

Tasas

Instrumento	TNA	
Call 1d	36,50%	
Call 7d	37,50%	
Caucción 7d	37,08%	27/06/2018
Caucción 30d	36,33%	
CPD 1-30 días*	29,80%	
CPD 331-360 días*	31,82%	27/06/2018
BADLAR Priv. (>\$1mm)	32,38%	
TM20 Priv. (>\$20mm)	33,94%	26/06/2018
LEBAC 27d.	47,00%	
LEBAC 55d.	42,90%	Licitación del 19/06/2018
LEBAC 90d.	43,00%	
TPM - Pase 7d.	40,00%	27/06/2018

*TNA ponderada

Dólar BCRA3500

\$ 27,297

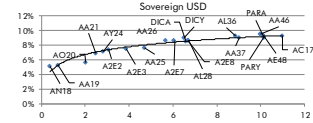
Plazo	Var. directa	Var. Anual
8d	-1,5%	-69%
34d	11,2%	120%
61d	31,9%	191%
92d	35,4%	140%
182d	48,1%	96%
365d	66,5%	67%

Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var.
SPOT AS3500	27/06/2018	-	27,297			
DLR062018	29/06/2018	2	27,475	119,21%	27,11	1,35%
DLR072018	31/07/2018	34	28,390	43,00%	27,96	1,54%
DLR082018	31/08/2018	65	29,150	38,13%	28,70	1,57%
DLR092018	28/09/2018	93	29,810	36,14%	29,37	1,50%
DLR102018	31/10/2018	126	30,600	35,06%	30,17	1,43%
DLR112018	30/11/2018	156	31,350	34,74%	30,92	1,39%
DLR122018	28/12/2018	184	32,050	34,54%	31,53	1,65%
DLR012019	31/01/2019	218	32,930	34,55%	32,28	2,03%
DLR022019	28/02/2019	246	33,530	33,88%	32,93	1,84%
DLR032019	29/03/2019	275	34,050	32,84%	33,53	1,57%
DLR042019	30/04/2019	307	34,650	32,03%	34,13	1,54%

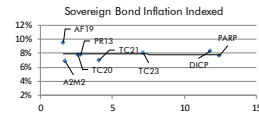
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	2.312	9,000%	102,34	5,12%	0,41	29/11/2018
Bonos Int. 19 NYL*	AA19	2.733	6,250%	100,88	5,21%	0,78	22/04/2019
Bonar 20	AC20	8.000	8,000%	106,91	5,64%	2,00	08/10/2020
Bonos Int. 21 NYL*	AA21	4.469	6,875%	100,11	6,94%	4,49	22/02/2021
Bonar 24	AY24	19.622	8,750%	106,34	7,09%	2,80	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.246	5,625%	94,94	7,37%	3,09	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	6,625%	89,63	7,48%	3,88	11/01/2023
Bonar 35	AA25	3.494	5,750%	93,14	7,61%	4,73	18/04/2025
Bonos Int. 26 NYL*	AA26	6.468	7,500%	94,59	8,63%	5,67	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.745	6,875%	90,41	8,64%	6,04	26/01/2027
Disc 33	DICA	4.901	8,280%	99,39	8,54%	6,60	31/12/2033
Disc 33 NYL*	DCY3	3.966	8,280%	96,31	9,02%	6,51	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	83,40	8,61%	6,69	11/01/2028
Bonos Int. 28 NYL*	AL28	988	6,625%	87,55	8,67%	6,74	06/07/2028
Bonar 37	AA37	2.021	7,625%	90,72	9,02%	9,01	20/04/2037
Bonos Int. 36 NYL*	AL36	1.211	7,125%	82,51	9,32%	8,85	07/07/2037
Par 38*	PARA	1.230	2,500%	58,36	9,09%	10,16	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	58,18	9,12%	10,15	31/12/2038
Bonos Int. 46 NYL*	AA46	2.744	7,625%	83,21	9,53%	10,00	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	76,75	9,37%	10,13	13/01/2048
Bonos Int. 17 NYL*	AC17	2.750	7,125%	78,26	9,30%	10,98	28/06/2117

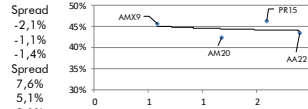


Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo S 02-19	AF19	70.481	3,75%	109,50	15,00%	0,57	08/02/2019
Gatillo S 03-20	A2M2	30.000	4,00%	101,35	9,44%	1,61	06/03/2020
Boncor 20	TC20	57.362	2,25%	135,00	6,82%	1,74	28/04/2020
Boncor 24	PR13	1.115	2,00%	395,00	7,74%	2,62	15/03/2024
Boncor 21	TC21	19.970	2,50%	135,00	7,82%	2,81	22/07/2021
Boncor 23	TC23	28.300	4,00%	98,10	6,98%	4,09	06/03/2023
Disc ARL 05	DICP	10.563	5,83%	732,00	8,10%	7,14	31/12/2033
Par ARL 05	PARP	2.861	1,18%	298,00	8,33%	11,79	31/12/2038
Cor-ARL 05	CUAP	23.434	3,31%	510,00	7,65%	12,42	31/12/2045



