

Tasos

Instrumento	TNA	
Call 1d	58,00%	
Call 7d	61,00%	
Caucción 7d	58,49%	06/09/2018
Caucción 30d	58,00%	
CPD 1-30 días*	44,00%	
CPD 331-360 días*	43,00%	05/09/2018
BADLAR Priv. (>=\$1mm)	40,31%	
TM20 Priv. (>=\$20mm)	42,06%	05/09/2018
LEBAC 35d.	45,04%	
LEBAC 63d.	45,00%	Licitación del 14/08/2018
LEBAC 98d.	42,75%	
TPM - Paso 7d.	60,00%	06/09/2018
U.S. 10-Yr	2,88%	06/09/2018

*TNA ponderada

Dólar BCRA\$3500

\$ 37,692

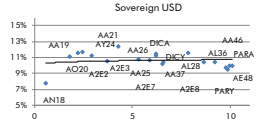
Plazo	Var. directa	Var. Anual
7d	-4,8%	-252%
31d	37,7%	444%
62d	34,2%	202%
92d	51,3%	203%
184d	86,6%	172%
365d	118,9%	119%

Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var
SPOT	06/09/2018	-	37,600			
DLR092018	28/09/2018	22	38,301	30,93%	39,55	-3,16%
DLR102018	31/10/2018	55	39,801	38,85%	41,30	-3,63%
DLR112018	30/11/2018	85	41,250	41,68%	42,90	-3,85%
DLR122018	28/12/2018	113	42,500	42,09%	44,27	-4,00%
DLR012019	31/01/2019	147	44,180	43,45%	45,95	-3,85%
DLR022019	28/02/2019	175	45,500	43,82%	47,40	-4,01%
DLR032019	29/03/2019	204	47,000	44,73%	48,90	-3,89%
DLR042019	30/04/2019	236	48,351	44,22%	50,25	-3,78%
DLR052019	31/05/2019	267	50,000	45,08%	51,60	-3,10%
DLR062019	28/06/2019	295	51,000	44,09%	52,50	-2,86%

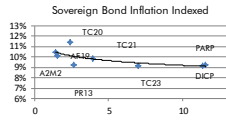
Bonds

Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD								
Bonar 18	AN18	3.374	9.000%	102,68	8,33%	0,21	29/11/2018	
Bonos Int. 19 NYL*	AA19	2.750	6.250%	99,25	7,71%	0,58	28/04/2019	
Bonar 20	AO20	1.205	8.000%	98,83	11,10%	1,79	10/08/2020	
Bonos Int. 21 NYL*	AA21	4.497	6.875%	90,40	11,53%	2,23	07/04/2021	
Bonar 24	AY24	19.622	8.750%	96,44	11,70%	2,24	22/05/2024	
Bonos Int. 22 NYL*	A2E2	3.250	6.625%	85,40	11,19%	2,91	26/01/2022	
Bonar Int. 23 NYL*	A2E3	1.750	6.625%	80,57	10,54%	3,70	11/01/2023	
Bonar 35	AA25	3.494	5.750%	77,32	12,37%	4,30	18/04/2025	
Bonos Int. 26 NYL*	AA26	6.497	7.500%	84,66	10,74%	5,30	22/04/2026	
Bonos Int. 27 NYL*	A2E7	3.750	6.875%	80,73	10,65%	5,89	26/01/2027	
Disc 33	DICA	4.901	8.280%	83,90	11,45%	6,19	31/12/2033	
Disc 33 NYL*	DICY	3.966	8.280%	83,72	11,28%	6,21	31/12/2033	
Bonos Int. 28 NYL*	A2E8	4.250	5.875%	75,51	10,20%	6,54	11/01/2028	
Bonos Int. 28 NYL*	AL28	1.000	6.625%	78,11	10,46%	6,56	06/07/2036	
Bonar 37	AA37	2.021	7.625%	75,57	11,54%	7,85	20/04/2037	
Bonos Int. 36 NYL*	AL36	1.750	7.125%	75,49	10,37%	8,63	07/07/2036	
Par 38*	PARA	1.230	2.500%	55,68	9,68%	9,77	31/12/2038	
Par 38 NYL*	PARY	5.297	2.500%	56,82	9,47%	9,84	31/12/2038	
Bonos Int. 46 NYL*	AA46	2.750	6.625%	76,39	10,45%	9,18	22/04/2046	
Bonos Int. 48 NYL*	AE48	3.000	6.875%	72,57	9,94%	9,16	31/01/2048	
Bonos Int. 17 NYL*	AC17	2.603	7.125%	73,16	9,97%	10,08	28/06/2117	
Sub-Sovereign USD*								



