

Tasas

Instrumento	TNA	
Call 1d	48,00%	
Call 7d	48,00%	
Caución 7d	47,35%	04/07/2018
Caución 30d	44,86%	
CPD 1-30 días*	33,34%	
CPD 331-360 días*	33,84%	04/07/2018
BADLAR Priv. (>\$1mm)	33,00%	
TM20 Priv. (>\$20mm)	34,75%	02/07/2018
LEBAC 27d.	47,00%	Licitación del
LEBAC 55d.	42,90%	19/06/2018
LEBAC 90d.	43,00%	
TPM - Pase 7d.	40,00%	04/07/2018

*TNA ponderada

Dólar BCRA\$3500

\$ 28,032

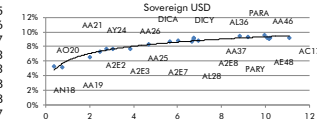
Plazo	Var. directa	Var. Anual
7d	2,7%	140%
30d	12,3%	150%
61d	29,2%	175%
91d	38,8%	156%
181d	50,7%	102%
365d	66,1%	66%

Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var
SPOT \$3500	04/07/2018	-	28,032			
DLR072018	31/07/2018	27	29,606	49,59%	28,93	0,45%
DLR082018	31/08/2018	58	30,125	46,99%	29,75	1,26%
DLR092018	28/09/2018	86	31,100	46,46%	30,40	2,30%
DLR102018	31/10/2018	119	32,200	45,61%	31,22	3,14%
DLR112018	30/11/2018	149	33,270	45,78%	31,97	4,07%
DLR122018	28/12/2018	177	34,250	45,74%	32,85	4,26%
DLR012019	31/01/2019	211	35,000	43,00%	33,70	3,68%
DLR022019	28/02/2019	239	35,750	42,05%	34,30	4,23%
DLR032019	29/03/2019	268	36,500	41,42%	34,85	4,73%
DLR042019	30/04/2019	300	37,150	39,58%	35,45	4,80%

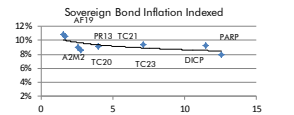
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	2.312	9,00%	102,37	5,29%	0,39	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,25%	100,89	5,17%	0,76	22/04/2019
Bonar 20	AC20	105.240	8,00%	105,24	6,44%	0,00	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	99,19	7,32%	4,47	22/03/2021
Bonar 24	AY24	19.622	8,750%	104,99	7,62%	2,76	07/05/2024
Bonos Int. 22 NYL*	AZ22	3.250	6,625%	94,17	7,65%	3,07	26/01/2022
Bonos Int. 23 NYL*	AZ23	1.750	6,625%	89,03	7,67%	3,85	11/01/2023
Bonar 35	AA25	3.494	5,750%	90,27	8,33%	4,67	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	5,00%	94,03	8,74%	5,64	22/04/2026
Bonos Int. 27 NYL*	AZ27	3.750	6,875%	89,67	8,78%	6,01	26/01/2027
Disc 33	DICA	4.901	8,280%	95,71	9,12%	6,76	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	95,54	9,15%	6,75	31/12/2033
Bonos Int. 28 NYL*	AZ28	4.250	5,875%	83,15	8,66%	6,66	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	86,41	8,87%	6,95	06/07/2028
Bonar 37	AA37	2.021	7,625%	88,07	9,39%	8,84	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	82,35	9,34%	9,21	07/07/2036
Par 38*	PARA	1.230	2,500%	57,62	9,23%	10,09	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	58,91	9,01%	10,17	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	83,06	9,55%	9,97	22/04/2046
Bonos Int. 46 NYL*	AE48	3.000	6,875%	77,99	9,21%	10,24	13/01/2048
Bonos Int. 17 NYL*	AC17	147	7,125%	79,13	9,20%	11,09	28/06/2117

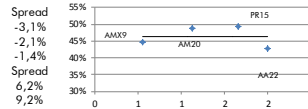


Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo S 02-19	AF19	70.481	3,75%	107,70	14,10%	0,56	08/02/2019
Gatillo S 03-20	AZM2	30.000	4,00%	100,00	10,81%	1,58	06/03/2020
Boncor 20	TC20	57.362	2,25%	128,00	10,50%	1,69	28/04/2020
Boncor 24	PR13	1.115	2,00%	386,00	8,99%	2,57	15/03/2024
Boncor 23	TC21	19.970	2,50%	133,00	8,64%	2,78	22/07/2021
Boncor 23	TC23	28.300	4,00%	91,00	9,10%	4,01	06/03/2023
Disc ARL 05	DICP	10.563	5,83%	654,00	9,34%	7,14	31/12/2033
Par ARL 05	PARP	2.861	1,18%	270,00	9,28%	11,47	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	478,00	7,99%	12,54	31/12/2045



