

Tasos

Instrumento	TNA	
Call 1d	59,00%	
Call 7d	40,00%	
Caucción 7d	61,11%	04/09/2018
Caucción 30d	52,27%	
CPD 1-30 días*	40,58%	
CPD 331-360 días*	40,76%	03/09/2018
BADLAR Priv. (>\$1mm)	39,00%	
TM20 Priv. (>\$20mm)	41,00%	03/09/2018
LEBAC 35d.	45,04%	
LEBAC 63d.	45,00%	Licitación del
LEBAC 98d.	42,75%	
TPM - Paso 7d.	60,00%	04/09/2018
U.S. 10-Yr	2,90%	04/09/2018

*TNA ponderada

Dólar BCRA\$3500

Plazo	Var. directa	Var. Anual
7d	25,1%	1309%
32d	43,3%	493%
62d	39,9%	235%
92d	57,2%	207%
186d	93,9%	184%
365d	127,5%	127%

Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var.
SPOT	04/09/2018	-	37,600			
DLR092018	28/09/2018	24	40,256	107,43%	40,00	0,64%
DLR102018	31/10/2018	57	42,120	76,98%	41,40	1,74%
DLR112018	30/11/2018	87	43,800	69,18%	42,90	2,10%
DLR122018	28/12/2018	115	45,256	64,63%	43,70	3,56%
DLR012019	31/01/2019	147	47,056	61,61%	45,00	4,57%
DLR022019	28/02/2019	177	48,520	59,89%	45,70	6,17%
DLR032019	29/03/2019	206	49,920	58,06%	46,60	7,12%
DLR042019	30/04/2019	238	51,320	55,96%	47,47	8,11%
DLR052019	31/05/2019	269	52,220	52,76%	48,37	7,96%
DLR062019	28/06/2019	297	53,120	50,73%	49,16	8,06%

