

Tasos

Instrumento	TNA
Call 1d	58,50%
Call 7d	61,00%
Caución 7d	46,14% 17/09/2018
Caución 30d	45,00%
CPD 1-30 días*	47,00%
CPD 271-300 días*	41,75% 17/09/2018
BADLAR Priv. (>\$1mm)	40,81%
TM20 Priv. (>\$20mm)	43,19% 14/09/2018
LEBAC 35d.	45,04%
LEBAC 63d.	45,00%
LEBAC 98d.	42,75%
TPM - Pass 7d.	60,00% 17/09/2018
U.S. 10-YR	2,99% 17/09/2018

Dólar BCRA\$3500

Plazo	Var. directa	Var. Anual
7d	5,9%	307%
31d	32,8%	389%
62d	44,2%	260%
94d	42,0%	164%
185d	95,1%	189%
367d	133,2%	133%

Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var
SPOT	17/09/2018	-	37,600			
DLR092018	28/09/2018	11	40,120	222,39%	40,66	-1,33%
DLR102018	31/10/2018	44	41,950	95,97%	42,50	-1,29%
DLR112018	30/11/2018	74	43,470	77,00%	43,95	-1,09%
DLR122018	28/12/2018	102	44,870	69,19%	45,45	-1,28%
DLR012019	31/01/2019	136	46,550	63,88%	47,10	-1,17%
DLR022019	28/02/2019	164	48,170	62,57%	48,70	-1,09%
DLR032019	29/03/2019	193	49,300	61,11%	50,30	-1,09%
DLR042019	30/04/2019	225	51,750	59,11%	51,70	-0,77%
DLR052019	31/05/2019	256	52,900	58,02%	53,00	-0,19%
DLR062019	28/06/2019	284	54,400	57,42%	54,50	-0,18%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	3.374	9,000%	103,80	3,52%	0,19	29/11/2018
Bonas Int. 19 NYL*	AA19	2.750	6,250%	100,14	6,15%	0,56	22/04/2019
Bonar 20	AQ20	1.205	8,000%	101,50	11,25%	1,76	08/10/2020
Bonas Int. 21 NYL*	AA21	4.497	6,875%	94,21	9,67%	2,24	22/04/2021
Bonar 24	AY24	19.622	8,750%	101,10	9,79%	2,49	07/05/2024
Bonas Int. 22 NYL*	AZ22	3.250	5,625%	89,20	9,67%	2,92	26/01/2022
Bonas Int. 23 NYL*	AZ23	1.750	4,625%	84,15	9,35%	3,71	11/01/2023
Bonar 35	AA25	3.494	5,750%	79,65	11,71%	4,31	18/04/2025
Bonas Int. 26 NYL*	AA26	6.497	7,500%	88,18	9,97%	5,34	22/04/2026
Bonas Int. 27 NYL*	AZ27	3.750	6,875%	84,05	9,93%	5,93	26/01/2027
Disc 33	DICA	4.901	8,280%	85,84	10,87%	6,26	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	87,72	10,52%	6,32	31/12/2033
Bonas Int. 28 NYL*	AZ28	4.250	5,875%	78,35	9,63%	6,59	11/01/2028
Bonas Int. 28 NYL*	AL28	1.000	6,252%	80,95	9,90%	6,61	06/07/2028
Bonar 37	AA37	2.021	7,625%	76,84	11,36%	7,90	20/04/2037
Bonas Int. 36 NYL*	AL36	1.750	7,125%	79,28	9,79%	8,83	07/07/2036
Par 38*	PARA	1.230	2,500%	55,92	9,64%	9,76	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	59,58	8,99%	9,98	31/12/2038
Bonas Int. 46 NYL*	AA46	2.750	7,625%	80,70	9,86%	9,56	22/04/2046
Bonas Int. 48 NYL*	AE48	3.000	6,875%	75,64	9,52%	10,25	13/01/2048
Bonas Int. 17 NYL*	AC17	2.603	7,125%	76,56	9,51%	10,53	28/06/2117
Sub-Sovereign USD*							

