

Tasas

Instrumento	TNA	
Call 1d	40,00%	
Call 7d	40,50%	
Caucción 7d	41,14%	14/06/2018
Caucción 30d	39,18%	
CPD 1-30 días*	35,63%	
CPD 331-360 días*	35,30%	14/06/2018
BADLAR Priv. (>\$1mm)	29,81%	
TM20 Priv. (>\$20mm)	31,19%	13/06/2018
LEBAC 36d.	40,00%	Licitación del
LEBAC 63d.	40,00%	15/05/2018
LEBAC 91d.	38,50%	
TPM - Pase 7d.	40,00%	14/06/2018

*TNA ponderada

Dólar BCRA3500

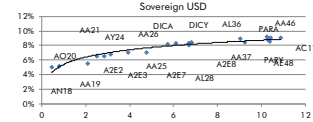
Plazo	Var. directa	Var. Anual
7d	3,0%	158%
31d	3,9%	46%
62d	27,3%	161%
92d	27,4%	109%
182d	48,2%	97%
365d	62,3%	62%

Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var.
SPOT AS3500	14/06/2018	-	25,728			
DLR062018	29/06/2018	15	28,430	255,52%	26,81	6,03%
DLR072018	31/07/2018	47	29,400	110,83%	27,60	6,52%
DLR082018	31/08/2018	78	30,150	80,42%	28,35	6,35%
DLR092018	28/09/2018	106	30,800	67,88%	28,99	6,24%
DLR102018	31/10/2018	139	31,500	58,91%	29,75	5,88%
DLR112018	30/11/2018	169	32,250	54,75%	30,50	5,74%
DLR122018	28/12/2018	197	33,000	52,37%	31,25	5,61%
DLR012019	31/01/2019	231	33,580	48,22%	31,83	5,51%
DLR022019	28/02/2019	259	34,160	46,18%	32,41	5,41%
DLR032019	29/03/2019	288	34,760	44,49%	33,01	5,31%
DLR042019	30/04/2019	320	35,410	42,92%	33,66	5,21%

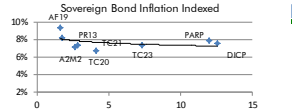
Bonds

Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	2.312	9,000%	102,20	5,08%	0,44	29/11/2018
Bonos Int. 19 NYL*	AA19	2.733	6,250%	100,98	5,13%	0,81	22/04/2019
Bonar 20	AA20	5.659	8,000%	106,89	5,53%	2,07	08/10/2020
Bonos Int. 21 NYL*	AA21	4.469	6,875%	101,07	6,56%	2,53	22/03/2021
Bonar 24	AY24	19.622	8,750%	107,63	6,58%	2,85	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.246	5,625%	96,57	6,81%	3,13	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	6,625%	91,07	7,05%	3,92	11/01/2023
Bonar 35	AA25	3.494	5,750%	95,21	7,08%	4,78	18/04/2025
Bonos Int. 26 NYL*	AA26	6.468	7,500%	96,71	8,23%	5,73	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.745	6,875%	92,19	8,31%	6,11	26/01/2027
Disc 33	DICA	4.901	8,280%	102,29	8,11%	6,71	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	101,07	8,29%	6,68	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	85,08	8,31%	6,76	11/01/2028
Bonos Int. 28 NYL*	AL28	988	6,625%	89,20	8,39%	6,81	06/07/2028
Bonar 37	AA37	2.021	7,625%	94,85	8,49%	9,25	20/04/2037
Bonos Int. 36 NYL*	AL36	1.211	7,125%	85,58	8,91%	9,05	07/07/2036
Par 38*	PARA	1.230	2,500%	61,75	8,51%	10,39	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	60,20	8,76%	10,30	31/12/2038
Bonos Int. 46 NYL*	AA46	2.744	7,625%	85,97	9,20%	10,26	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	79,30	9,05%	10,42	13/01/2048
Bonos Int. 17 NYL*	AC17	2.750	7,125%	80,77	9,01%	10,89	28/06/2117

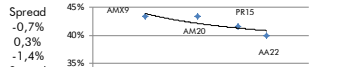


Bonds

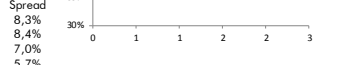
Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo S 02-19	AF19	70.481	3,75%	108,00	12,74%	0,61	08/02/2019
Gatillo S 03-20	A2M2	30.000	4,00%	100,25	9,41%	1,64	06/03/2020
Boncor 20	TC20	57.362	2,25%	130,50	8,19%	1,76	28/04/2020
Bocan 24	PR13	1.131	2,00%	396,50	7,15%	2,67	15/03/2024
Boncor 21	TC21	19.970	2,50%	135,00	7,42%	2,85	22/07/2021
Boncor 23	TC23	28.300	4,00%	98,10	6,72%	4,13	06/03/2023
Disc ARL 05	DICP	10.563	5,83%	759,00	7,43%	7,30	31/12/2033
Par ARL 05	PARP	2.861	1,18%	311,00	7,86%	11,97	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	511,00	7,54%	12,53	31/12/2045



Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
Sovereign and corporate ARS Floating Monetary Policy							
Bonte TPM 20	TJ20	104.399	TPM+0%	108,75	45,48%	1,23	22/06/2020
HSBC 20	HSC50	1.606	TPM+0%	104,36	46,81%	1,31	04/08/2020
Barpo 20	BOC70	39,3	TPM+0%	106,99	44,65%	1,41	02/11/2020



Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	97,00	43,34%	0,61	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	95,00	43,48%	1,21	01/03/2020
Bonar 22	PR15	3.058	BP+ 0,0%	162,80	41,55%	1,68	04/10/2022
Bonar Abr 22	AA22	52.540	BP+ 2,0%	98,00	39,89%	2,00	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD2C0	948	BP+ 4,45%	102,37	40,96%	0,66	03/02/2020
CABA TD C18	BD3C0	1.706	BP+ 5,0%	103,57	37,75%	0,87	19/05/2020
CABA TD C20	BD2C2	3.708	BP+ 5,0%	97,86	43,57%	1,84	24/01/2022
CABA TD C22	BD2C4	9.430	BP+ 3,25%	93,03	44,23%	2,17	29/03/2024
CABA TD C23	BD2C8	13.262	BP+ 3,75%	92,42	42,26%	2,55	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	102,10	36,54%	1,11	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	108,90	43,57%	2,05	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	91,75	44,23%	2,27	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	101,09	43,57%	1,31	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	96,04	44,23%	1,51	23/02/2021
Mendoza 2021	PMU21	5.219	BP+ 4,375%	99,90	37,62%	1,81	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	109,66	37,43%	1,87	22/12/2021



Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	BP+ 2,5%	97,83	36,73%	0,98	13/01/2020
Galicia 2020	BYC30	151	BP+ 2,69%	1.596,39	36,77%	1,21	18/05/2020
Supervielle 2022	BPCA0	4.768	BP+ 4,5%	96,15	45,73%	1,26	10/08/2020
T. Naranja 2022	TN370	250	BP+ 3,5%	1.631,79	35,83%	1,68	11/07/2022



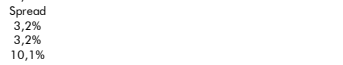
Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Fixed							
Macro 2022	BACBO	4.621	17,50%	95,01	21,11%	2,75	09/05/2022
YPF 2022	YCALO	4.602	16,50%	79,77	27,38%	2,66	09/05/2022



Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Fixed							
Bonte \$ Sep 18	TS18	25.000	21,20%	100,60	45,05%	0,13	01/09/2018
Bonte \$ Oct 21	TO21	62.500	18,20%	95,00	23,20%	2,23	04/10/2021
Bonte \$ Oct 23	TO23	27.279	16,00%	94,85	19,17%	3,30	17/10/2023
Bonte \$ Oct 26	TO26	60.192	15,50%	95,00	17,96%	4,31	19/10/2026



Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
Letes USD							
LTDL8	29	1.200	-	99,63	5,38%	0,07	13/07/2018
LTDC8	57	800	-	99,30	4,86%	0,15	10/08/2018
LTDS8	92	600	-	98,82	4,80%	0,25	14/09/2018
LTDO8	120	740	-	98,70	4,03%	0,33	12/10/2018
LTDN8	168	428	-	97,90	4,73%	0,45	30/11/2018
LTDD8	183	1.100	-	97,71	4,78%	0,49	14/12/2018
LTDE9	211	500	-	97,20	5,07%	0,57	11/01/2019
LTDF9	239	500	-	97,46	4,05%	0,64	08/02/2019



Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
Letes ARS							
LI18	6	563.518	-	99,30	43,10%	0,02	21/06/2018
LI18L	33	279.671	-	96,40	41,31%	0,09	18/07/2018
LI5G8	61	152.179	-	93,40	42,25%	0,17	15/08/2018
LI9S8	96	117.382	-	90,50	39,91%	0,26	19/09/2018



Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
Bloomberg Clean Price							
Mendoza 18 NYL	BARX1	12	5,500%	100,22	4,25%	0,21	04/09/2018
Bs. As. 18 NYL	BP18	475	9,375%	100,68	6,41%	0,23	14/09/2018
Neuquen 21 NYL	NRH2	48	8,75%	103,03	5,86%	1,38	26/04/2021
Bs. As. 19 NYL	PBJ19	750	5,750%	99,57	6,26%	0,95	17/06/2019
Salta 22 NYL	SARH2	87	5,00%	99,73	10,02%	1,71	16/03/2022
Bs. As. 21 NYL	BP21	150	10,875%	104,99	7,60%	1,41	26/01/2021
CABA 21 NYL	CABA21	500	9,950%	103,61	6,65%	1,50	20/04/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	105,18	7,74%	2,17	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	98,65	7,78%		