

Tasas

Instrumento	TNA	
Call 1d	39,00%	
Call 7d	40,00%	
Caucción 7d	41,78%	29/08/2018
Caucción 30d	39,19%	
CPD 1-30 días*	38,30%	
CPD 331-360 días	38,32%	28/08/2018
BADLAR Priv. (>\$1	34,88%	
TM20 Priv. (>\$20	36,44%	28/08/2018
LEBAC 35d.	45,04%	
LEBAC 63d.	45,00%	Licitación del
LEBAC 98d.	42,75%	14/08/2018
TPM - Fase 7d.	45,00%	29/08/2018
U.S. 10-Yr	2,88%	29/08/2018

Bonds

Bond	Code	Amt	Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed								
Gratillo \$ 02-19	AF19	70.481	3,75%		119,00	7,49%	0,43	08/02/2019
Gratillo \$ 03-20	AM24	30.000	4,00%		110,00	8,90%	1,45	06/03/2020
Boncor 20	TC20	57.362	2,25%		141,00	8,60%	1,56	28/04/2020
Bonca 24	PR13	1.083	2,00%		370,00	12,08%	2,44	15/03/2024
Boncor 21	TC21	26.736	2,50%		137,50	9,34%	2,67	22/07/2021
Boncor 23	TC23	28.300	4,00%		96,03	9,44%	3,85	06/03/2023
Disc ARL 05	DICP	10.472	5,83%		685,00	9,65%	6,94	31/12/2033
Par ARL 05	PABP	2.861	1,18%		287,00	9,33%	11,30	31/12/2038
C-Par ARL 05	CUAP	23.424	3,31%		397,00	10,24%	10,91	31/12/2045

Sovereign and corporate ARS Floating Monetary Policy								
Bonle TPM 20	TJ20	104.399	TPM+0%	112,00	48,47%	1,11	22/06/2020	-3,5%
HSCB 20	HSCSO	1.606	TPM+0%	96,91	63,62%	1,15	04/08/2020	7,3%
Barpo 20	BOC70	393	TPM+0%	105,31	51,37%	1,29	02/11/2020	-1,4%

Sovereign ARS Floating Badlar								
Bonar 19	AMX9	39.263	BP+ 2,5%	106,00	48,33%	0,41	11/03/2019	6,4%
Bonar 20	AM20	16.728	BP+ 3,25%	103,00	51,29%	0,97	01/03/2020	8,6%
Boncor 22	PR15	3.235	BP+ 0,0%	155,00	54,93%	1,37	04/10/2022	11,3%
Bonar AR 22	AA22	53.625	BP+ 2,0%	95,00	50,34%	1,71	04/04/2022	7,9%

Sub-Sovereign ARS Floating Badlar								
CABA TD C16	BDC10	711	BP+ 4,45%	71,68	60,19%	0,66	03/02/2020	15,0%
CABA TD C18	BDC30	1.706	BP+ 5,0%	95,58	57,35%	0,68	19/05/2020	13,0%
CABA TD C20	BDC22	3.708	BP+ 5,0%	86,70	60,19%	1,55	24/01/2022	15,0%
CABA TD C23	BDC28	13.262	BP+ 3,75%	78,54	60,19%	1,93	22/02/2028	15,0%
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	98,00	62,70%	0,82	06/12/2019	16,8%
PBA TD 2022	PBY22	15.182	BP+ 3,83%	90,00	57,70%	1,75	31/05/2022	13,3%
PBA TD 2025	PBA25	30.000	BP+ 3,75%	79,50	61,62%	1,76	14/04/2025	16,0%
Rio Negro 2020	RN20	1.800	BP+ 5,0%	90,97	64,51%	1,09	06/07/2020	18,0%
Neuquén 2021	BNF21	1.912	BP+ 5,0%	84,75	63,78%	1,29	23/02/2021	17,5%
Mendoza 2021	PMJ21	5.219	BP+ 4,375%	93,00	44,93%	1,46	09/06/2021	3,9%
Salta 2021	SA21	400	BP+ 5,0%	90,00	60,90%	1,48	22/12/2021	15,5%