Sovereign and corporate ARS Floating Monetary Policy

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo \$ 02-19	AF19	70.481	3,75%	122,00	7,10%	0,39	08/02/2019
Gatillo \$ 03-20	AZM2	30.000	4,00%	112,25	9,19%	1,40	06/03/2020
Boncor 20	TC20	57.362	2,25%	140,00	10,77%	1,49	28/04/2020
Boncor 24	PR13	1.083	2,00%	389,00	10,05%	2,49	15/03/2024
Boncor 21	TC21	26.736	2,50%	140,75	9,38%	2,62	22/07/2021
Boncor 23	TC23	28.300	4,00%	93,75	10,09%	3,88	06/03/2023
Disc ARL 05	DARP	10.472	5,83%	729,00	9,08%	6,99	31/12/2033
Par ARL 05	PARP	2.861	1,18%	287,00	9,56%	11,18	31/12/2033
C-Par ARL 05	CJAP	23.434	3,31%	440,00	9,50%	11,33	31/12/2045

Sovereign and corporate ARS Floating Badlar

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	99,50	54,98%	0,40	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	98,00	56,60%	0,98	01/03/2020
Bonar 22	PR15	3.235	BP+ 0,0%	159,00	63,32%	1,23	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	98,00	57,18%	0,53	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BDC0	7.111	BP+ 4,45%	73,68	68,23%	0,59	03/02/2020
CABA TD C18	BDC2	1.706	BP+ 5,0%	93,75	77,29%	0,58	19/05/2020
CABA TD C20	BDC2	3.708	BP+ 5,0%	86,70	74,23%	1,34	24/01/2022
CABA TD C23	BDC28	13.262	BP+ 3,75%	77,00	71,21%	1,62	22/02/2028
PBA TD C1	PBD19	1.465	BP+ 4,0%	88,30	70,84%	0,82	06/12/2019
PBA TD C2	PBY22	15.182	BP+ 3,83%	79,00	65,66%	1,52	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	82,50	69,72%	1,55	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	93,56	73,47%	0,99	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	80,44	71,96%	1,15	23/02/2021
Mendoza 2021	PMJ21	5.219	BP+ 4,375%	88,00	52,40%	1,45	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	90,00	68,97%	1,32	22/12/2021
Corporate ARS Linked Floating Badlar							
Hipolecaro 2020	BH40C	6.078	TASA FIJA	90,63	51,44%	0,74	13/01/2020
Galicia 2020	BYC30	151	TASA FIJA	1.609,68	51,47%	0,97	18/05/2020
Supervielle 2022	BPCAO	4.768	BP+ 4,5%	87,23	78,73%	0,95	10/08/2020
T. Naranja 2022	TN37O	250	BP+ 3,5%	1.659,93	50,44%	1,35	11/07/2022
Corporate ARS Fixed							
Macro 2022	BACBO	4.621	17,50%	83,56	43,86%	2,10	09/05/2022
YPF 2022	YCALO	4.602	16,50%	58,94	47,77%	2,07	09/05/2022
Sovereign ARS Fixed							
Bonos Dur Jun-19	A2J9	69.158	28,80%	3.932,28	26,12%	0,67	21/06/2019
Bonle \$ Oct 21	TO21	62.500	18,20%	84,00	33,53%	1,83	04/10/2021
Bonle \$ Oct 23	TO23	64.150	16,00%	84,75	25,03%	2,83	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15,50%	80,00	24,10%	3,56	19/10/2026

Letes ARS

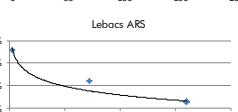
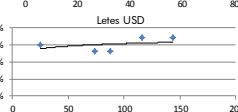
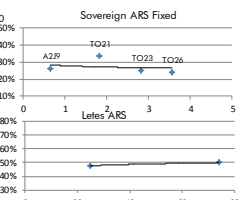
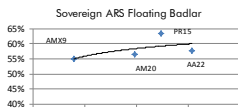
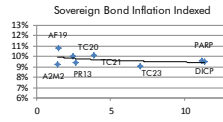
Letes ARS	Days	Amt Out.	Coupon**	Price	TNA	360 MD	Maturity
LTP08	25	33.000	2,06%	109,60	47,67%	0,05	12/10/2018
LTPN8	74	40.000	3,00%	100,75	49,98%	0,16	30/11/2018
LTPM9	193	24.035	2,85%	S/C			29/03/2019

