

Tasas

Instrumento	TNA	
Call 1d	42,00%	
Call 7d	48,00%	
Caucción 7d	42,70%	10/08/2018
Caucción 30d	41,43%	
CPD 1-30 días*	41,23%	10/08/2018
CPD 331-360 día	40,66%	
BADLAR Priv. (>\$1)	34,56%	09/08/2018
TM20 Priv. (>\$20)	34,88%	
LEBAC 28d.	46,50%	Licitación del
LEBAC 63d.	45,00%	
LEBAC 91d.	43,75%	17/07/2018
TFM - Pasa 7d.	40,00%	10/08/2018
U.S. 10-YR	2,93%	10/08/2018

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo S 02-19	AF19	70.481	3,75%	114,50	11,22%	0,46	08/02/2019
Galileo S 03-20	A2M2	30.000	4,00%	107,70	8,81%	1,50	06/03/2020
Boncor 20	TC20	57.362	2,25%	136,50	9,25%	1,60	28/04/2020
Bocan 24	PR13	1.099	2,00%	380,00	10,75%	2,47	15/03/2024
Boncor 21	TC21	26.736	2,50%	136,25	8,82%	2,72	22/07/2021
Boncor 23	TC23	28.200	4,00%	94,93	9,14%	3,90	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	69,00%	9,20%	7,07	31/12/2033
Par ARL 05	PARP	2.861	1,18%	285,00	9,35%	11,34	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	420,00	9,39%	11,50	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bonte TPM 20	TJ20	104.399	TPM+0%	105,90	46,27%	1,19	22/06/2020
HSCB 20	HSC50	1.606	TPM+0%	96,91	56,49%	1,26	04/08/2020
Barpo 20	BOC70	393	TPM+0%	103,24	44,65%	1,40	02/11/2020
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	104,50	46,59%	0,46	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	103,00	48,21%	1,03	01/03/2020
Bocan 22	PR15	3.235	BP+ 0,0%	154,00	52,99%	1,43	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	93,20	49,73%	1,76	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD2C0	711	BP+ 4,45%	70,06	59,72%	0,70	03/02/2020
CABA TD C18	BD3C0	1.706	BP+ 5,0%	104,15	55,36%	0,66	19/05/2020
CABA TD C20	BD2C2	3.708	BP+ 5,0%	86,70	58,16%	1,62	24/01/2022
CABA TD C23	BD2C8	13.262	BP+ 3,75%	87,16	58,16%	1,83	22/02/2028
PBA TD S1 C2	PB19	1.465	BP+ 4,0%	96,60	57,60%	0,88	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	90,00	57,11%	1,61	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	81,50	58,16%	1,89	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	94,25	56,76%	1,17	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	91,39	63,89%	1,20	23/02/2021
Mendoza 2021	PMU21	5.219	BP+ 4,375%	89,50	44,37%	1,50	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	89,24	59,58%	1,54	22/12/2021
Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	TASA FIJA	91,44	43,45%	0,86	13/01/2020
Galicia 2020	BYC30	151	TASA FIJA	1.685,62	43,49%	1,02	18/05/2020
Supervielle 2022	BPCA0	4.768	BP+ 4,5%	85,91	63,47%	1,11	10/08/2020
T. Naranja 2022	TN370	250	BP+ 3,5%	1.609,82	42,51%	1,53	11/07/2022
Corporate ARS Linked Fixed							
Macro 2022	BACBO	4.621	17,50%	81,86	41,77%	2,23	09/05/2022
YPF 2022	YCALO	4.602	16,50%	70,21	35,66%	2,36	09/05/2022
Sovereign ARS Fixed							
Bonte S Sep 18	TS18	25.000	21,20%	105,80	56,81%	0,08	19/09/2018
Bonos Dual Jun-19	A219	58.400	28,80%	2.930,00	33,62%	0,73	21/06/2019
Bonte S Oct 21	TO21	62.500	18,20%	89,00	28,53%	2,00	04/10/2021
Bonte S Oct 23	TO23	64.150	16,00%	93,75	20,53%	3,10	17/10/2023
Bonte S Oct 24	TO24	66.570	15,50%	91,50	19,64%	4,02	19/10/2026
Letas USD							
LTDS5	35	1.100	-	99,63	3,75%	0,10	14/09/2018
LTDO8	63	1.039	-	99,21	4,83%	0,16	12/10/2018
LTDN8	112	1.098	-	98,64	4,62%	0,30	30/11/2018
LTDD8	126	1.100	-	98,64	4,10%	0,34	14/12/2018
LTDE9	154	950	-	97,93	5,10%	0,41	11/01/2019
LTDF9	182	757	-	97,57	5,08%	0,49	08/02/2019
Lebacs							
115G8	5	528.774	-	99,30	51,79%	0,01	15/08/2018
115H8	40	275.479	-	95,29	45,10%	0,11	19/09/2018
11708	68	124.163	-	92,25	45,09%	0,19	17/10/2018

Dólar BCRA3500 \$ 29.200

Plazo	Var. directa	Var. Anual
7d	6,6%	346%
31d	5,9%	70%
63d	14,6%	85%
92d	29,0%	115%
182d	45,1%	90%
365d	64,7%	65%