Bonds

Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD								
Bloomberg Clean Price								
Bonar 18	AN18	3.374	9.000%	102,64	8,10%	0,22	29/11/2018	
Bonos Int. 19 NYL*	AA19	2.750	6.250%	97,73	10,38%	0,58	22/04/2019	
Bonar 20	AO20	1.205	8.000%	98,59	10,83%	1,80	28/08/2020	
Bonos Int.21 NYL*	AA21	4.497	6,875%	88,45	12,51%	2,23	07/04/2021	
Bonar 24	AY24	19.622	8,750%	94,11	12,71%	2,21	22/05/2024	
Bonos Int. 22 NYL*	A2E2	3.250	6,625%	83,40	12,02%	2,91	26/01/2022	
Bonos Int. 23 NYL*	A2E3	1.750	6,625%	77,86	11,50%	3,69	11/01/2023	
Bonar 35	AA25	3.494	5,750%	76,64	12,56%	4,30	18/04/2025	
Bonos Int. 26 NYL*	AA26	6.497	7,500%	81,75	11,42%	5,25	22/04/2026	
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	78,00	11,24%	5,84	26/01/2027	
Disc 33	DICA	4.901	8,280%	82,79	11,47%	6,19	31/12/2033	
Disc 33 NYL*	DICY	3.966	8,280%	82,50	11,53%	1,18	31/12/2033	
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	71,96	10,97%	6,46	11/01/2028	
Bonos Int. 28 NYL*	AL28	1.000	6,625%	74,72	11,16%	6,48	07/07/2028	
Bonar 37	AA37	2.021	7,625%	80,31	10,73%	8,17	20/04/2037	
Bonos Int. 36 NYL*	AL36	1.750	7,125%	71,82	10,97%	8,41	07/07/2036	
Par 38*	PARA	1.230	2,500%	52,77	10,24%	9,59	31/12/2038	
Par 38 NYL*	PARY	5.297	2,500%	53,83	10,03%	9,66	31/12/2038	
Bonos Int. 46 NYL*	AA46	2.750	6,625%	72,79	10,99%	8,85	22/04/2046	
Bonos Int. 48 NYL*	AE48	3.000	6,875%	69,23	10,44%	9,61	13/01/2048	
Bonos Int. 17 NYL*	AC17	2.603	7,125%	69,94	10,44%	9,63	28/06/2117	
Sub-Sovereign USD*								
Bloomberg Clean Price								
Bs. As. 18 NYL	BP18	475	9,375%	99,80	19,52%	0,02	14/09/2018	
Neuquen 21 NYL	NRH2	48	8,75%	96,75	10,81%	1,25	26/04/2021	
Bs. As. 19 NYL	BP19	750	7,500%	96,58	10,66%	0,73	17/06/2019	
Salta 22 NYL	SARH2	82	9,500%	97,11	11,90%	1,47	16/03/2022	
Bs. As. 21 NYL	BP21	750	10,875%	95,13	15,51%	1,18	26/01/2021	
CABA. 21 NYL	CABA21	500	8,500%	95,12	13,18%	1,27	19/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,500%	91,59	14,97%	1,86	09/06/2021	
Córdoba 21 NYL*	CO21D	725	7,125%	84,78	14,42%	2,32	10/06/2021	
Bs. As. 23 NYL*	PBF23	710	6,500%	79,41	14,86%	2,82	15/02/2023	
Jujuy 22 NYL	JU22	250	8,625%	77,89	16,96%	2,99	20/09/2022	
Córdoba 26	CO26	300	7,125%	83,71	12,99%	3,09	27/07/2026	
Sa Fe 23 NYL**	SF23D	250	7,000%	83,94	12,53%	3,20	23/03/2023	
Bs. As. 24 NYL	BP24	1.250	9,125%	92,40	15,14%	3,25	16/03/2024	
La Rioja 25 NYL	RF25	300	7,500%	84,63	14,70%	3,62	24/02/2025	
Mendoza 24 NYL	PMY24	500	8,375%	81,61	14,35%	3,49	20/05/2024	
Salta 24 NYL	SA24D	350	9,125%	78,82	16,18%	3,50	08/07/2024	
Chaco 24 NYL	CH24D	250	9,375%	73,27	18,58%	3,50	19/08/2024	
T.Fuego 27 NYL	TU27	200	8,500%	80,53	15,73%	3,28	19/04/2027	
Chubut 26 NYL	PUL26	650	7,500%	69,69	18,33%	3,40	27/07/2026	
Mun. Cord 24 NYL	MUNCOR24	150	7,875%	85,86	12,01%	3,76	23/09/2024	
Entre Rios 25 NYL	ERF25	500	8,750%	74,98	16,43%	3,86	10/02/2025	
Neuquen 25 NYL	NQUEN25	366	7,500%	74,19	14,86%	4,03	27/10/2025	
Córdoba 24 NYL**	CO24D	510	7,450%	77,79	13,28%	4,47	02/09/2024	
Rio Negro 25 NYL**	RND25	300	7,500%	74,58	14,48%	4,39	08/12/2025	
Bs. As. 27 NYL	PB27	1.750	7,875%	70,58	14,77%	5,03	15/04/2027	
Bs. As. 28 NYL	BP28	400	9,625%	81,04	13,85%	5,11	18/04/2028	
CABA. 27 NYL	CABA27	890	7,500%	79,59	11,89%	5,30	01/06/2027	
Sa Fe 27 NYL**	SF27D	250	6,900%	73,59	12,45%	5,47	01/11/2027	
Córdoba 27 NYL**	CO27D	446	7,125%	75,26	11,99%	5,95	02/08/2027	
Par Bs.As. NYL	BLPD	450	4,000%	58,61	12,30%	5,83	15/05/2035	
Corporate USD*								
YPF 2018	YPCRO	452	8,875%	100,46	7,33%	0,27	19/12/2018	
IRSA Inv. 2019**	RSCBO	185	7,000%	95,79	11,95%	0,93	09/09/2019	
Pan Am 2021	OPNS1	500	8,75%	98,03	9,41%	1,46	07/05/2021	
Hipocorico 2020	BHCVO	350	9,750%	96,14	12,08%	1,93	30/11/2020	
YPF 2021	YCAFO	1.000	8,500%	95,58	10,81%	2,17	23/03/2021	
Transpetrol 2021**	OTRBP	101	9,500%	100,32	9,85%	2,49	15/04/2021	
CCSC 2021**	CCSAO	300	9,000%	85,77	15,91%	4,49	07/11/2021	
Cablevisión 2021**	LCCAQ	500	6,000%	93,58	9,37%	2,43	15/06/2021	
Geniecia 2022**	GNCLQ	500	8,750%	86,83	14,21%	2,73	20/01/2022	
Edenor 2022**	ODNXY	176	7,500%	98,28	10,53%	3,21	25/10/2022	
AYSA 2023**	AYSA23	500	6,625%	75,10	14,96%	3,59	01/02/2023	
IRSA Prop. 2023**	RPCZO	360	8,750%	95,16	10,36%	3,49	23/03/2023	
YPF 2024	YPCUO	1.325	8,750%	92,54	11,13%	3,53	04/04/2024	
AA2000 2027**	AEALU	400	6,875%	89,32	10,35%	3,49	01/02/2027	
Albanesi 2023**	GMFRQ	336	6,625%	82,67	15,25%	3,59	27/07/2023	
Cliso 2023**	CLISO23	300	9,500%	60,52	24,91%	3,37	20/07/2023	
Cresud 2023	CSDDO	113	6,500%	95,65	7,81%	3,81	16/02/2023	
Pampa 2023**	PTSTO	500	3,75%	86,84	11,22%	3,86	21/07/2023	
SES Arg. G. 2024**	ASGAG	300	7,500%	83,14	12,44%	4,13	02/02/2024	
Arco 2023**	RCCPO	500	6,000%	93,70	7,72%	4,05	06/07/2023	
Rughsa 2024**	RA31O	120	2,50%	94,40	8,72%	4,35	21/03/2024	
Capex 2024**	CACZO	300	6,875%	82,00	11,55%	4,41	15/05/2024	
YPF 2025	YCA6O	1.500	8,500%	88,82	11,13%	4,92	28/07/2025	
Galicia 2026**	BYCZO	250	8,250%	91,19	9,46%	5,57	19/07/2026	
Macro 2026**	BACAO	400	6,750%	80,63	10,57%	5,78	04/11/2026	
Pampa 2027**	MGCIO	750	7,500%	78,84	11,82%	5,68	24/01/2027	
YPF 2027	YCA6O	1.000	6,950%	79,82	10,77%	6,08	21/07/2027	
YPF 2047**	YCANO	750	7,000%	72,01	10,20%	9,85	15/12/2047	

