020	15,0%
CABA TD C18	BDC30	1.706	BP+ 5,0%	95,36	57,44%	0,68	19/05/2020	13,0%
CABA TD C20	BDC22	3.708	BP+ 5,0%	86,70	60,58%	1,55	24/01/2022	15,0%
CABA TD C23	BDC28	13.262	BP+ 3,75%	78,45	60,58%	1,93	22/02/2028	15,0%
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	98,00	63,09%	0,83	06/12/2019	16,8%
PBA TD 2022	PBY22	15.182	BP+ 3,83%	90,00	58,09%	1,55	31/05/2022	13,3%
PBA TD 2025	PBA25	30.000	BP+ 3,75%	81,00	62,01%	1,77	14/04/2025	16,0%
Rio Negro 2020	RN20	1.800	BP+ 5,0%	90,75	64,91%	1,09	06/07/2020	18,0%
Nouquén 2021	BNF21	1.912	BP+ 5,0%	84,55	64,18%	1,29	23/02/2021	17,5%
Mendoza 2021	PMJ21	5.219	BP+ 4,375%	93,00	45,30%	1,46	09/06/2021	11,9%
Salto 2021	SA21	400	BP+ 5,0%	90,00	61,29%	1,48	22/12/2021	15,5%

Corporate ARS Linked Floating Badlar								
Hipotecario 2020	BH400	6.078	TASA FIJA	90,63	44,37%	0,82	13/01/2020	3,2%
Galicia 2020	BYC30	151	TASA FIJA	1.574,41	44,41%	1,06	18/05/2020	3,2%
Supervielle 2022	BPCA0	4.768	BP+ 4,5%	89,89	61,34%	1,09	10/08/2020	15,5%
T. Naranja 2022	TN370	250	BP+ 3,5%	1.631,99	43,42%	1,48	11/07/2022	2,5%

Corporate ARS Linked Fixed								
Macro 2022	BACBO	4.621	17,50%	82,59	42,61%	2,17	09/05/2022	38,8%
YPF 2022	YCALO	4.602	16,50%	67,23	38,71%	2,27	09/05/2022	35,5%

Sovereign ARS Fixed								
Bonle 3 Sep 18	TS18	25.000	21,20%	108,40	41,80%	0,05	19/09/2018	38,2%
Bonos Dact Jun-19	A219	61.832	28,80%	3.136,48	24,06%	0,72	21/06/2019	22,8%
Bonle 5 Oct 21	TO21	62.500	18,20%	88,25	29,61%	1,95	04/10/2021	27,7%
Bonle 5 Oct 23	TO23	62.500	16,00%	89,50	22,49%	2,98	17/10/2023	21,4%
Bonle 5 Oct 26	TO26	96.570	15,50%	84,25	22,18%	3,77	19/10/2026	21,1%

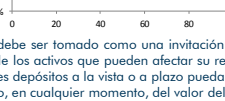
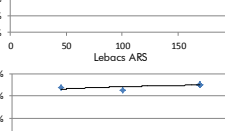
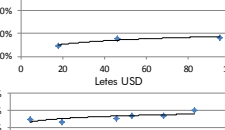
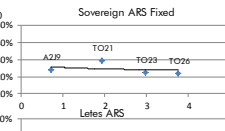
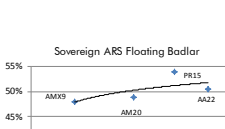
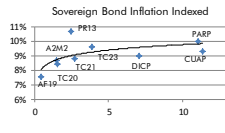
Letes ARS	Days	Ami Out.	Coupon	Price	TNA	MD	Maturity
LTP58	18	9.713	S/C				14/09/2018
L2P58	18	49.275	2,06%	111,34	34,77%	0,04	14/09/2018
LTP08	46	33.000	2,06%	108,05	37,87%	0,10	12/10/2018
LTPN8	95	25.773	3,00%	100,90	38,35%	0,22	30/11/2018
LTPM9	214	10.582	2,85%	S/C			29/03/2019

Letes USD	Days	Ami Out.	Coupon	Price	TNA	MD	Maturity
LTDS8	18	1.100	-	99,76	4,96%	0,05	14/09/2018
LTD08	46	1.039	-	99,44	4,60%	0,12	12/10/2018
LTDN8	95	1.098	-	98,73	5,05%	0,25	30/11/2018
LTD8D	109	1.100	-	98,43	5,40%	0,30	14/12/2018
LTD9F	137	950	-	98,05	5,38%	0,37	11/01/2019
LTD9F	165	1.187	-	97,36	6,04%	0,45	08/02/2019

Lebac	Days	Ami Out.	Coupon	Price	TNA	MD	Maturity
11958	50	443.025	-	97,54	41,84%	0,06	19/09/2018
11708	50	127.510	-	94,65	41,26%	0,14	17/10/2018
121N8	85	59.639	-	90,99	42,50%	0,23	21/11/2018

