

Tasas

Instrumento	TNA	
Call 7d	48,00%	
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Caucción 7d	52,43%	05/07/2018
Caucción 30d	44,28%	
CPD 1-30 días*	33,34%	
CPD 331-360 días*	33,44%	05/07/2018
BADLAR Priv. (>\$1mm)	33,38%	
TM20 Priv. (>\$20mm)	34,94%	04/07/2018
LEBAC 27d.	47,00%	Licitación del
LEBAC 55d.	42,90%	19/06/2018
LEBAC 90d.	43,00%	
TPM - Pase 7d.	40,00%	05/07/2018

*TNA ponderada

Dólar BCRAA3500

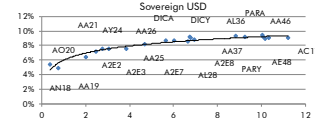
Plazo	Var. directa	Var. Anual
7d	1,3%	67%
30d	12,8%	156%
60d	29,8%	176%
91d	39,5%	158%
181d	49,3%	100%
365d	65,7%	66%

Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var
SPOT AS3500	05/07/2018	-	28,168			
DLR072018	31/07/2018	26	38,300	505,00%	29,06	31,80%
DLR082018	31/08/2018	57	28,990	18,70%	30,13	-3,77%
DLR092018	28/09/2018	85	30,000	27,94%	31,10	-3,54%
DLR102018	31/10/2018	118	31,000	31,11%	32,20	-3,73%
DLR112018	30/11/2018	148	32,200	35,31%	33,27	-3,22%
DLR122018	28/12/2018	176	33,150	36,68%	34,25	-3,21%
DLR012019	31/01/2019	210	34,500	36,30%	35,00	-2,71%
DLR022019	28/02/2019	238	35,000	37,20%	35,75	-2,10%
DLR032019	29/03/2019	267	35,800	37,04%	36,50	-1,92%
DLR042019	30/04/2019	299	36,550	36,33%	37,15	-1,62%
DLR052019	31/05/2019	330	37,000	34,68%	37,80	-2,12%
DLR062019	28/06/2019	358	37,650	34,32%	38,45	-2,08%

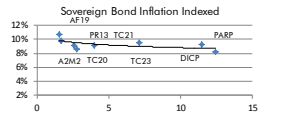
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	2.312	9,00%	102,37	5,43%	0,38	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,25%	101,08	4,90%	0,75	22/04/2019
Bonar 20	AC20	6.659	8,00%	101,54	6,38%	2,00	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	99,57	7,17%	4,40	22/03/2021
Bonar 24	AY24	19.622	8,750%	105,41	7,49%	2,76	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	94,59	7,51%	3,06	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	6,625%	89,59	7,51%	3,85	11/01/2023
Bonar 35	AA25	3.494	5,750%	90,99	8,17%	4,67	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	5,00%	94,64	8,62%	5,64	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	90,37	8,65%	6,01	26/01/2027
Disc 33	DICA	4.901	8,280%	95,49	9,15%	6,74	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	96,28	9,03%	6,76	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	83,94	8,52%	6,67	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	86,92	8,78%	6,95	06/07/2028
Bonar 37	AA37	2.021	7,625%	88,44	9,35%	8,85	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	83,19	9,23%	9,24	07/07/2036
Par 38*	PARA	1.230	2,500%	58,01	9,17%	10,11	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	59,41	8,92%	10,19	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	84,16	9,42%	10,05	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	79,12	9,07%	10,34	13/01/2048
Bonos Int. 17 NYL*	AC17	147	7,125%	80,13	9,08%	11,22	28/06/2117

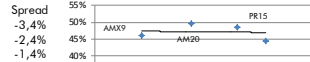


Bonds

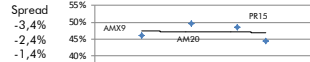
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo S 02-19	AF19	70.481	3,75%	108,00	14,24%	0,54	08/02/2019
Gatillo S 03-20	A2M2	30.000	4,00%	100,50	10,69%	1,57	06/03/2020
Boncor 20	TC20	57.362	2,25%	129,85	9,80%	1,68	28/04/2020
Bocan 24	PR13	1.115	2,00%	386,00	9,12%	2,56	15/03/2024
Boncor 21	TC21	19.970	2,50%	133,40	8,64%	2,77	22/07/2021
Boncor 23	TC23	28.300	4,00%	91,00	9,17%	4,00	06/03/2023
Disc ARL 05	DICP	10.563	5,83%	648,00	9,52%	7,10	31/12/2033
Par ARL 05	PARP	2.861	1,18%	270,00	9,30%	11,45	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	470,00	8,16%	12,42	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%	106,50	42,01%	1,29	22/06/2020
H5BC 20	H5C50	1.606	TPM+0%	110,49	43,32%	1,28	04/08/2020
Barpo 20	BOC70	393	TPM+0%	109,40	44,65%	1,36	02/11/2020