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign and corporate ARS Floating Monetary Policy							
Bona TPM 20	TJ20	104.399	TPM+0%	103,60	43,68%	1,31	22/06/2020
HSBC 20	HSC50	1.606	TPM+0%	107,47	45,00%	1,29	04/08/2020
Barpo 20	BOC70	393	TPM+0%	108,19	44,65%	1,39	02/11/2020



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	98,50	45,66%	0,58	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	99,98	42,43%	1,18	01/03/2020
Bonar 22	PR15	3.058	BP+ 0,0%	162,15	46,35%	1,59	04/10/2022
Bonar Abr 22	AA22	52.540	BP+ 2,0%	98,75	43,48%	1,90	04/04/2022

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BDC20	948	BP+ 4,45%	103,77	43,57%	0,62	03/02/2020
CABA TD C18	BDC30	1.706	BP+ 5,0%	104,82	40,96%	0,83	19/05/2020
CABA TD C20	BDC22	3.708	BP+ 5,0%	93,27	51,61%	1,68	24/01/2022
CABA TD C23	BDC28	13.262	BP+ 3,75%	85,25	50,93%	2,17	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	103,03	40,73%	1,06	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	108,90	46,88%	1,94	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	91,75	51,61%	2,02	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	97,89	51,61%	1,22	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	95,82	48,89%	1,43	23/02/2021
Santa Cruz 2021	PMU21	5.219	BP+ 4,375%	99,90	40,83%	1,72	09/06/2021
Mendoza 2021	SA21	400	BP+ 5,0%	102,94	40,64%	1,91	22/12/2021

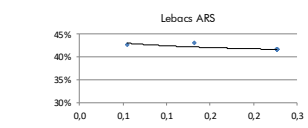
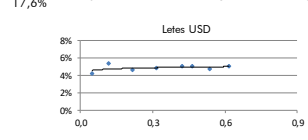
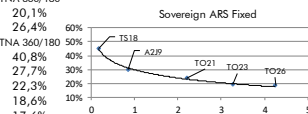
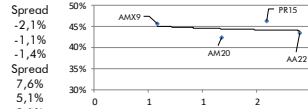
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	TASA FIJA	96,90	39,93%	0,93	13/01/2020
Galicia 2020	BYC30	151	TASA FIJA	1.611,71	39,96%	1,16	18/05/2020
Supernavaja 2022	BPCA0	4.768	BP+ 4,5%	94,57	52,43%	1,18	10/08/2020
T. Torrelaguarda 2022	TN370	250	BP+ 3,5%	1.644,70	39,00%	1,60	11/07/2022

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Fixed							
Macro 2022	BACB0	4.621	17,50%	95,59	21,10%	2,72	09/05/2022
YPF 2022	YCAL0	4.602	16,50%	79,10	28,09%	2,62	09/05/2022

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonos USD							
Bonos S Sep 18	TS18	25.000	21,20%	101,75	44,95%	0,18	19/09/2018
Bonos Dual Jun-19	A2J19	54.593	28,80%	2.874,00	29,67%	0,85	21/06/2019
Bonos S Oct 21	TO21	62.500	18,20%	95,00	23,52%	2,20	04/10/2021
Bonos S Oct 23	TO23	27.279	16,00%	94,50	19,47%	3,26	17/10/2023
Bonos S Oct 26	TO26	60.192	15,50%	94,00	18,35%	4,24	19/10/2026

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Letes USD							
LTDL8	16	1.200	-	99,80	4,24%	0,05	13/07/2018
LTDS8	44	800	-	99,39	5,38%	0,12	10/08/2018
LTDS8	79	600	-	99,00	4,66%	0,22	14/09/2018
LTDS8	107	740	-	98,50	4,84%	0,32	12/10/2018
LTDN8	156	428	-	97,92	5,03%	0,42	30/11/2018
LTDD8	170	1.100	-	97,72	5,03%	0,46	14/12/2018
LTDE9	198	500	-	97,50	4,77%	0,54	11/01/2019
LTDF9	226	500	-	97,00	5,02%	0,62	08/02/2019

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Letes ARS							
118L8	20	562.023	-	97,71	42,75%	0,05	18/07/2018
115S8	48	216.494	-	94,65	43,00%	0,13	15/08/2018
119S8	83	146.443	-	91,35	41,64%	0,23	19/09/2018



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bloomberg Clean Price							
Mendoza 18 NYL	BARX1	12	5,500%	100,07	4,88%	0,18	04/09/2018
Bs. 18 NYL	BP18	475	9,375%	100,39	7,38%	0,20	14/09/2018
Neuquen 21 NYL	RNRH2	48	8,75%	103,26	5,65%	1,36	26/04/2021
Bs. 19 NYL	PBJ19	750	5,750%	99,40	6,46%	0,92	17/06/2019
Salta 22 NYL	SARH2	82	9,500%	98,40	10,86%	1,67	16/03/2022
Bs. As. 21 NYL	BP21	50	10,875%	105,09	7,47%	1,38	26/01/2021
CABA 21 NYL	CABA21	500	9,500%	102,99	7,06%	0,62	02/12/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	104,81	7,88%	2,14	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	97,58	8,21%	2,59	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	93,49	8,80%	3,04	15/02/202