

Tasos

Instrumento	TNA	
Call 1d	59,00%	
Call 7d	62,00%	
Caucción 7d	54,46%	11/09/2018
Caucción 30d	52,97%	
CPD 1-30 días*	44,00%	
CPD 301-330 días*	39,00%	11/09/2018
BADLAR Priv. (>\$1mm)	39,94%	
TM20 Priv. (>\$20mm)	41,69%	10/09/2018
LEBAC 35d.	45,04%	
LEBAC 63d.	45,00%	Licitación del
LEBAC 98d.	42,75%	14/08/2018
TPM - Pasa 7d.	60,00%	11/09/2018
U.S. 10-Yr	2,98%	11/09/2018

*TNA ponderada

Dólar BCRA\$3500 \$ 37,916

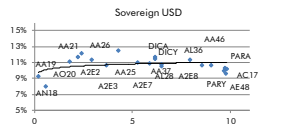
Plazo	Var. directa	Var. Anual
7d	-3,3%	-1,74%
32d	29,8%	340%
62d	38,1%	224%
92d	49,1%	195%
186d	87,0%	171%
365d	120,4%	120%

Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var.
SPOT	11/09/2018	-	37,600			
DLR092018	28/09/2018	17	38,800	68,52%	38,24	1,46%
DLR102018	31/10/2018	50	40,450	55,33%	39,80	1,63%
DLR112018	30/11/2018	80	41,870	51,81%	41,19	1,65%
DLR122018	28/12/2018	108	43,180	50,16%	42,45	1,72%
DLR012019	31/01/2019	142	44,950	50,25%	44,10	1,93%
DLR022019	28/02/2019	170	46,300	49,68%	45,40	1,98%
DLR032019	29/03/2019	199	47,700	49,27%	46,95	1,60%
DLR042019	30/04/2019	231	49,000	47,91%	48,30	1,45%
DLR052019	31/05/2019	262	50,750	48,72%	50,25	1,00%
DLR062019	28/06/2019	290	52,000	48,20%	51,50	0,97%

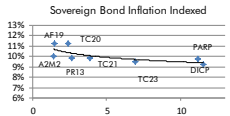
Bonds

Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD								
Bonover 18	AN18	3.374	9.000%	102,57	9,24%	0,20	29/11/2018	
Bonos Int. 19 NYL*	AA19	2.750	6.250%	99,13	7,94%	0,57	22/04/2019	
Bonos Int. 20	AO20	1.205	8.000%	97,46	11,15%	1,78	08/02/2020	
Bonos Int. 21 NYL*	AA21	4.497	6.875%	90,08	11,70%	2,22	07/04/2021	
Bonos Int. 24	AY24	19.622	8.750%	95,52	12,16%	2,42	22/05/2024	
Bonos Int. 22 NYL*	A2E2	3.250	6.625%	84,94	11,39%	2,90	26/01/2022	
Bonos Int. 23 NYL*	A2E3	1.750	6.625%	80,22	10,68%	3,69	11/01/2023	
Bonos Int. 35	AA25	3.494	5.750%	76,87	12,54%	4,28	18/04/2025	
Bonos Int. 26 NYL*	AA26	6.497	7.500%	83,47	11,02%	5,27	22/04/2026	
Bonos Int. 27 NYL*	A2E7	3.750	6.875%	79,47	10,91%	5,85	26/01/2027	
Disc 33	DICA	4.901	8.280%	81,97	11,44%	6,15	31/12/2033	
Disc 33 NYL*	DICY	3.966	8.280%	82,77	11,47%	6,17	31/12/2033	
Bonos Int. 28 NYL*	A2E8	4.250	5.875%	73,90	10,55%	6,49	11/01/2028	
Bonos Int. 28 NYL*	AL28	1.000	6.625%	76,42	10,81%	6,51	06/06/2028	
Bonos 37	AA37	2.021	7.625%	76,70	11,35%	7,91	20/04/2037	
Bonos Int. 36 NYL*	AL36	1.750	7.125%	74,05	10,60%	8,53	07/07/2036	
Par 38*	PARA	1.230	2.500%	54,35	9,94%	9,67	31/12/2038	
Par 38 NYL*	PARY	5.297	2.500%	55,84	9,65%	9,77	31/12/2038	
Bonos Int. 46 NYL*	AA46	2.750	6.625%	74,92	10,67%	9,04	22/04/2046	
Bonos Int. 48 NYL*	AE48	3.000	6.875%	70,44	10,25%	9,73	13/01/2048	
Bonos Int. 17 NYL*	AC17	2.603	7.125%	71,23	10,24%	9,80	28/06/2117	
Sub-Sovereign USD*								