Corporate ARS Linked Floating Badlar								
Hipolecaro 2020	BH400	6.078	TASA FUA	90,63	44,01%	0,82	13/01/2020	3,2%
Galicia 2020	BYCAO	151	TASA FUA	1.577,61	44,05%	1,06	18/05/2020	3,2%
Supervielle 2022	BPCAO	4.768	BP+ 4,5%	89,79	61,39%	1,08	10/08/2020	15,8%
T. Naranja 2022	TN370	250	BP+ 3,5%	1.635,76	43,06%	1,48	11/07/2022	2,5%

Corporate ARS Linked Fixed								
Macro 2022	BACBO	4.621	17,50%	82,68	42,73%	2,17	09/05/2022	38,9%
YPF 2022	YCALO	4.602	16,50%	67,62	38,49%	2,27	09/05/2022	35,4%

Sovereign ARS Fixed								
Bonle \$ Sep 18	TS18	25.000	21,20%	1.08,10	55,15%	0,04	19/09/2018	49,1%
Bonos Ducl Jun-19	A219	67.936	28,80%	3.145,38	24,25%	0,72	21/06/2019	22,9%
Bonle \$ Oct 21	TO21	62.500	18,20%	88,22	29,69%	1,94	04/10/2021	27,8%
Bonle \$ Oct 23	TO23	64.150	16,00%	89,50	22,53%	2,98	17/10/2023	21,4%
Bonle \$ Oct 26	TO26	96.570	15,50%	81,25	23,29%	3,67	19/10/2026	22,1%

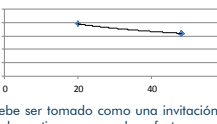
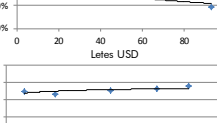
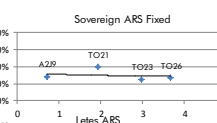
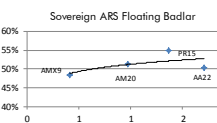
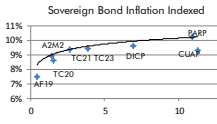
Letes ARS	Days	Amt	Out.	Coupon	Price	TNA	MD	Maturity
LTP58	16	9.713		S/C				14/09/2018
L2P58	16	49.275	2,06%		110,90	49,02%	0,03	14/09/2018
LTP08	44	33.000	2,06%		107,00	47,57%	0,09	12/10/2018
LTPN8	93	25.773	3,00%		100,75	39,43%	0,21	30/11/2018
LTPM9	212	10.582	2,85%	S/C				29/03/2019

Letes USD	Days	Amt	Out.	Coupon	Price	TNA	MD	Maturity
LTDS8	16	1.100			99,76	4,96%	0,05	14/09/2018
LTDO8	44	1.039			99,47	4,61%	0,12	12/10/2018
LTDN8	93	1.098			98,74	5,05%	0,25	30/11/2018
LTDE9	135	950			98,11	5,24%	0,37	11/01/2019
LTDF9	163	1.187			97,60	5,53%	0,44	08/02/2019

Letecab	Days	Amt	Out.	Coupon	Price	TNA	MD	Maturity
11958	20	436.391			97,36	49,50%	0,05	19/09/2018
11708	48	127.453			94,30	45,96%	0,13	17/10/2018

Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var
SPOT A3500	29/08/2018	-	33,968			
DLR082018	31/08/2018	2	33,950	-9,67%	31,60	7,44%
DLR092018	28/09/2018	30	35,100	40,55%	32,60	7,67%
DLR102018	31/10/2018	63	35,900	32,95%	33,65	6,69%
DLR112018	30/11/2018	93	35,280	15,16%	34,58	2,02%
DLR122018	28/12/2018	121	38,000	35,81%	35,50	7,04%
DLR012019	31/01/2019	155	39,000	34,88%	36,50	6,85%
DLR022019	28/02/2019	183	38,000	23,68%	37,40	1,60%
DLR032019	29/03/2019	212	38,300	21,96%	38,35	-0,13%
DLR042019	30/04/2019	244	39,700	25,24%	39,22	1,22%
DLR052019	31/05/2019	275	40,120	24,04%	40,12	0,00%