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP + 2,5%	100,00	46,04%	0,55	11/03/2019
Bonar 20	AM20	16.728	BP + 3,25%	96,00	49,65%	1,12	01/03/2020
Bonar 22	PR15	3.058	BP + 0,0%	151,50	48,55%	1,65	04/10/2022
Bonar Abr 22	AA22	52.540	BP + 2,0%	93,55	44,28%	1,98	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BDC20	948	BP + 4,45%	104,92	44,82%	0,59	03/02/2020
CABA TD C18	BDC30	1.706	BP + 5,0%	106,03	42,19%	0,79	19/05/2020
CABA TD C20	BDC22	3.708	BP + 5,0%	94,60	52,92%	1,63	24/01/2022
CABA TD C23	BDC28	13.262	BP + 3,75%	87,10	52,23%	2,09	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP + 4,0%	104,07	40,96%	1,02	06/12/2019
PBA TD 2022	PBY22	15.82	BP + 3,83%	108,90	48,15%	1,88	31/05/2022
PBA TD 2025	PBA25	30.000	BP + 3,75%	91,75	52,92%	1,95	14/04/2025
Rio Negro 2020	RN20	1.800	BP + 5,0%	91,33	52,92%	1,29	06/07/2020
Neuquén 2021	BNF21	1.912	BP + 5,0%	97,04	50,18%	1,39	23/02/2021
Mendoza 2021	PMU21	5.219	BP + 4,375%	99,90	42,06%	1,67	09/06/2021
Salto 2021	SA21	400	BP + 5,0%	103,97	41,87%	1,86	22/12/2021



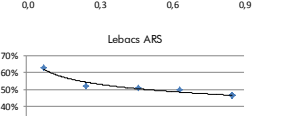
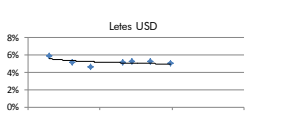
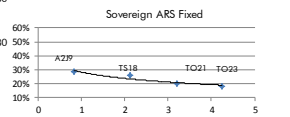
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	TASA FIJA	98,37	41,15%	0,90	13/01/2020
Galicia 2020	BYC30	151	TASA FIJA	1.628,31	41,19%	1,12	18/05/2020
Supervivencia 2022	BPCA0	4.768	BP + 4,5%	94,91	54,95%	1,14	10/08/2020
T. Naranja 2022	TN370	250	BP + 3,5%	1.660,70	40,22%	1,55	11/07/2022

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Fixed							
Macro 2022	BACBO	4.621	17,50%	95,96	21,18%	2,69	09/05/2022
YPF 2022	YCALO	4.602	16,50%	77,08	29,65%	2,56	09/05/2022

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonos S Sep 18							
Bonos Dual Jun-19	AS19	56.335	28,80%	2.920,00	28,57%	0,83	21/06/2019
Bonos S Oct 21	TO21	62.500	18,20%	91,25	25,92%	2,13	04/10/2021
Bonos S Oct 23	TO23	27.279	16,00%	93,50	20,01%	3,21	17/10/2023
Bonos S Oct 26	TO26	60.192	15,50%	95,52	18,08%	4,24	19/10/2026

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Letes USD							
LTDL8	3	1.200	-	99,92	10,27%	0,01	13/07/2018
LTDS6	36	800	-	99,50	5,93%	0,09	10/08/2018
LTDS8	71	1.100	-	99,08	5,16%	0,18	14/09/2018
LTDS8	99	1.039	-	98,82	4,64%	0,26	12/10/2018
LTDS8	148	1.098	-	98,03	5,14%	0,39	30/11/2018
LTDS8	162	1.100	-	97,80	5,23%	0,43	14/12/2018
LTDE9	190	950	-	97,40	5,26%	0,51	11/01/2019
LTDF9	218	500	-	97,09	5,02%	0,59	08/02/2019

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Letes ARS							
LI8L8	12	550.414	-	97,97	62,90%	0,03	18/07/2018
LI8G8	40	240.748	-	94,63	51,83%	0,11	15/08/2018
LI9S8	75	152.422	-	90,51	51,00%	0,21	19/09/2018
LI708	103	89.557	-	87,64	50,00%	0,28	17/10/2018
LI218	138	18.776	-	85,00	46,68%	0,38	21/11/2018



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign							
Mendoza 18 NYL	BARX1	12	5,500%	100,12	4,36%	0,15	04/09/2018
Bs. As. 18 NYL	BP18	475	9,375%	100,34	7,33%	0,17	14/09/2018
Neuquen 21 NYL	RNH2	48	8,785%	102,82	5,92%	1,32	26/04/2021
Bs. As. 19 NYL	PBJ19	750	5,750%	99,04	6,89%	0,89	17/06/2019
Salta 22 NYL	SARH2	82	5,500%	98,83	10,60%	1,64	16/03/2022
Bs. As. 21 NYL	BP21	103,94	10,875%	103,94	8,21%	1,34	26/01/2021
CABA 21 NYL							