

Tasas

Instrumento	TNA	
Call 1d	46,00%	
Call 7d	47,50%	
Caucción 7d	38,79%	03/08/2018
Caucción 30d	38,17%	
CPD 1-30 días*	38,43%	13/07/2018
CPD 331-360 días*	40,15%	
BADLAR Priv. (>\$1mm)	34,94%	02/08/2018
TM20 Priv. (>\$20mm)	36,44%	
LEBAC 28d.	46,50%	Licitación del
LEBAC 63d.	45,00%	17/07/2018
LEBAC 91d.	43,75%	
TPM - Fase 7d.	40,00%	03/08/2018
U.S. 10-YR	2,95%	03/08/2018

Bonds

Dólar BCRAA3500		\$ 27,382	
Plazo	Var. directa	Var. Anual	
7d	0,1%	6%	
31d	-2,0%	-24%	
63d	9,7%	56%	
92d	25,9%	103%	
182d	40,4%	81%	
365d	55,2%	55%	

Rotafex - Dólar Futuro		\$ 27,382	
Plazo	Var. directa	Var. Anual	
7d	0,1%	6%	
31d	-2,0%	-24%	
63d	9,7%	56%	
92d	25,9%	103%	
182d	40,4%	81%	
365d	55,2%	55%	

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo S 02-19	AF19	70.481	3,75%	114,75	8,53%	0,49	08/02/2019
Gatillo S 03-20	A2M2	30.000	4,00%	107,45	8,29%	1,52	06/03/2020
Boncor 20	TC20	57.362	2,25%	133,00	10,30%	1,61	28/04/2020
Bocoon 24	PR13	1.099	2,00%	391,50	9,02%	2,53	15/03/2024
Boncor 21	TC21	26.736	2,50%	137,50	8,10%	2,75	22/07/2021
Boncor 22	TC23	28.300	4,00%	94,93	8,88%	3,93	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	729,00	8,26%	7,25	31/12/2033
Par ARL 05	PARP	2.861	1,18%	290,00	8,94%	11,49	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	435,00	9,09%	11,72	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Boncor TPM 20	TJ20	104.399	TPM+0%	105,65	45,73%	1,21	22/06/2020
HSCB 20	HSC50	1.606	TPM+0%	96,91	56,49%	1,28	04/08/2020
Barpo 20	BOC70	393	TPM+0%	102,51	44,65%	1,42	02/11/2020
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	105,00	43,87%	0,48	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	103,00	47,87%	1,05	01/03/2020
Bonar 22	PR15	3.235	BP+ 0,0%	153,25	53,33%	1,54	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	93,50	49,57%	1,83	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD20C	948	BP+ 4,45%	69,40	60,52%	0,72	03/02/2020
CABA TD C18	BD30C	1.706	BP+ 5,0%	101,16	60,52%	0,66	19/05/2020
CABA TD C20	BD22C	3.708	BP+ 5,0%	86,70	59,39%	1,62	24/01/2022
CABA TD C23	BD28C	13.262	BP+ 3,75%	86,90	63,11%	1,73	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	96,60	61,06%	0,90	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	90,00	57,76%	1,62	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	82,20	59,39%	1,88	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	89,09	63,11%	1,16	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	90,58	64,56%	1,21	23/02/2021
Mendoza 2021	PMU21	5.219	BP+ 4,375%	89,50	44,98%	1,51	09/06/2021
Salto 2021	SA21	400	BP+ 5,0%	88,52	60,24%	1,55	22/12/2021
Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	TASA FIJA	91,39	44,06%	0,88	13/01/2020
Galicia 2020	BYC30	1.51	TASA FIJA	1.673,88	44,09%	1,03	18/05/2020
Supervielle 2022	BPCAO	4.768	BP+ 4,5%	93,00	65,88%	1,01	10/08/2020
T. Naranja 2022	TN370	250	BP+ 3,5%	1.597,59	43,11%	1,54	11/07/2022
Corporate ARS Linked Fixed							
Macro 2022	BACBO	4.621	17,50%	81,52	41,39%	2,25	09/05/2022
YPF 2022	YCALO	4.602	16,50%	71,31	34,54%	2,40	09/05/2022
Sovereign ARS Fixed							
Boncor S Sep 18	TS18	25.000	21,20%	105,55	48,69%	0,09	19/09/2018
Boncor Dual Jun-19	AZ19	54.763	28,80%	2.879,50	33,57%	0,75	21/06/2019
Boncor S Oct 21	TO21	62.500	18,20%	88,90	28,32%	2,02	04/10/2021
Boncor S Oct 23	TO23	64.150	16,00%	92,75	20,78%	3,11	17/10/2023
Boncor S Oct 26	TO26	96.870	15,50%	92,25	19,33%	4,06	19/10/2026
Letes USD							
LTDB8	42	800	-	99,96	4,53%	0,01	10/08/2018
LTDS8	72	1.100	-	99,57	4,10%	0,10	14/09/2018
LTDS8	40	1.039	-	99,35	3,60%	0,18	12/10/2018
LTDN8	119	1.098	-	98,76	3,98%	0,32	30/11/2018
LTDD8	133	1.100	-	98,56	4,13%	0,35	14/12/2018
LTDF9	161	950	-	97,84	5,09%	0,43	11/01/2019
LTDF9	189	757	-	97,54	4,98%	0,51	08/02/2019
Letes ARS							
Lebac3	9	545.274	-	98,82	48,50%	0,02	15/08/2018
11958	44	264.973	-	94,84	45,15%	0,12	19/09/2018