Letes USD

Letes USD	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
LTD08	25	1.039	-	99,54	6,00%	0,07	12/10/2018
LTDN8	74	1.098	-	98,97	5,20%	0,20	30/11/2018
LTD08	88	1.100	-	98,76	5,25%	0,24	14/12/2018
LTD9	116	950	-	97,82	6,85%	0,32	11/01/2019
LTD9	144	1.150	-	97,39	6,85%	0,39	08/02/2019

Letes ARS

Letes ARS	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
11958	29	403.391	-	99,82	65,82%	0,00	19/09/2018
11708	29	127.453	-	96,03	52,10%	0,08	17/10/2018
121N8	64	59.639	-	93,00	42,93%	0,18	21/11/2018



Neuquen 21 NYL

Bs. As. 19 NYL	PBJ19	750	5,750%	96,31	11,27%	1,21	26/04/2021
Salta 22 NYL	SARH2	82	9,500%	97,17	11,75%	1,58	16/03/2022
Bs. As. 21 NYL	BP21	750	10,875%	98,90	12,10%	1,18	26/01/2021
CABA, 21 NYL	CABA21	500	8,950%	100,12	9,02%	1,28	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	95,01	10,28%	1,85	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	88,09	12,78%	2,31	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	84,27	12,71%	2,84	15/02/2023
Jujuy 22 NYL	JUS22	210	8,625%	77,89	17,03%	2,96	20/09/2022
Córdoba 26	CO26	300	7,125%	81,51	13,96%	3,00	27/10/2026
Sto Fe 23 NYL**	SP23D	250	7,000%	85,47	11,99%	3,18	23/03/2023
Bs. As. 24 NYL	PFB24	1.250	9,125%	88,38	13,04%	3,47	16/03/2024
La Rioja 25 NYL	RIF25	300	9,750%	80,51	16,22%	3,02	23/02/2024
Mendoza 24 NYL	PMY24	500	8,375%	84,21	13,46%	3,49	20/05/2024
Salta 24 NYL	SA24D	350	9,125%	76,98	16,94%	3,44	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	72,82	18,82%	3,46	19/08/2024
T.Fuego 27 NYL	TUF27	200	8,950%	83,30	14,69%	3,31	19/04/2027
Chubut 26 NYL	PUL26	650	7,750%	73,04	16,92%	3,44	27/07/2026
Mun. Cord 24 NYL	MUNCOR24	150	8,75%	85,86	12,04%	3,73	23/09/2024
Entre Rios 25 NYL	ERF25	500	8,750%	73,13	17,16%	3,80	10/02/2025
Neuquen 25 NYL	NQUEN25	366	7,500%	77,73	13,71%	4,05	27/10/2025
Córdoba 24 NYL**	CO24D	510	7,450%	82,40	11,95%	4,50	02/09/2024
Rio Negro 25 NYL**	RND25	300	7,750%	71,42	15,55%	4,29	08/12/2025
Bs. As. 27 NYL	PBJ27	1.750	7,875%	78,08	12,74%	5,17	15/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	83,85	13,18%	5,15	18/04/2028
CABA, 27 NYL	CAB27	890	7,500%	88,67	9,84%	5,44	01/06/2027
Sto Fe 27 NYL**	SF27D	250	6,900%	75,22	12,06%	5,48	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	76,61	11,69%	5,95	02/08/2027
Par Bs. As. NYL	BLD	446	4,000%	63,16	11,02%	6,02	15/05/2035

Corporate USD*

YPF 2018	YPCRO	452	8,875%	100,50	6,90%	0,24	19/12/2018
IRSA Inv. 2019**	RSCBO	185	7,000%	95,79	12,15%	0,91	09/09/2019
Pan Am 2021	OPNS1	500	8,75%	100,87	7,42%	1,45	07/05/2021
Hipolecaro 2020	BHCVO	350	9,750%	96,31	12,01%	1,90	30/11/2020
YPF 2021	YCAFO	1.000	8,500%	98,75	9,28%	2,15	23/03/2021
Transener 2021**	OTRY9	101	9,750%	100,08	9,94%	2,46	15/08/2021
3GC 2021**	RCO21	300	9,500%	86,51	15,59%	2,46	30/01/21/2021
Cobisevian 2021**	LCCAO	500	6,500%	97,40	7,71%	2,42	15/06/2021
Genneia 2022**	GNCL0	500	8,750%	87,59			