Rofex - Dólar Futuro

Posición	Vta.	Plazo	TC	Tasa Imp.	C. Ant.	Var
SPOT A3500	27/08/2018	-	30,916			
DLR082018	31/08/2018	4	31,010	27,80%	30,85	0,52%
DLR092018	28/09/2018	32	31,935	37,60%	31,73	0,65%
DLR102018	31/10/2018	65	32,875	35,59%	32,60	0,84%
DLR112018	30/11/2018	95	33,700	34,60%	33,35	1,05%
DLR122018	28/12/2018	123	34,550	34,88%	34,15	1,17%
DLR012019	31/01/2019	157	35,520	34,62%	35,26	0,74%
DLR022019	28/02/2019	185	36,500	35,64%	36,23	0,76%
DLR032019	29/03/2019	214	37,450	36,05%	37,13	0,88%
DLR042019	30/04/2019	246	38,320	35,53%	38,03	0,78%
DLR052019	31/05/2019	277	39,220	35,39%	39,00	0,56%
DLR062019	28/06/2019	305	40,010	35,20%	39,79	0,55%
DLR072019	31/07/2019	338	40,720	34,25%	40,50	0,54%



Bonds

Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	3.374	9,000%	103,05	5,70%	0,25	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,01	6,35%	0,61	22/04/2019
Bonar 20	AO20	1.205	8,000%	103,25	8,07%	1,85	08/10/2020
Bonos Int.21 NYL*	AA21	4.497	6,875%	94,43	9,50%	2,29	22/04/2021
Bonar 24	AY24	19.622	8,750%	100,10	9,89%	2,53	07/05/2024
Bonos Int. 22 NYL*	AZ22	3.250	5,625%	89,49	9,49%	2,98	26/01/2022
Bonos Int. 23 NYL*	AZ23	1.750	4,625%	83,75	9,43%	3,76	11/01/2023
Bonar 35	AA25	3.494	5,750%	82,66	10,67%	4,41	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	87,61	10,08%	5,39	22/04/2026
Bonos Int. 27 NYL*	AZ27	3.750	6,875%	82,83	10,17%	5,96	26/01/2027
Disc 33	DICA	4.901	9,280%	86,29	10,73%	6,33	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	87,45	10,56%	6,37	31/12/2033
Bonos Int. 28 NYL*	AZ28	4.250	5,875%	76,82	9,92%	6,61	11/01/2028
Bonos Int. 28 NYL*	AL28	1.200	6,625%	80,05	10,06%	6,64	06/07/2028
Bonar 37	AA37	2.021	7,625%	81,07	10,58%	8,24	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	76,81	10,16%	8,74	07/07/2036
Par 38*	PARA	1.230	2,500%	55,78	9,64%	9,81	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	57,12	9,39%	9,90	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	77,91	10,23%	9,36	22/04/2046
Bonos Int. 48 NYL*	AE48	4.300	6,875%	73,16	9,85%	10,06	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	73,95	9,86%	10,22	28/06/2117

Sub-Sovereign USD*							
Mendoza 18 NYL	BARX1	12	5,500%	99,56	33,00%	0,01	04/09/2018
Bs. As. 18 NYL	BP18	475	9,375%	100,12	6,11%	0,04	14/09/2018
Nouquén 21 NYL	NRH2	48	8,750%	98,04	9,67%	1,28	26/04/2021
Bs. As. 21 NYL	PB19	750	5,500%	98,02	8,48%	0,75	17/06/2019
Salta 22 NYL	SARH2	82	9,500%	98,18	11,11%	1,50	16/03/2022
Bs. As. 21 NYL	BP21	750	10,875%	99,72	11,36%	1,24	26/01/2021
CABA 21 NYL	CABA21	500	9,500%	98,91	9,97%	1,33	19/02/2021
Bs. As. PB1 21 NYL	PB121	900	9,500%	96,63	11,99%	1,92	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	89,23	12,10%	2,38	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	85,46	12,10%	2,90	15/02/2023
Jujuy 22 NYL	JUS22	210	8,625%	79,91	16,05%	3,04	20/09/2022
Córdoba 26	CO26	300	7,125%	84,33	12,71%	3,13	27/10/2026
Sta Fe 23 NYL**	SF23D	250	7,000%	87,25	11,28%	3,28	23/03/2023
PBA24	PBA24	1.250	9,125%	90,11	12,38%	3,28	16/03/2024
La Rioja 25 NYL	RF25	300	9,750%	85,27	14,63%	3,65	24/02/2025
Mendoza 24 NYL	PWY24	500	8,750%	85,45	12,97%	3,56	20/05/2024
Salta 24 NYL	SA24D	350	9,125%	80,60	15,48%	3,55	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	78,31	16,53%	3,60	19/08/2024
T.Fuego 27 NYL	TFU27	200	8,500%	86,19	13,57%	3,43	19/04/2027
Chubut 26 NYL	PUL26	650	7,750%	74,80	16,11%	3,53	27/07/2026
Mun. Cord 24 NYL	MUNCOR24	150	7,875%	85,86	11,99%	3,78	23/09/2024
Entre Rios 25 NYL	ERF25	500	8,750%	80,47	14,49%	3,97	10/02/2025
Nouquén 25 NYL	NQUEN25	366					