

REPORTE DE BONOS DOLLAR - LINKED

	Precios del	Moneda de cotización	TIREA	Duration	Capital residual		Intereses corridos	Valor técnico	Paridad	Tasa de cupón	Próximo servicio		Vencimiento		
	26-ene-18				Monto	%					Renta	Amortización			
BONOS DOLLAR-LINKED ^(c)															
AM18	1.956,00	pesos	9,27%	0,1x	100,00	100,00%	0,88	100,88	99,18%	2,40%	18-mar-2018	1,20	18-mar-2018	100,00	18-mar-2018
BDC19 (CABA)	987,00	pesos	3,78%	0,8x	49,99	49,99%	0,40	50,39	100,18%	3,98%	17-may-2018	0,99	17-may-2018	16,67	17-may-2019
PUO19 (Chubut)	825,00	pesos	8,22%	0,9x	43,75	43,75%	0,04	43,79	96,36%	4,00%	21-abr-2018	0,44	21-abr-2018	6,25	21-oct-2019

NOTAS Y ACLARACIONES:

Las cotizaciones corresponden a las de BCBA de plazo 48hs.

Los cálculos de indicadores corresponden al 30.01.2018

(c) Tipo de cambio BNA Prom. C/V: \$/u\$s 19,55 La TIR está expresada en u\$s.

AM18 – Bono de la Nación Argentina vinculado al dólar 2,40%

Precio del	Moneda de cotización	TIREA en u\$s	Duration	Capital residual		Intereses corridos	Valor técnico	Paridad	Tasa de cupón	Próximo servicio			Vencimiento	
				Monto	%					Renta		Amortización		
26-ene-18	pesos	9,27%	0,1x	100,00	100,00%	0,88	100,88	99,18%	2,40%	18-mar-2018	1,200	18-mar-2018	100,00	18-mar-2018

Dólar implícito en el precio: **19,39**

- AM18 - SENSIBILIDAD DE LA TIR		PRECIO EN PESOS SIMULADO										
		1.951	1.952	1.953	1.954	1.955	1.956,00	1.957	1.958	1.959	1.960	1.961
TIPO DE CAMBIO SIMULADO	19,05	-8,85%	-9,21%	-9,57%	-9,93%	-10,29%	-10,64%	-11,00%	-11,35%	-11,70%	-12,05%	-12,40%
	19,10	-6,98%	-7,34%	-7,71%	-8,08%	-8,44%	-8,81%	-9,17%	-9,53%	-9,88%	-10,24%	-10,60%
	19,15	-5,07%	-5,44%	-5,82%	-6,19%	-6,57%	-6,94%	-7,30%	-7,67%	-8,04%	-8,40%	-8,76%
	19,20	-3,13%	-3,51%	-3,89%	-4,27%	-4,65%	-5,03%	-5,41%	-5,78%	-6,16%	-6,53%	-6,90%
	19,25	-1,15%	-1,54%	-1,93%	-2,32%	-2,71%	-3,09%	-3,48%	-3,86%	-4,24%	-4,62%	-5,00%
	19,30	0,86%	0,46%	0,06%	-0,33%	-0,73%	-1,12%	-1,51%	-1,90%	-2,29%	-2,68%	-3,06%
	19,35	2,91%	2,50%	2,09%	1,69%	1,29%	0,88%	0,49%	0,09%	-0,31%	-0,70%	-1,10%
	19,40	4,99%	4,58%	4,16%	3,75%	3,34%	2,93%	2,52%	2,11%	1,71%	1,31%	0,91%
	19,45	7,11%	6,69%	6,26%	5,84%	5,42%	5,01%	4,59%	4,18%	3,76%	3,35%	2,94%
	19,50	9,27%	8,84%	8,40%	7,97%	7,55%	7,12%	6,70%	6,27%	5,85%	5,43%	5,02%
	19,55	11,47%	11,02%	10,58%	10,14%	9,71%	9,27%	8,84%	8,41%	7,98%	7,55%	7,13%
	19,60	13,70%	13,25%	12,80%	12,35%	11,90%	11,46%	11,02%	10,58%	10,14%	9,71%	9,27%
	19,65	15,97%	15,51%	15,05%	14,59%	14,14%	13,69%	13,24%	12,79%	12,34%	11,90%	11,46%
	19,70	18,28%	17,81%	17,34%	16,88%	16,42%	15,95%	15,49%	15,04%	14,58%	14,13%	13,68%
	19,75	20,63%	20,15%	19,68%	19,20%	18,73%	18,26%	17,79%	17,32%	16,86%	16,40%	15,94%
19,80	23,03%	22,54%	22,05%	21,57%	21,08%	20,60%	20,13%	19,65%	19,18%	18,71%	18,24%	
19,85	25,46%	24,96%	24,46%	23,97%	23,48%	22,99%	22,50%	22,02%	21,53%	21,05%	20,58%	
19,90	27,93%	27,43%	26,92%	26,42%	25,92%	25,42%	24,92%	24,42%	23,93%	23,44%	22,95%	
19,95	30,45%	29,93%	29,42%	28,90%	28,39%	27,88%	27,38%	26,87%	26,37%	25,87%	25,37%	
20,00	33,01%	32,48%	31,96%	31,43%	30,91%	30,39%	29,88%	29,36%	28,85%	28,34%	27,83%	
20,05	35,62%	35,08%	34,54%	34,01%	33,48%	32,95%	32,42%	31,90%	31,37%	30,86%	30,34%	

BDC19 – Títulos de Deuda Pública al 3.98% - Clase 4
Emisor: Ciudad Autónoma de Buenos Aires
Garantía: Común