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	3.374	9,000%	102,53	6,27%	0,30	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,92	5,00%	0,67	22/04/2019
Bonar 20	AC200	1.205	8,000%	105,54	6,64%	1,92	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	99,95	7,01%	3,29	22/09/2021
Bonar 24	AY24	19.622	8,750%	105,34	7,73%	2,68	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	94,96	7,42%	3,08	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	4,625%	90,05	7,42%	3,88	11/01/2023
Bonar 35	AA25	3.494	5,750%	90,87	8,34%	4,59	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	94,37	8,69%	5,56	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	90,35	8,67%	6,17	26/01/2027
Disc 33	DICA	4.901	8,280%	94,58	9,31%	6,64	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	96,10	9,06%	6,68	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	83,55	8,61%	6,82	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	87,79	8,64%	6,89	06/07/2028
Bonar 37	AA37	2.021	7,625%	88,68	9,40%	8,76	20/04/2037
Bonos Int. 36 NYL*	AL36	1.250	7,125%	83,47	9,13%	9,18	07/07/2036
Par 38*	PARA	1.230	2,500%	57,37	9,32%	9,98	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	60,07	8,85%	10,14	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	83,98	9,44%	9,96	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	77,85	9,23%	10,59	13/01/2048
Bonos Int. 17 NYL*	AC17	147	7,125%	79,00	9,21%	10,99	28/06/2117
Sub-Sovereign USD*							
Mendoza 18 NYL	BARX1	12	5,500%	99,75	8,33%	0,07	04/09/2018
Bs. As. 18 NYL	BP18	475	9,375%	100,33	5,98%	0,10	14/09/2018
Neuquén 21 NYL	NRH2	48	8,875%	101,40	7,04%	1,37	26/04/2021
Bs. As. 19 NYL	PBJ19	750	5,750%	99,19	6,81%	0,82	17/06/2019
Salta 22 NYL	SARH2	82	9,500%	98,28	11,01%	1,56	16/03/2022
Bs. As. 21 NYL	BP21	500	10,875%	103,97	8,07%	1,34	26/01/2021
CABA 21 NYL	CABA21	500	9,500%	102,32	7,41%	1,34	02/12/2021
Bs. As. PBJ 21 NYL*	PBJ21	900	9,950%	102,30	9,01%	2,02	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	96,66	8,64%	2,48	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	91,45	9,63%	2,92	15/02/2023
Jujuy 22 NYL	JUS22	210	8,625%	89,65	12,21%	3,20	20/09/2022
Córdoba 26	CO26	300	7,125%	90,71	10,28%	3,32	27/10/2026
Sta Fe 23 NYL**	SF23D	250	7,000%	90,48	10,11%	3,35	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	97,17	10,14%	3,52	16/03/2024
La Rioja 25 NYL	RIF25	300	9,750%	91,77	12,33%	3,61	24/02/2025
Mendoza 24 NYL	PMY24	500	8,375%	89,59	11,58%	3,67	20/05/2024
Salta 24 NYL	SAZ4D	350	9,125%	86,64	13,33%	3,69	08/07/2024
Chaco 24 NYL	CHZ4D	250	9,375%	81,44	15,30%	3,50	19/08/2024
T. Fuego 24 NYL	TFZ4D	110	9,625%	82,80	16,20%	3,50	13/04/2024
Chubut 26 NYL	PUL26	650	7,750%	79,14	14,36%	3,67	27/07/2026
Mun. Cord 24 NYL	MUNCOR24	150	8,875%	92,03	10,13%	3,92	23/09/2024
Entre Rios 25 NYL	ERF25	500	8,750%	85,81	12,76%	3,90	10/02/2025
Neuquén 25 NYL	NGUEN25	366	7,500%	81,43	12,46%	4,23	27/10/2025
Córdoba 24 NYL**	CO24D	510	7,450%	89,36	10,04%	4,53	02/09/2024
Rio Negro 25 NYL**	RND25	300	7,750%	78,67	13,17%	4,54	08/12/2025
Bs. As. 27 NYL	PBJ27	1.750	7,875%	88,24	10,33%	5,50	15/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	95,84	10,62%	5,55	18/04/2028
CABA 27 NYL	CABA27	890	7,500%	91,28	9,28%	5,61	01/06/2027
Sta Fe 27 NYL**	SF27D	250	6,900%	81,41	10,56%	5,73	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	82,11	10,46%	6,20	02/08/2027
Par Bs. As. NYL	BPLD	446	4,000%	66,18	10,16%	6,29	15/05/2035
Corporate USD*							
YPF 2018	YPCRO	452	8,875%	101,55	4,58%	0,36	19/12/2018
IRSA Inv. 2019**	RSCRO	185	7,000%	99,58	7,59%	1,02	09/09/2019
Pan Am 2021*	OPNS1	500	8,875%	102,61	6,35%	1,58	07/05/2021
Hipotecario 2020	BHCYO	350	9,750%	104,28	7,82%	2,05	30/11/2020
YPF 2021	YCAFO	1.000	8,500%	103,17	7,28%	2,29	23/03/2021
Transener 2021**	OTRX9	101	9,750%	100,86	9,63%	2,46	15/08/2021
CGC 2021**							