Bonds

Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed								
Gatillo \$ 02-19	AF19	70.481	3,75%	119,50	54,73%	0,33	08/02/2019	
Gatillo \$ 03-20	A2M2	30.000	4,00%	109,25	10,47%	1,41	06/03/2020	
Boncer 20	TC20	57.362	2,25%	140,00	10,07%	1,52	28/04/2020	
Bonca 24	PR13	1.083	2,00%	381,00	11,44%	2,43	15/03/2024	
Bonca 21	TC21	26.736	2,50%	139,75	9,27%	2,64	22/07/2021	
Bonca 23	TC23	28.300	4,00%	93,75	9,82%	3,91	06/03/2023	
Disc ARL 05	DICP	10.472	5,83%	720,00	9,12%	7,01	31/12/2033	
Par ARL 05	PABP	2.861	1,18%	297,00	9,15%	11,33	31/12/2038	
C-Par ARL 05	CUAP	23.424	3,31%	450,00	9,21%	11,55	31/12/2045	

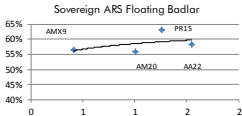


Sovereign and corporate ARS Floating Monetary Policy

Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
Bonle TPM 20	TJ20	104.399	TPM+0%	115,50	66,25%	0,97	22/06/2020	
HSCB 20	HSCSO	1.606	TPM+0%	107,00	86,47%	0,98	04/08/2020	
Barpo 20	BOC70	393	TPM+0%	107,95	72,94%	1,07	02/11/2020	

Sovereign ARS Floating Badlar

Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
Bonar 19	AMX9	39.263	BP+ 2,5%	97,50	56,48%	0,41	11/03/2019	
Bonar 20	AM20	16.728	BP+ 3,25%	96,00	55,92%	1,01	01/03/2020	
Bonca 22	PR15	3.235	BP+ 0,0%	154,25	63,11%	1,26	04/10/2022	
Bonar Abr 22	AA22	53.625	BP+ 2,0%	94,00	58,36%	1,55	04/04/2022	



Sub-Sovereign ARS Floating Badlar

Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
CABA TD C16	BDC16	711	BP+ 4,45%	72,82	65,99%	0,62	03/02/2020	
CABA TD C18	BDC30	1.706	BP+ 5,0%	92,41	74,95%	0,60	19/05/2020	
CABA TD C20	BDC22	3.708	BP+ 5,0%	86,70	66,87%	1,43	24/01/2022	
CABA TD C23	BDC28	13.262	BP+ 3,75%	78,39	68,94%	1,70	22/02/2028	
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	98,00	68,56%	0,88	06/12/2019	
PBA TD 2022	PBY22	15.182	BP+ 3,83%	73,00	63,44%	1,55	31/05/2022	
PBA TD 2025	PBA25	30.000	BP+ 3,75%	78,57	67,46%	1,60	14/04/2025	
Rio Negro 2020	RN20	1.800	BP+ 5,0%	92,30	71,17%	1,02	06/07/2020	
Neuquén 2021	BNF21	1.912	BP+ 5,0%	86,53	69,68%	1,21	23/02/2021	
Mendoza 2021	PMU21	5.219	BP+ 4,375%	88,00	50,32%	1,50	09/06/2021	
Salta 2021	SA21	400	BP+ 5,0%	90,00	66,72%	1,37	22/12/2021	