Precio del 26-ene-18	Moneda de cotización	TIREA en u\$s	Duration	Capital residual		Intereses corridos	Valor técnico	Paridad	Tasa de cupón	Próximo servicio			Vencimiento	
				Monto	%					Renta		Amortización		
987,00	pesos	3,78%	0,8x	100,00	100,00%	-49,61	50,39	100,18%	3,98%	17-may-2018	0,995	17-may-2018	16,67	17-may-2019

 Dólar implícito en el precio: **19,59**

- BDC19 - SENSIBILIDAD DE LA TIR		PRECIO EN PESOS SIMULADO										
		977	979	981	983	985	987,00	989	991	993	995	997
TIPO DE CAMBIO SIMULADO	19,05	1,72%	1,46%	1,19%	0,93%	0,67%	0,41%	0,15%	-0,10%	-0,36%	-0,61%	-0,86%
	19,10	2,06%	1,80%	1,53%	1,27%	1,01%	0,75%	0,49%	0,23%	-0,03%	-0,28%	-0,53%
	19,15	2,40%	2,14%	1,87%	1,61%	1,34%	1,08%	0,82%	0,56%	0,31%	0,05%	-0,20%
	19,20	2,74%	2,48%	2,21%	1,94%	1,68%	1,42%	1,16%	0,90%	0,64%	0,38%	0,13%
	19,25	3,09%	2,82%	2,55%	2,28%	2,02%	1,76%	1,49%	1,23%	0,97%	0,72%	0,46%
	19,30	3,43%	3,16%	2,89%	2,62%	2,36%	2,09%	1,83%	1,57%	1,31%	1,05%	0,79%
	19,35	3,77%	3,50%	3,23%	2,96%	2,69%	2,43%	2,17%	1,90%	1,64%	1,38%	1,12%
	19,40	4,11%	3,84%	3,57%	3,30%	3,03%	2,77%	2,50%	2,24%	1,98%	1,71%	1,46%
	19,45	4,46%	4,18%	3,91%	3,64%	3,37%	3,11%	2,84%	2,57%	2,31%	2,05%	1,79%
	19,50	4,80%	4,53%	4,25%	3,98%	3,71%	3,44%	3,18%	2,91%	2,65%	2,38%	2,12%
	19,55	5,15%	4,87%	4,60%	4,32%	4,05%	3,78%	3,52%	3,25%	2,98%	2,72%	2,46%
	19,60	5,49%	5,22%	4,94%	4,67%	4,39%	4,12%	3,85%	3,59%	3,32%	3,05%	2,79%
	19,65	5,84%	5,56%	5,28%	5,01%	4,74%	4,46%	4,19%	3,92%	3,66%	3,39%	3,13%
	19,70	6,18%	5,90%	5,63%	5,35%	5,08%	4,80%	4,53%	4,26%	3,99%	3,73%	3,46%
	19,75	6,53%	6,25%	5,97%	5,70%	5,42%	5,15%	4,87%	4,60%	4,33%	4,06%	3,80%
19,80	6,88%	6,60%	6,32%	6,04%	5,76%	5,49%	5,21%	4,94%	4,67%	4,40%	4,13%	
19,85	7,22%	6,94%	6,66%	6,38%	6,11%	5,83%	5,55%	5,28%	5,01%	4,74%	4,47%	
19,90	7,57%	7,29%	7,01%	6,73%	6,45%	6,17%	5,90%	5,62%	5,35%	5,08%	4,81%	
19,95	7,92%	7,64%	7,35%	7,07%	6,79%	6,52%	6,24%	5,96%	5,69%	5,42%	5,15%	
20,00	8,27%	7,99%	7,70%	7,42%	7,14%	6,86%	6,58%	6,30%	6,03%	5,76%	5,48%	
20,05	8,62%	8,33%	8,05%	7,77%	7,48%	7,20%	6,92%	6,65%	6,37%	6,10%	5,82%	

PUO19 – Bono para el desarrollo e infraestructura - I

Emisor: Provincia de Chubut
Garantía: Especial de regalías

Precio del 26-ene-18	Moneda de cotización	TIREA en u\$s	Duration	Capital residual		Intereses corridos	Valor técnico	Paridad	Tasa de cupón	Próximo servicio			Vencimiento	
				Monto	%					Renta		Amortización		
825,00	pesos	8,22%	0,9x	43,75	43,75%	0,04	43,79	96,36%	4,00%	21-abr-2018	0,438	21-abr-2018	6,25	21-oct-2019

Dólar implícito en el precio: 18,84

- PU019 - SENSIBILIDAD DE LA TIR		PRECIO EN PESOS SIMULADO										
		800	805	810	815	820	825,00	830	835	840	845	850
TIPO DE CAMBIO SIMULADO	19,05	8,78%	8,06%	7,36%	6,66%	5,98%	5,30%	4,63%	3,98%	3,33%	2,69%	2,06%
	19,10	9,08%	8,37%	7,66%	6,96%	6,27%	5,59%	4,92%	4,26%	3,61%	2,97%	2,34%
	19,15	9,39%	8,67%	7,96%	7,25%	6,56%	5,88%	5,21%	4,55%	3,89%	3,25%	2,62%
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	19,75	13,05%	12,30%	11,56%	10,83%	10,11%	9,40%	8,70%	8,01%	7,33%	6,66%	5,99%
19,80	13,36%	12,60%	11,86%	11,13%	10,40%	9,69%	8,99%	8,30%	7,61%	6,94%	6,28%	
19,85	13,67%	12,91%	12,16%	11,43%	10,70%	9,99%	9,28%	8,59%	7,90%	7,23%	6,56%	
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