

Tasas

Instrumento	TNA	
Call 1d	46,00%	
Call 7d	47,50%	06/08/2018
Caucción 7d	41,75%	
Caucción 30d	40,00%	
CPD 1-30 días*	39,61%	16/07/2018
CPD 31-360 días*	38,03%	
BADLAR Priv. (>5Tmm)	34,38%	03/08/2018
TM20 Priv. (>50mm)	35,63%	
LEBAC 28d.	46,50%	Licitación del
LEBAC 63d.	45,00%	17/07/2018
LEBAC 91d.	43,75%	
TPM - Fase 7d.	40,00%	06/08/2018
U.S. 10-YR	2,94%	06/08/2018

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo S 02-19	AF19	70.481	3,75%	114,90	8,55%	0,48	08/02/2019
Gatillo S 03-20	A2M2	30.000	4,00%	108,00	8,04%	1,52	06/03/2020
Boncor 20	TC20	57.362	2,25%	136,00	8,94%	1,62	28/04/2020
Bocora 24	PR13	1.099	2,00%	392,00	9,02%	2,53	15/03/2024
Boncor 21	TC21	26.736	2,50%	139,50	7,61%	2,75	22/07/2021
Boncor 23	TC23	28.300	4,00%	94,93	8,91%	3,93	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	741,00	8,05%	7,29	31/12/2033
Par ARL 05	PARP	2.861	1,18%	295,00	8,80%	11,54	31/12/2038
Cu-Par ARL 05	CUAP	23.434	3,31%	436,50	9,07%	11,73	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bona TPM 20	TJ20	104.399	TPM+0%	105,70	45,79%	1,20	22/06/2020
HSCB 20	HSC50	1.606	TPM+0%	96,91	56,49%	1,27	04/08/2020
Barpo 20	BOC70	393	TPM+0%	102,61	44,65%	1,42	02/11/2020
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	105,00	44,08%	0,48	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	101,50	49,81%	1,04	01/03/2020
Bonar 22	PR15	3.235	BP+ 0,0%	154,40	52,67%	1,54	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	93,75	49,38%	1,83	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD20C	711	BP+ 4,45%	69,54	60,31%	0,72	03/02/2020
CABA TD C18	BD30C	1.706	BP+ 5,0%	103,51	55,93%	0,67	19/05/2020
CABA TD C20	BD22C	3.708	BP+ 5,0%	86,70	58,75%	1,63	24/01/2022
CABA TD C23	BD28C	13.262	BP+ 3,75%	86,66	58,75%	1,82	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	96,60	58,39%	0,89	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	90,00	57,69%	1,62	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	82,20	58,75%	1,89	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	93,58	57,33%	1,18	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	90,70	64,49%	1,21	23/02/2021
Mendoza 2021	PMU21	5.219	BP+ 4,375%	89,50	44,92%	1,51	09/06/2021
Salto 2021	SA21	400	BP+ 5,0%	88,63	60,17%	1,54	22/12/2021
Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	TASA FIJA	91,11	43,99%	0,88	13/01/2020
Galicia 2020	BYC30	151	TASA FIJA	1.675,56	44,03%	1,03	18/05/2020
Supervivencia 2022	BPCA0	4.768	BP+ 4,5%	93,02	65,96%	1,01	10/08/2020
T. Naranja 2022	TN370	250	BP+ 3,5%	1.599,30	43,05%	1,54	11/07/2022
Corporate ARS Linked Fixed							
Macro 2022	BACBO	4.621	17,50%	81,57	41,44%	2,25	09/05/2022
YPF 2022	YCALO	4.602	16,50%	70,82	34,94%	2,39	09/05/2022
Sovereign ARS Fixed							
Bona S Sep 18	TS18	25.000	21,20%	105,70	48,26%	0,09	19/09/2018
Bona Dual Jun-19	AZ19	54.747	28,80%	2.874,26	33,97%	0,74	21/06/2019
Bona S Oct 21	TO21	62.500	18,20%	89,00	28,30%	2,02	04/10/2021
Bona S Oct 23	TO23	64.150	16,00%	92,75	20,80%	3,10	17/10/2023
Bona S Oct 26	TO26	96.570	15,50%	92,25	19,34%	4,06	19/10/2026
Letes USD							
LTDB8	4	800	-	99,97	4,73%	0,01	10/08/2018
LTDS8	39	1.100	-	99,62	3,80%	0,10	14/09/2018
LTDO8	67	1.039	-	99,35	3,60%	0,18	12/10/2018
LTDN8	116	1.098	-	98,76	3,98%	0,32	30/11/2018
LTDD8	130	1.100	-	98,57	4,13%	0,35	14/12/2018
LTDE9	158	950	-	97,94	4,93%	0,43	11/01/2019
LTDF9	186	757	-	97,52	5,04%	0,50	08/02/2019
Lebacars							
115G8	8	528.774	-	98,95	48,25%	0,02	15/08/2018
119S8	43	276.088	-	94,95	45,15%	0,12	19/09/2018
117O8	71	120.307	-	92,16	43,75%	0,19	17/10/2018
121N8	106	39.464	-	89,05	42,35%	0,29	21/11/2018

Dólar BCRA3500

Plazo	Var. directa	Var. Anual
7d	0,1%	7%
31d	-2,5%	-30%
61d	9,8%	59%
94d	26,2%	102%
181d	39,0%	79%
367d	55,1%	55%