Corporate ARS Linked Floating Badlar

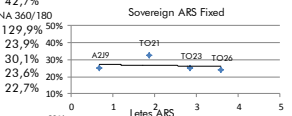
Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
Hipolecaric 2020	BH400	6.078	TASA FIJA	90,63	49,37%	0,77	13/01/2020	
Galicia 2020	BYC30	151	TASA FIJA	1.595,40	49,39%	1,00	18/05/2020	
Supervielle 2022	BPCA0	4.768	BP+ 4,5%	85,68	76,85%	0,98	10/08/2020	
T. Naranja 2022	TN370	250	BP+ 3,5%	1.647,41	48,38%	1,39	11/07/2022	

Corporate ARS Linked Fixed

Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
Macro 2022	BACB0	4.621	17,50%	83,17	43,38%	2,13	09/05/2022	
YPF 2022	YCAL0	4.602	16,50%	58,87	47,31%	2,10	09/05/2022	

Sovereign ARS Fixed

Bond	Code	Ami	Out.	Coupon	Price	YTM	MD	Maturity
Bonle \$ Sep 18	TS18	25.000	21,20%	109,15	172,09%	0,01	19/09/2018	
Bonos Dual Jun-19	A219	73.970	28,80%	3.655,85	25,30%	0,69	21/06/2019	
Bonle \$ Oct 21	TO21	62.500	18,20%	85,00	32,42%	1,87	04/10/2021	
Bonle \$ Oct 23	TO23	64.150	16,00%	84,50	24,96%	2,86	17/10/2023	
Bonle \$ Oct 26	TO26	96.570	15,50%	80,00	23,96%	3,59	19/10/2026	



Letes ARS

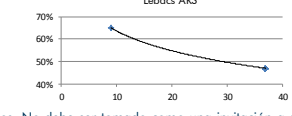
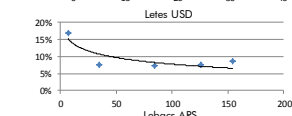
Letes ARS	Days	Ami	Out.	Coupon	Price	TNA	MD	Maturity
LTP58	7	9.713	-	S/C	-	-	-	14/09/2018
L2P58	7	49.275	2,06%	112,45	141,16%	0,00	14/09/2018	
LTP08	35	33.000	2,06%	108,15	51,41%	0,07	12/10/2018	
LTPN8	84	40.000	3,00%	99,25	52,48%	0,18	30/11/2018	
LTPM9	203	19.444	2,85%	S/C	-	-	29/03/2019	

Letes USD

Letes USD	Days	Ami	Out.	Coupon	Price	TNA	MD	Maturity
LTDS8	7	1.100	-	99,63	16,87%	0,02	14/09/2018	
LTD08	35	1.039	-	99,37	7,43%	0,08	12/10/2018	
LTDN8	84	1.098	-	98,44	7,24%	0,22	30/11/2018	
LTD9E	126	950	-	97,52	7,61%	0,33	11/01/2019	
LTD9F	154	1.150	-	96,60	8,56%	0,41	08/02/2019	

Letecab

Letecab	Days	Ami	Out.	Coupon	Price	TNA	MD	Maturity
11958	9	436.391	-	98,42	65,00%	0,02	19/09/2018	
11708	37	127.453	-	95,45	47,08%	0,10	17/10/2018	



Bs. As. 18 NYL	BP18	475	9,375%	99,73	38,76%	0,01	14/09/2018
Neuquen 21 NYL	NRH2	48	8,7575%	96,46	11,09%	1,23	26/04/2021
Bs. As. 19 NYL	BP19	750	5,750%	96,91	10,24%	0,72	17/06/2019
Salta 22 NYL	SARH2	82	9,500%	97,01	12,00%	1,46	16/03/2022
Bs. As. 21 NYL	BP21	750	10,875%	96,50	14,26%	1,18	26/01/2021
CABA. 21 NYL	CABA21	500	8,950%	96,56	11,96%	1,27	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	92,38	14,51%	1,86	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	84,65	14,52%	2,31	10/06/2021
Bs. As. 23 NYL	BP23	710	6,500%	81,19	14,05%	2,83	