Rotex - Dólar Futuro

Posición	Via	Plazo	TC	Tasa Imp.	C. Ant.	Var
SPOT A35	10/08/2018		29,200			
DLR0820131/08/2018		21	28,810	-23,21%	28,35	1,64%
DLR0920128/09/2018		49	29,700	12,76%	29,15	1,89%
DLR1020131/10/2018		82	30,690	22,71%	30,07	2,07%
DLR11201301/11/2018		112	31,530	26,00%	30,90	2,04%
DLR120128/12/2018		140	32,320	27,86%	31,65	2,12%
DLR0120131/01/2019		174	33,250	29,09%	32,55	2,15%
DLR020128/02/2019		202	34,070	30,14%	33,37	2,10%
DLR030129/03/2019		231	34,920	30,95%	34,13	2,31%
DLR040129/04/2019		263	35,670	31,50%	34,84	2,38%
DLR050131/05/2019		294	36,440	30,78%	35,61	2,33%
DLR060128/06/2019		322	37,230	31,17%	36,40	2,28%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	3.374	9,000%	102,28	7,62%	0,28	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,53	5,55%	0,65	22/04/2019
Bonar 20	AO20	1.205	8,000%	104,52	7,23%	1,90	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	97,72	7,98%	2,35	22/04/2021
Bonar 24	AY24	19.422	8,750%	103,84	8,35%	2,63	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	92,60	8,28%	3,04	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	4,625%	86,80	8,42%	3,83	11/01/2023
Bonar 35	AA25	3.494	5,750%	90,53	8,46%	4,56	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	90,22	9,52%	5,47	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	85,37	9,64%	6,05	26/01/2027
Disc 33	DICA	4.901	8,280%	91,36	9,85%	6,53	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	91,80	9,77%	6,54	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	79,22	9,43%	6,70	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	83,33	9,43%	6,77	06/07/2028
Bonar 37	AA37	2.021	7,625%	87,46	9,59%	8,66	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	78,85	9,85%	8,90	07/07/2036
Par 38*	PARA	1.230	2,500%	57,03	9,39%	9,94	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	57,73	9,26%	9,98	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	79,23	10,05%	9,52	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	74,08	9,73%	10,19	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	74,93	9,72%	10,40	28/06/2117
Bloomberg Clean Price							
Mendoza 18 NYL	BARX1	12	5,500%	99,75	9,27%	0,05	04/09/2018
Bs. As. 18 NYL	BP18	475	9,375%	100,26	6,08%	0,08	14/09/2018
Neuquén 21 NYL	NRH2	48	8,755%	101,31	7,09%	1,35	26/04/2021
Bs. As. 19 NYL	FB19	750	5,750%	98,74	7,41%	0,80	17/06/2019
Salta 22 NYL	SARH2	82	5,500%	98,40	10,94%	1,54	16/03/2022
Bs. As. 21 NYL	BP21	750	10,875%	102,01	9,53%	1,30	26/01/2021
CABA 21 NYL	CABA21	500	9,500%	101,02	8,13%	3,30	09/03/2021
Bs. As. PB1 21 NYL	PB121	900	9,500%	100,88	9,72%	1,99	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	94,83	9,45%	2,45	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	90,30	10,09%	2,89	15/02/2023
Jujuy 22 NYL	JUS22	210	8,625%	89,37	12,32%	3,18	20/09/2022
Córdoba 26	CO26	300	7,125%	88,33	11,14%	3,25	27/10/2026
Sa Fe 23 NYL**	SF23D	250	7,000%	89,05	10,61%	3,21	23/03/2023
Bs. As. 24 NYL	PM24	1.250	9,125%	94,65	10,91%	3,47	16/03/2024
La Rioja 25 NYL	RIF25	300	9,750%	90,48	12,74%	3,57	24/02/2025
Mendoza 24 NYL	PMY24	500	8,375%	89,30	11,68%	3,65	20/05/2024
Salta 24 NYL	SA24D	350	9,125%	85,38	13,76%	3,65	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	81,30	15,37%	3,48	19/08/2024
Fuqujo 27 NYL	FUF27	200	9,500%	91,92	11,63%	3,90	19/04/2027
Chubut 26 NYL	PUL26	550	7,750%	77,97	14,82%	3,63	27/07/2026
Mun. Card 24 NYL	MUNCOR24	150	8,750%	91,78	10,21%	3,90	23/09/2024
Entre Ríos 25 NYL	ERF25	500	8,750%	85,40	12,89%	4,08	10/02/2025
Neuquén 25 NYL	NGUEN25	366	7,500%	80,76	12,68%	4,20	27/10/2025
Córdoba 24 NYL**	CO24D	510	7,450%	87,38	10,55%	4,48	02/09/2024
Rio Negro 25 NYL**	RND25	300	7,500%	77,33	13,58%	4,50	08/12/2025
Bs. As. 27 NYL	PBJ27	1.750	8,750%	85,30	10,97%	5,42	15/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	92,75	11,23%	5,46	18/04/2028
CABA 27 NYL	CABA27	890	7,500%	88,56	9,84%	5,54	01/06/2027
Sa Fe 27 NYL**	SF27D	250	6,900%	79,25	1		