

Tasas

Instrumento	TNA	
Call 1d	37,50%	
Call 7d	38,50%	30/07/2018
Caucción 7d	35,84%	
Caucción 30d	36,63%	
CPD 1-30 días*	36,44%	06/07/2018
CPD 331-360 días*	36,42%	
BADLAR Priv. (>\$1mm)	34,31%	27/07/2018
TM20 Priv. (>\$20mm)	35,44%	
LEBAC 28d.	46,50%	Licitación del
LEBAC 63d.	45,00%	17/07/2018
LEBAC 91d.	43,75%	
TPM - Fase 7d.	40,00%	30/07/2018
U.S. 10-YR	2,973%	30/07/2018

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo S 02-19	AF19	70.481	3,75%	113,45	9,16%	0,50	08/02/2019
Gatillo S 03-20	A2M2	30.000	4,00%	105,50	8,97%	1,53	06/03/2020
Boncor 20	TC20	57.362	2,25%	132,50	9,98%	1,63	28/04/2020
Bocan 24	PK13	1.099	2,00%	386,00	9,26%	2,54	15/03/2024
Boncor 21	TC21	26.736	2,50%	134,25	8,69%	2,75	22/07/2021
Boncor 22	TC23	28.300	4,00%	93,15	9,16%	3,94	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	688,00	8,98%	7,14	31/12/2033
Par ARL 05	PARP	2.861	1,18%	265,00	9,69%	11,27	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	405,00	9,66%	11,36	31/12/2045

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign and corporate ARS Floating Monetary Policy							
Boncor TPM 20	TJ20	104.399	TPM+0%	105,00	45,73%	1,22	22/06/2020
HSBC 20	HSC50	1.606	TPM+0%	96,91	56,49%	1,13	04/08/2020
Barpo 20	BOC70	393	TPM+0%	101,89	44,65%	1,43	02/11/2020
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	101,50	51,58%	0,49	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	100,00	50,98%	1,05	01/03/2020
Bonar 22	PK15	3.235	BP+ 0,0%	151,50	53,94%	1,55	04/10/2022
Bonar Abr 22	AA22	30.000	BP+ 2,0%	95,00	48,11%	1,85	04/04/2022

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD20C	948	BP+ 4,45%	102,36	60,72%	0,49	03/02/2020
CABA TD C18	BD30C	1.706	BP+ 5,0%	100,41	60,72%	0,67	19/05/2020
CABA TD C20	BD22C	3.708	BP+ 5,0%	86,70	59,58%	1,64	24/01/2022
CABA TD C23	BD28C	13.262	BP+ 3,75%	86,50	63,31%	1,74	22/02/2028
PBA TD S1 C2	PB19D	1.465	BP+ 4,0%	96,00	50,80%	0,91	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	89,00	61,87%	1,59	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	82,20	59,58%	1,89	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	88,39	63,31%	1,17	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	89,86	64,76%	1,22	23/02/2021
Sendoza 2021	PMU21	5.219	BP+ 4,375%	99,90	45,17%	1,56	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	87,86	60,44%	1,56	22/12/2021

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Floating Badlar							
Hipoclerio 2020	BH400	6.078	TASA FIJA	90,74	44,24%	0,90	13/01/2020
Galicia 2020	BYC30	151	TASA FIJA	1.663,84	44,28%	1,05	18/05/2020
Supernavie 2022	BPCA0	4.768	BP+ 4,5%	92,71	65,39%	1,03	10/08/2020
T. Naranja 2022	TN370	250	BP+ 3,5%	1.587,77	43,29%	1,56	11/07/2022

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Fixed							
Macro 2022	BACBO	4.621	17,50%	96,54	41,07%	2,27	09/05/2022
YPF 2022	YCALO	4.602	16,50%	74,16	32,31%	2,45	09/05/2022
Corporate ARS Fixed							
Boncor S Sep 18	TS18	25.000	21,20%	105,10	46,22%	0,11	19/09/2018
Boncor Dual Jun-19	A219	54.678	28,80%	2.853,24	34,23%	0,76	21/06/2019
Boncor S Oct 21	TO21	62.500	18,20%	87,50	28,98%	2,02	04/10/2021
Boncor S Oct 23	TO23	64.150	16,00%	92,75	20,67%	3,13	17/10/2023
Boncor S Oct 26	TO26	96.570	15,50%	92,75	19,11%	4,10	19/10/2026

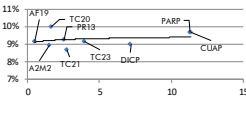
Letes USD	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
LTDB8	11	800	-	99,89	3,96%	0,03	10/08/2018
LTDS8	46	1.100	-	99,45	4,60%	0,12	14/09/2018
LTDB8	74	1.039	-	99,15	4,36%	0,20	12/10/2018
LTDB8	123	1.098	-	98,52	4,53%	0,33	30/11/2018
LTDB8	137	1.100	-	98,35	4,53%	0,37	14/12/2018
LTDF9	165	950	-	97,79	4,99%	0,45	11/01/2019
LTDF9	193	757	-	97,54	4,83%	0,52	08/02/2019