Bonds

Bond	Code	Amt	Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD								
Bonar 18	AN18	3.374	9,000%		102,54	7,97%	0,24	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,250%		99,43	7,32%	0,60	22/04/2019
Bonar 20	AO20	1.205	8,000%		101,57	9,03%	1,84	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%		93,17	10,11%	2,28	07/04/2021
Bonar 24	AY24	19.622	8,750%		98,59	10,64%	2,50	22/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%		88,09	10,05%	2,96	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	4,625%		81,44	11,21%	3,74	11/01/2023
Bonar 35	AA25	3.494	5,750%		82,09	10,84%	4,40	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%		85,86	10,46%	5,35	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%		81,28	10,50%	5,93	26/01/2027
Disc 33	DICA	4.901	8,280%		85,66	10,90%	6,30	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%		86,00	10,83%	6,32	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%		74,52	10,40%	6,54	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%		77,52	10,57%	6,57	06/07/2028
Bonar 37	AA37	2.021	7,625%		80,18	10,73%	8,18	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%		74,95	10,45%	8,63	07/07/2036
Par 38*	PARA	1.230	2,500%		54,94	9,80%	9,75	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%		56,58	9,49%	9,86	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%		76,20	10,48%	9,20	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%		70,58	10,23%	9,78	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%		71,87	10,15%	9,92	28/06/2117

Sub-Sovereign USD*								
Bloomberg Clean Price								
Mendoza 18 NYL	BAR18	12	5,000%	99,56	49,26%	0,01	04/09/2018	11,8%
Bs. As. 18 NYL	BP18	475	9,375%	100,12	5,68%	0,04	14/09/2018	11,8%
Neuquen 21 NYL	NRH2	48	7,875%	98,08	9,65%	1,28	26/04/2021	11,8%
Bs. As. 19 NYL	BP19	750	5,750%	97,84	8,74%	0,75	17/06/2019	11,8%
Salta 22 NYL	SARH2	82	9,500%	98,08	11,18%	1,50	16/03/2022	11,8%
Bs. As. 21 NYL	BP21	750	10,875%	99,62	11,45%	1,24	26/01/2021	11,8%
CABA. 21 NYL	CABA21	500	9,500%	98,66	10,17%	1,32	19/02/2021	11,8%
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	96,25	12,21%	1,91	09/06/2021	11,8%
Córdoba 21 NYL**	CO21D	725	7,125%	88,73	12,36%	2,37	10/06/2021	11,8%
Bs. As. 23 NYL*	PBF23	750	6,500%	84,88	12,35%	2,89	15/02/2023	11,8%
Jujuy 22 NYL	JUJ22	210	8,625%	79,83	16,09%	3,03	20/09/2022	11,8%
Córdoba 26	CO26	300	7,125%	83,96	12,86%	3,11	27/10/2026	11,8%
Sa Fe 23 NYL**	SF23D	250	7,000%	86,93	11,41%	3,25	23/03/2023	11,8%
Bs. As. 24 NYL	PBM24	1.250	9,125%	89,39	12,62%	3,24	16/03/2024	11,8%
La Rioja 25 NYL	RF25	300	7,500%	84,91	14,59%	3,64	24/02/2025	11,8%
Mendoza 24 NYL	PMY24	500	8,375%	85,39	13,00%	3,56	20/05/2024	11,8%
Salta 24 NYL	SA24D	350	9,125%	80,25	15,61%	3,54	08/07/2024	11,8%
Chaco 24 NYL	CH24D	250	9,375%	77,17	16,98%	3,58	19/08/2024	11,8%
T.Fuego 27 NYL	TUF27	200	8,950%	85,30	13,90%	3,41	19/04/2027	11,8%
Chubut 26 NYL	PUL26	650	7,750%	72,20	17,19%	3,47	27/07/2026	11,8%
Mun. Cord 24 NYL	MUNCOR24	150	8,75%	85,86	12,00%	3,78	23/09/2024	11,8%
Entre Rios 25 NYL								