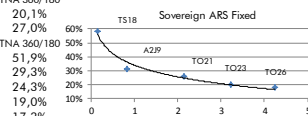
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign and corporate ARS Floating Monetary Policy							
Bonos TPM 20	TJ20	104.399	TPM+0%	105,75	42,33%	1,30	22/06/2020
HSBC 20	HSC50	1.606	TPM+0%	109,70	43,64%	1,28	04/08/2020
Barpo 20	BOC70	393	TPM+0%	108,96	44,65%	1,37	02/11/2020
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	99,99	44,73%	0,56	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	96,00	48,75%	1,13	01/03/2020
Bonar 22	PR15	3.058	BP+ 0,0%	149,00	49,23%	1,66	04/10/2022
Bonar Abr 22	AA22	52.540	BP+ 2,0%	95,00	42,62%	2,00	04/04/2022



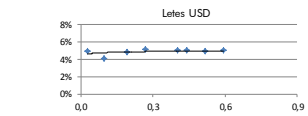
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BDC20	948	BP+ 4,45%	104,50	44,46%	0,60	03/02/2020
CABA TD C18	BDC30	1.706	BP+ 5,0%	105,59	41,84%	0,81	19/05/2020
CABA TD C20	BDC22	3.708	BP+ 5,0%	91,52	54,56%	1,65	24/01/2022
CABA TD C23	BDC28	13.262	BP+ 3,75%	86,60	51,85%	2,12	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	103,68	40,06%	1,04	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	108,90	47,78%	1,90	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	91,75	52,54%	1,97	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	90,89	52,54%	1,30	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	96,59	49,81%	1,41	23/02/2021
Mendoza 2021	PMU21	5.219	BP+ 4,375%	99,90	41,71%	1,68	09/06/2021
Salto 2021	SA21	400	BP+ 5,0%	103,58	41,51%	1,87	22/12/2021



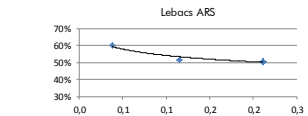
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	TASA FIJA	98,22	40,80%	0,91	13/01/2020
Galicia 2020	BYC30	151	TASA FIJA	1.622,18	40,83%	1,13	18/05/2020
Supervielle 2022	BPCA0	4.768	BP+ 4,5%	95,11	53,72%	1,16	10/08/2020
T. Nanaraja 2022	TN370	250	BP+ 3,5%	1.654,72	39,87%	1,57	11/07/2022



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Fixed							
Macro 2022	BACBO	4.621	17,50%	95,98	21,08%	2,70	09/05/2022
YFF 2022	YCALO	4.602	16,50%	78,33	28,77%	2,59	09/05/2022
Sovereign ARS Fixed							
Bonos S Sep 18	TS18	25.000	21,20%	100,60	58,60%	0,16	19/09/2018
Bonos Dual Jun-19	AZ19	56.663	28,80%	2.850,00	31,49%	0,83	21/06/2019
Bonos S Oct 21	TO21	62.500	18,20%	91,25	25,79%	2,14	04/10/2021
Bonos S Oct 23	TO23	27.279	16,00%	93,50	19,94%	3,22	17/10/2023
Bonos S Oct 26	TO26	60.192	15,50%	95,52	18,03%	4,25	19/10/2026



Bond	Code	Amt Out.	Coupon	Price	TNA	MD	Maturity
Letes USD							
LTDL8	0	1.200	-	99,86	4,95%	0,03	13/07/2018
LTDS8	7	800	-	99,61	4,11%	0,10	10/08/2018
LTG08	32	600	-	99,08	4,86%	0,19	14/09/2018
LTDO8	100	740	-	98,64	5,15%	0,27	12/10/2018
LTDN8	149	428	-	98,01	5,03%	0,40	30/11/2018
LTDD8	163	1.100	-	97,83	5,03%	0,44	14/12/2018
LTDE9	191	500	-	97,51	4,93%	0,52	11/01/2019
LTDF9	219	500	-	97,09	5,02%	0,59	08/02/2019



Bond	Code	Amt Out.	Coupon	Price	TNA	MD	Maturity
Letes ARS							
118L8	14	559.523	-	97,75	60,00%	0,04	18/07/2018
115G8	42	239.997	-	94,40	51,55%	0,12	15/08/2018
119S8	77	150.233	-	90,41	50,30%	0,21	19/09/2018

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bloomberg Clean Price							
Mendoza 18 NYL	BARX1	12	5,500%	100,10	4,57%	0,16	04/09/2018
Bs. As. 18 NYL	BS18	475	9,375%	100,32	7,55%	0,18	14/09/2018
Neuquen 21 NYL	NRH2	48	8,75%	102,80	5,95%	1,33	26/04/2021
Bs. As. 19 NYL	PBJ19	750	5,750%	98,91	7,03%	0,90	17/06/2019
Salta 22 NYL	SARH2	82	5,500%	98,82	10,60%	1,65	16/03/2022
Bs. As. 21 NYL	BP21	103.29	10,875%	103,29	8,69%	1,35	26/01/2021
CABA 21 NYL	CABA21	500	9,500%	102,35	7,47%	0,71	04/07/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,500%	102,67	8,87%	2,11	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	96,29	8,75%	2,57	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	90,96	9,74%	3,00	15/02/2023
Jujuy 22 NYL	JUS22	210	8,25%	94,32	10,57%	3,33	20/09/2022
Córdoba 26	CO26	300	7,125%	94,95	8,83%	3,43	27/10/2026
Sta							