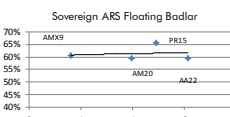
Sovereign and corporate ARS Floating Monetary Policy

Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed								
Gatillo \$ 02-19	AF19	70.481	3,75%	119,20	11,46%	0,39	08/02/2019	
Gatillo \$ 03-20	A2M2	30.000	4,00%	110,25	9,98%	1,41	06/03/2020	
Boncer 20	TC20	57.362	2,25%	138,00	11,24%	1,50	28/04/2020	
Bonca 24	PR13	1.083	2,00%	384,00	11,20%	2,43	15/03/2024	
Bonca 21	TC21	26.736	2,50%	138,00	9,87%	2,63	22/07/2021	
Bonca 23	TC23	28.300	4,00%	93,75	9,89%	3,90	06/03/2023	
Disc ARL 05	DICP	10.472	5,83%	705,00	9,47%	6,94	31/12/2033	
Par ARL 05	PARP	2.861	1,18%	280,00	9,72%	11,14	31/12/2038	
C-Par ARL 05	CLAP	23.434	3,31%	449,00	9,25%	11,52	31/12/2045	



Sovereign and corporate ARS Floating Badlar

Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
Bonca TPM 20	TJ20	104.399	TPM+0%	116,47	65,43%	0,97	22/06/2020	
HSCB 20	HSCS0	1.366	TPM+0%	107,00	86,47%	0,98	04/08/2020	
Barpo 20	BOC70	603	TPM+0%	108,27	72,94%	1,02	02/11/2020	
Sovereign ARS Floating Badlar								
Bonar 19	AMX9	39.263	BP+ 2,5%	97,00	60,62%	0,41	11/03/2019	
Bonar 20	AM20	16.728	BP+ 3,25%	95,00	59,32%	0,99	01/03/2020	
Bonca 22	PR15	3.235	BP+ 0,0%	153,50	65,79%	1,23	04/10/2022	
Bonar BR 22	AA22	53.625	BP+ 2,0%	95,00	59,38%	1,53	04/04/2022	



Corporate ARS Linked Floating Badlar

Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
CABA TD C16	BDC16	7.111	BP+ 4,45%	73,04	67,64%	0,61	03/02/2020	
CABA TD C18	BDC18	1.706	BP+ 5,0%	92,82	67,67%	0,59	19/05/2020	
CABA TD C20	BDC22	3.708	BP+ 5,0%	86,70	73,62%	1,36	24/01/2022	
CABA TD C23	BDC28	13.262	BP+ 3,75%	74,25	70,61%	1,64	22/02/2028	
PBA TD 2022	PBD19	1.465	BP+ 4,0%	98,00	70,24%	0,87	06/12/2019	
PBA TD 2025	PBY22	15.182	BP+ 3,83%	79,00	65,07%	1,55	31/05/2022	
PBA TD 2022	PBA25	30.000	BP+ 3,75%	78,70	69,12%	1,56	14/04/2025	
Rio Negro 2020	RN20	1.800	BP+ 5,0%	92,68	72,87%	1,01	06/07/2020	
Neuquen 2021	BNF21	1.912	BP+ 5,0%	86,91	71,36%	1,19	23/02/2021	
Mendoza 2021	PMJ21	5.219	BP+ 4,375%	88,00	51,85%	1,47	09/06/2021	
Salta 2021	SA21	400	BP+ 5,0%	90,00	68,38%	1,34	22/12/2021	



