

Tasas

Instrumento	TNA	
Call 1d	46,00%	
Call 7d	51,00%	
Caucción 7d	45,36%	16/07/2018
Caucción 30d	47,10%	
CPD 1-30 días*	40,14%	16/07/2018
CPD 331-360 días*	40,10%	
BADLAR Priv. (>\$1mm)	34,81%	13/07/2018
TM20 Priv. (>\$20mm)	37,63%	
LEBAC 27d.	47,00%	Licitación del
LEBAC 55d.	42,90%	19/06/2018
LEBAC 90d.	43,00%	
TPM - Pase 7d.	40,00%	16/07/2018

*TNA ponderada

Dólar BCRA\$3500

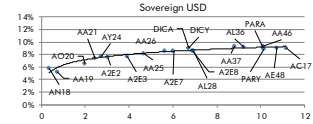
Plazo	Var. directa	Var. Anual
10d	-2,8%	-102%
31d	-2,1%	-25%
61d	13,6%	82%
91d	35,0%	141%
181d	45,0%	91%
367d	61,8%	62%

Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var.
SPOT A3500	16/07/2018	-	27,296			
DLR072018	31/07/2018	15	27,881	52,17%	29,75	-6,28%
DLR082018	31/08/2018	46	28,940	47,80%	30,40	-4,80%
DLR092018	28/09/2018	74	29,910	47,24%	31,22	-4,20%
DLR102018	31/10/2018	107	30,940	45,54%	31,97	-3,22%
DLR112018	30/11/2018	137	31,830	44,26%	32,85	-3,11%
DLR122018	28/12/2018	165	32,720	43,96%	33,70	-2,91%
DLR012019	31/01/2019	199	33,650	42,70%	34,30	-1,90%
DLR022019	28/02/2019	227	34,450	42,14%	34,85	-1,15%
DLR032019	29/03/2019	256	35,200	41,29%	35,45	-0,71%
DLR042019	30/04/2019	288	36,000	40,41%	36,05	-0,14%
DLR052019	31/05/2019	319	36,650	39,21%	36,65	0,00%

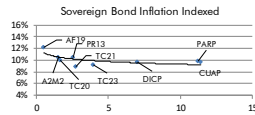
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	3.374	9,000%	102,34	5,84%	0,36	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,79	5,25%	0,73	22/04/2019
Bonar 20	AC20	1.205	8,000%	105,37	6,54%	1,01	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	99,03	7,40%	4,43	23/07/2021
Bonar 24	AY24	19.622	8,750%	104,76	7,79%	2,73	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	94,19	7,66%	3,03	26/01/2022
DLR012019	A2E3	1.750	4,625%	89,06	7,68%	3,92	11/01/2023
Bonar 35	AA25	3.494	5,750%	91,27	8,14%	4,65	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	94,96	8,56%	5,63	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	90,40	8,65%	5,99	26/01/2027
Disc 33	DICA	4.901	8,280%	95,66	9,13%	6,72	31/12/2033
Disc 33 NYL*	DCY	3.966	8,280%	95,87	9,09%	6,73	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	83,45	8,61%	6,87	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	87,40	8,70%	6,64	06/07/2028
Bonar 37	AA37	2.021	7,625%	88,22	9,40%	8,81	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	83,33	9,21%	9,23	07/07/2036
Par 38*	PARA	1.230	2,500%	58,54	9,08%	10,11	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	59,53	8,91%	10,17	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	85,23	9,29%	10,12	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	79,01	9,09%	10,76	13/01/2048
Bonos Int. 17 NYL*	AC17	147	7,125%	79,85	9,11%	11,16	28/06/2117

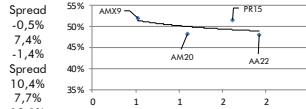


Bonds

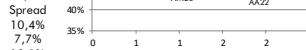
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo S 02-19	AF19	0	0,00%	110,50	12,25%	0,53	08/02/2019
Gatillo S 03-20	A2M2	30.000	4,00%	101,60	10,48%	1,55	06/03/2020
Boncor 20	TC20	57.362	2,25%	130,50	9,97%	1,66	28/04/2020
Boncor 24	PR13	1.933	2,00%	369,00	10,52%	2,55	15/03/2024
Boncor 21	TC21	26.736	2,50%	133,40	8,92%	2,75	22/07/2021
Boncor 23	TC23	28.300	4,00%	91,50	9,23%	3,97	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	645,00	9,70%	7,05	31/12/2033
Par ARL 05	PARP	2.861	1,18%	255,00	9,90%	11,23	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	400,00	9,63%	11,41	31/12/2045



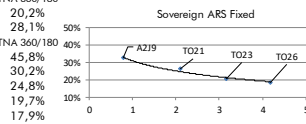
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign and corporate ARS Floating Monetary Policy							
Bona TPM 20	TJ20	0	TPM+0%	103,50	45,73%	1,25	22/06/2020
H5BC 20	H5C50	1.606	TPM+0%	96,91	56,49%	1,17	04/08/2020
Barpo 20	BOC70	393	TPM+0%	110,29	44,65%	1,34	02/11/2020