Rotax - Dólar Futuro

Posición	Vta	Plazo	TC	Tasa Imp. C. Ant.	Var
SPOT A3500	06/08/2018		27,373		
DLR082018	31/08/2018	25	28,040	35,56%	28,27 -0,81%
DLR092018	28/09/2018	53	28,845	37,03%	29,07 -0,77%
DLR102018	31/10/2018	86	29,790	37,47%	30,02 -0,75%
DLR112018	30/11/2018	116	30,620	37,32%	30,81 -0,60%
DLR12018	28/12/2018	144	31,370	37,01%	31,56 -0,60%
DLR012019	31/01/2019	178	32,260	36,61%	32,42 -0,49%
DLR022019	28/02/2019	206	33,080	36,94%	33,19 -0,33%
DLR032019	29/03/2019	235	33,800	36,47%	33,98 -0,53%
DLR042019	30/04/2019	267	34,510	35,64%	34,68 -0,49%
DLR052019	31/05/2019	298	35,330	35,60%	35,27 0,17%
DLR062019	28/06/2019	326	36,110	35,74%	36,05 0,17%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	3.374	9,000%	102,45	6,60%	0,30	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,79	5,19%	0,67	22/04/2019
Bonar 20	AC20	1.205	8,000%	100,00	6,67%	1,97	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	99,69	7,12%	6,38	22/05/2021
Bonar 24	AY24	19.622	8,750%	105,39	7,72%	2,67	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	94,69	7,51%	3,07	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	4,625%	89,63	7,54%	3,87	11/01/2023
Bonar 35	AA25	3.494	5,750%	90,61	8,41%	4,58	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	93,68	8,82%	5,55	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	89,72	8,79%	6,15	26/01/2027
Disc 33	DICA	4.901	8,280%	94,33	9,35%	6,63	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	95,54	9,15%	6,66	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	82,90	8,73%	6,80	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	86,81	8,81%	6,67	06/07/2028
Bonar 37	AA37	2.021	7,625%	88,04	9,49%	8,72	20/04/2037
Bonos Int. 36 NYL*	AL36	1.250	7,125%	82,68	9,30%	9,14	07/07/2036
Par 38*	PARA	1.230	2,500%	57,68	9,26%	10,00	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	59,68	8,91%	10,12	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	82,96	9,57%	9,27	24/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	76,81	9,36%	10,48	13/01/2048
Bonos Int. 17 NYL*	AC17	147	7,125%	78,35	9,29%	10,89	28/06/2117
Sub-Sovereign USD*							
Mendoza 18 NYL	BARX1	12	5,500%	99,75	8,43%	0,07	04/09/2018
Bs. As. 18 NYL	BP18	475	9,375%	100,33	5,95%	0,10	14/09/2018
Neuquen 21 NYL	NRH2	48	8,875%	101,40	7,04%	1,37	26/04/2021
Bs. As. 19 NYL	PBJ19	750	5,750%	99,29	6,68%	0,82	17/06/2019
Salta 22 NYL	SARH2	82	9,500%	98,26	11,02%	1,56	16/03/2022
Bs. As. 21 NYL	BP21	103,69	10,875%	103,69	8,27%	1,33	26/01/2021
CABA 21 NYL	CABA21	500	9,500%	102,29	7,44%	2,02	02/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	102,07	9,13%	2,02	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	96,60	8,67%	2,48	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	91,28	9,70%	2,91	15/02/2023
Jujuy 22 NYL	JUS22	210	8,625%	89,03	12,43%	3,19	20/09/2022
Córdoba 26	CO26	300	7,125%	90,77	10,26%	3,32	27/10/2026
Sta Fe 23 NYL**	SF23D	250	7,000%	90,25	10,19%	3,34	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	96,86	10,23%	3,51	16/03/2024
Rio Negro 25 NYL	RIF25	300	9,750%	91,39	12,45%	3,60	24/02/2025
Mendoza 24 NYL	PMY24	500	8,375%	89,56	11,59%	3,67	20/05/2024
Salta 24 NYL	SAZ4D	350	9,125%	86,71	13,30%	3,69	08/07/2024
Chaco 24 NYL	CHZ4D	250	9,375%	81,38	15,32%	3,50	19/08/2024
T. Fuego 24 NYL	TFZ4D	170	9,625%	72,74	13,78%	6,24	27/07/2024
Chubut 26 NYL	PUL26	650	7,750%	79,22	14,34%	3,67	27/07/2026
Mun. Cord 24 NYL	MUNCOR24	150	8,875%	91,76	10,21%	3,92	23/09/2024
Entre Rios 25 NYL	ERF25	500	8,750%	85,68	12,81%	4,10	10/02/2025
Neuquen 25 NYL	NGUEN25	366	7,500%	81,60	12,41%	4,23	27/10/2025
Córdoba 24 NYL**	CO24D	510	7,450%	89,15	10,10%	4,52	02/09/2024
Rio Negro 25 NYL**	RND25	300	7,750%	78,39	13,25%	4,53	08/12/2025
Bs. As. 27 NYL	PBJ27	1.750	7,875%	87,65	10,45%	5,48	15/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	95,51	10,68%	5,54	18/04/2028
CABA 27 NYL	CABA27						