Lebac	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
115G8	15	609.374	-	98,13	46,40%	0,04	15/08/2018
119S8	50	191.372	-	94,16	45,25%	0,14	19/09/2018
11708	78	117.448	-	91,45	43,75%	0,21	17/10/2018

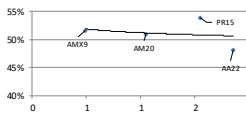
Rotex - Dólar Futuro

Posición	Vta	Plazo	TC	Tasa Imp. C. Ant.	Var
SPOT A3500	30/07/2018	1	27,339		
DLR072018	31/07/2018	1	27,290	-65,69%	27,43
DLR082018	31/08/2018	32	28,270	38,83%	28,42
DLR092018	28/09/2018	60	29,070	38,51%	29,22
DLR102018	31/10/2018	93	30,015	38,41%	30,15
DLR112018	30/11/2018	123	30,805	37,62%	30,94
DLR122018	28/12/2018	151	31,560	37,32%	31,70
DLR012019	31/01/2019	185	32,420	36,67%	32,58
DLR022019	28/02/2019	213	33,190	36,67%	33,35
DLR032019	29/03/2019	242	33,980	36,64%	34,15
DLR042019	30/04/2019	274	34,680	35,77%	34,85
DLR052019	31/05/2019	305	35,270	34,72%	35,44

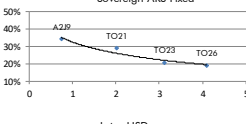
Sovereign Bond Inflation Indexed



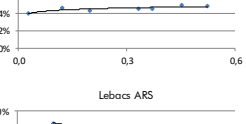
Sovereign ARS Floating Badlar



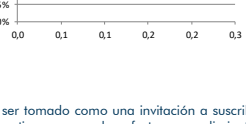
Sovereign ARS Fixed



Letes USD



Lebac ARS



Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	3.374	9,000%	102,21	6,97%	0,32	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,85	5,13%	0,69	22/04/2019
Bonar 20	AO20	1.205	8,000%	105,40	6,53%	1,94	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	100,45	6,80%	0,41	22/05/2021
Bonar 24	AY24	19.622	8,750%	105,36	7,68%	2,69	07/07/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	95,52	7,21%	3,10	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	6,625%	90,28	7,34%	3,90	11/01/2023
Bonar 25	AA25	3.494	5,750%	90,63	8,37%	4,60	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	95,76	8,42%	5,60	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	91,71	8,42%	6,21	26/01/2027
Disc 33 NYL*	DICA	4.901	8,280%	95,31	9,19%	6,68	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	96,32	9,02%	6,70	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	84,72	8,40%	6,86	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	88,91	8,45%	6,93	06/07/2028
Bonar 37	AA37	2.021	7,625%	87,84	9,50%	8,73	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	84,80	9,01%	9,27	07/07/2036
Par 38*	PARA	1.230	2,500%	97,28	9,33%	9,99	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	60,67	8,74%	10,19	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	85,40	9,27%	10,10	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	79,11	9,08%	10,73	13/01/2048
Bonos Int. 17 NYL*	AC17	147	7,125%	80,00	9,10%	11,14	28/06/2117

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign USD*							
Mendoza 18 NYL	BARX1	12	5,500%	99,73	8,11%	0,09	04/09/2018
Bs. As. 18 NYL	BPX18	475	9,375%	100,30	6,76%	0,12	14/09/2018
Neuquen 21 NYL	NRH2	48	8,875%	101,42	7,04%	1,39	26/04/2021
Bs. As. 19 NYL	PBJ19	750	5,750%	99,22	6,74%	0,83	17/06/2019
Salta 22 NYL	SARDH	82	9,500%	98,13	11,10%	1,58	16/03/2022
Bs. As. 21 NYL	BP21	104,00	10,875%	104,00	8,08%	1,35	26/01/2021
CABA 21 NYL	CABA21	500	9,950%	102,33	7,43%	0,37	23/03/2021
Bs. As. PBJ 21 NYL*	PBJ21	900	9,950%	102,29	9,02%	2,03	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	96,64	8,64%	2,50	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	91,72	9,52%	2,94	15/02/2023
Jujuy 22 NYL	JUF22	210	8,625%	89,37	12,29%	3,22	20/09/2022
Córdoba 26	CO26	300	7,125%	91,16	10,12%	3,35	27/10/2026
Sta Fe 23 NYL**	SF23D	250	7,000%	91,18	9,87%	3,37	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	97,43	10,06%	3,54	16/03/2024
La Rioja 25 NYL	RIF25	300	9,750%	92,34	12,15%	3,63	24/02/2025
Mendoza 24 NYL	PMY24	500	8,375%	89,97	11,45%	3,69	20/05/2024
Salta 24 NYL	SA24D	350	9,125%	87,60			