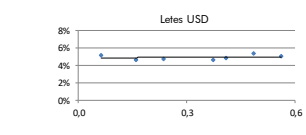
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	99,00	51,94%	0,52	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	99,00	48,26%	1,10	01/03/2020
Bonar 22	PR15	3.235	BP+ 0,0%	149,70	51,54%	1,61	04/10/2022
Bonar Abr 22	AA22	0	BP+ 2,0%	91,00	48,03%	1,92	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BDC20	948	BP+ 4,45%	103,41	51,41%	0,55	03/02/2020
CABA TD C18	BDC30	1.706	BP+ 5,0%	102,17	51,41%	0,74	19/05/2020
CABA TD C20	BDC22	3.708	BP+ 5,0%	95,63	54,16%	1,59	24/01/2022
CABA TD C23	BDC28	13.262	BP+ 3,75%	82,25	61,20%	1,82	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	96,86	52,00%	0,96	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	82,50	59,78%	1,64	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	82,50	54,16%	2,06	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	92,26	54,16%	1,26	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	97,97	51,41%	1,36	23/02/2021
Mendoza 2021	PMU21	5.219	BP+ 4,375%	99,90	43,24%	1,63	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	86,02	58,36%	1,62	22/12/2021



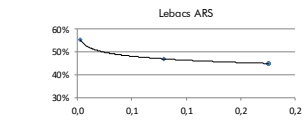
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Floating Badlar							
Hipoclorito 2020	BH400	6.078	TASA FIJA	97,87	42,32%	0,94	13/01/2020
Galicia 2020	BYC30	0	TASA FIJA	1.640,83	42,36%	1,09	18/05/2020
Supernavie 2022	BPCA0	4.768	BP+ 4,5%	92,58	60,67%	1,09	10/08/2020
T. Naranja 2022	TN370	250	BP+ 3,5%	1.571,32	41,38%	1,62	11/07/2022



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Fixed							
Macro 2022	BACBO	4.621	17,50%	96,37	21,17%	2,67	09/05/2022
YPF 2022	YCALO	4.602	16,50%	76,77	30,12%	2,53	09/05/2022
Sovereign ARS Fixed							
Bonos S Sep 18	TS18	25.000	21,20%	103,00	51,05%	0,14	19/09/2018
Bonos Dual Jun-19	A219	54.592	28,80%	2.856,50	32,44%	0,80	21/06/2019
Bonos S Oct 21	TO21	62.500	18,20%	91,00	26,34%	2,10	04/10/2021
Bonos S Oct 23	TO23	64.150	16,00%	92,00	20,71%	3,16	17/10/2023
Bonos S Oct 26	TO26	96.570	15,50%	93,75	18,65%	4,17	17/10/2026



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Letes USD							
LTDS8	25	800	-	99,68	5,12%	0,06	10/08/2018
LTDS8	60	1.100	-	99,26	4,68%	0,16	14/09/2018
LTDS8	88	1.039	-	98,90	4,70%	0,24	12/10/2018
LTDS8	137	1.098	-	98,28	4,68%	0,37	30/11/2018
LTDS8	151	1.100	-	98,07	4,83%	0,41	14/12/2018
LTDE9	179	950	-	97,48	5,33%	0,48	11/01/2019
LTDF9	207	757	-	97,23	5,07%	0,56	08/02/2019



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign USD							
Mendoza 18 NYL	BARX1	12	5,500%	99,98	5,24%	0,13	04/09/2018
Bs. As. 18 NYL	BP18	475	9,375%	100,37	6,79%	0,15	14/09/2018
Neuquen 21 NYL	NRH2	48	8,75%	102,67	6,01%	1,30	26/04/2021
Bs. As. 19 NYL	PBJ19	750	5,750%	99,23	6,69%	0,87	17/06/2019
Salta 22 NYL	SARH2	82	9,500%	99,03	10,47%	1,62	16/03/2022
Bs. As. 21 NYL	BP21	150	10,875%	104,52	7,76%	1,33	26/01/2021
CABA 21 NYL	CABA21	500	8,950%	102,61	7,26%	1,21	06/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	104,10	8,16%	2,08	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	97,20	8,38%	2,54	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	93,17	8,95%	2,99	15/02/2023
Jujuy 22 NYL	JUS22	210	8,625%	90,02	12,03%	3,26	20/09/2022
Córdoba 26	CO26	300	7,125%	92,95	9,49%	3,36	27/10/2026
Sta Fe 23 NYL**	SF23D	250	7,000%	92,17	9,51%	3,42	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	99,53	3,59	16/03/2024	
La Rioja 25 NYL	RIF25	300	9,750%	93,22	11,87%	3,68	24/02/2025
Mendoza 24 NYL	PMY24	500	8,375%	90,01	11,42%	3,73	20/05/2024
Salta 24 NYL	SA24D	350	9,125%	88,58	12,66%	3,76	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	84,22	14,28%	3,60	19/08/2027
T. Fuego 25 NYL							