Corporate ARS Linked Fixed

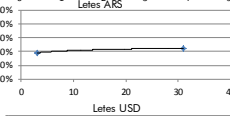
Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
Macro 2022	BACB0	4.621	17,50%	83,27	43,50%	2,12	09/05/2022	
YFF 2022	YCAL0	4.602	16,50%	58,72	47,61%	2,09	09/05/2022	

Letes USD

Days	Ami	Out.	Coupon	Price	TNA	MD	Maturity
1	99,97	10,00%	0,00	14/09/2018			
3	1.039	99,42	7,35%	0,08	12/10/2018		
80	1.098	98,61	6,58%	0,21	30/11/2018		
122	950	97,29	8,47%	0,33	11/01/2019		
150	1.150	96,60	8,56%	0,41	08/02/2019		

Letes ARS

Days	Ami	Out.	Coupon	Price	TNA	MD	Maturity
7	403.391	98,70	68,68%	0,02	19/09/2018		
35	127.453	95,34	51,00%	0,10	17/10/2018		
70	59.639	91,20	50,31%	0,19	21/11/2018		



Neuquen 21 NYL

Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
Neuquen 21 NYL	NRH2	48	8,75%	96,50	11,07%	1,22	26/04/2021	
Bs. As. 19 NYL	PBJ19	750	7,50%	97,61	9,23%	0,71	17/06/2019	
Salta 22 NYL	SAH2D	82	9,500%	97,05	11,97%	1,45	16/03/2022	
Bs. As. 21 NYL	BP21	750	10,875%	96,65	14,13%	1,17	26/01/2021	
CABA. 21 NYL	CABA21	500	8,950%	97,31	11,34%	1,27	19/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	92,59	14,40%	1,85	09/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	85,20	14,25%	2,31	10/06/2021	
Bs. As. 23 NYL	PBF23	750	6,500%	81,44	13,95%	2,82	15/02/2023	
Jujuy 22 NYL	JUS22	210	8,625%	77,89	17,00%	2,97	20/09/2022	
Córdoba 26	CO26	300	7,125%	81,22	14,06%	3,01	27/10/2026	
Sta Fe 23 NYL**	SF23D	250	7,000%	83,40	12,76%	3,17	23/03/2023	
Bs. As. 24 NYL	BP24	1.250	9,125%	84,54	14,37%	3,26	16/03/2024	
Rio Negro 25 NYL	RNF25	300	7,500%	84,63	14,72%	3,60	24/02/2025	
Mendoza 24 NYL	PMY24	500	8,375%	80,54	14,76%	3,46	20/05/2024	
Salta 24 NYL	SA24D	350	9,125%	77,10	16,87%	3,46	08/07/2024	
Chaco 24 NYL	CH24D	250	9,375%	73,13	18,67%	3,48	19/08/2024	
T.Fuego 27 NYL	TUF27	200	8,950%	81,31	15,45%	3,28	19/04/2027	
Chubut 26 NYL	PUL26	650	7,500%	71,39	17,61%	3,42	27/07/2026	
Mun. Cord 24 NYL	MUNCOR24	150	7,875%	85,86	12,03%	3,74	23/09/2024	
Entre Rios 25 NYL	ERF25	500	8,750%	71,09	17,94%	3,78	10/02/2025	
Neuquen 25 NYL	NQUEN25	366	7,500%	75,30	14,51%	4,03	27/10/2025	
Córdoba 24 NYL**	CO24D	510	7,450%	78,75	13,01%	4,47	02/09/2024	
Rio Negro 25 NYL**	RNF25	300	7,750%	71,13	15,63%	4,30	08/12/2025	
Bs. As. 27 NYL	PBJ27	1.750	7,875%	74,79	13,60%	5,11	15/06/2027	
Bs. As. 28 NYL	BP28	400	9,625%	80,16	14,07%	5,07	18/04/2028	
CABA. 27 NYL	CABA27	890	7,500%	82,61	11,18%	5,34	01/06/2027	
Sta Fe								