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Bonos Int. 19 NYL*	AA19	2.750	6.250%	97,73	10,38%	0,58	22/04/2019	
Bonar 20	AO20	1.205	8.000%	98,59	10,83%	1,80	28/08/2020	
Bonos Int.21 NYL*	AA21	4.497	6,875%	88,45	12,51%	2,23	07/04/2021	
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Bonos Int. 22 NYL*	A2E2	3.250	6,625%	83,40	12,02%	2,91	26/01/2022	
Bonos Int. 23 NYL*	A2E3	1.750	6,625%	77,86	11,50%	3,69	11/01/2023	
Bonar 35	AA25	3.494	5,750%	76,64	12,56%	4,30	18/04/2025	
Bonos Int. 26 NYL*	AA26	6.497	7,500%	81,75	11,42%	5,25	22/04/2026	
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	78,00	11,24%	5,84	26/01/2027	
Disc 33	DICA	4.901	8,280%	82,79	11,47%	6,19	31/12/2033	
Disc 33 NYL*	DICY	3.966	8,280%	82,50	11,53%	1,18	31/12/2033	
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	71,96	10,97%	6,46	11/01/2028	
Bonos Int. 28 NYL*	AL28	1.000	6,625%	74,72	11,16%	6,48	07/07/2028	
Bonar 37	AA37	2.021	7,625%	80,31	10,73%	8,17	20/04/2037	
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Bonos Int. 17 NYL*	AC17	2.603	7,125%	69,94	10,44%	9,63	28/06/2117	
Sub-Sovereign USD*								
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Salta 22 NYL	SARH2	82	9,500%	97,11	11,90%	1,47	16/03/2022	
Bs. As. 21 NYL	BP21	750	10,875%	95,13	15,51%	1,18	26/01/2021	
CABA. 21 NYL	CABA21	500	8,500%	95,12	13,18%	1,27	19/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,500%	91,59	14,97%	1,86	09/06/2021	
Córdoba 21 NYL*	CO21D	725	7,125%	84,78	14,42%	2,32	10/06/2021	
Bs. As. 23 NYL*	PBF23	710	6,500%	79,41	14,86%	2,82	15/02/2023	
Jujuy 22 NYL	JU22	250	8,625%	77,89	16,96%	2,99	20/09/2022	
Córdoba 26	CO26	300	7,125%	83,71	12,99%	3,09	27/07/2026	
Sa Fe 23 NYL**	SF23D	250						