

### Tasas

Instrumento	TNA	
Call 7d	45,00%	
Call 7d	46,00%	
Caucción 7d	38,97%	18/06/2018
Caucción 30d	39,81%	
CPD 1-30 días*	35,63%	
CPD 331-360 días*	35,30%	18/06/2018
BADLAR Priv. (>\$1mm)	29,31%	
TM20 Priv. (>\$20mm)	31,06%	15/06/2018
LEBAC 36d.	40,00%	Licitación del
LEBAC 63d.	40,00%	15/05/2018
LEBAC 91d.	38,50%	
TPM - Pase 7d.	40,00%	18/06/2018

\*TNA ponderada

### Dólar BCRAA3500

\$ 27,897

Plazo	Var. directa	Var. Anual
7d	9,7%	509%
31d	13,4%	158%
61d	38,5%	232%
94d	37,5%	146%
182d	58,8%	119%
367d	74,2%	74%

### Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var
SPOT A3500	18/06/2018	11	27,897			
DLR062018	29/06/2018	11	28,000	12,29%	28,68	-2,37%
DLR072018	31/07/2018	43	29,000	33,57%	29,65	-2,19%
DLR082018	31/08/2018	74	29,600	36,48%	30,55	-1,93%
DLR092018	28/09/2018	102	30,690	35,83%	31,35	-2,11%
DLR102018	31/10/2018	135	31,440	34,34%	32,00	-1,75%
DLR112018	30/11/2018	165	32,200	34,12%	32,65	-1,38%
DLR122018	28/12/2018	193	33,150	35,61%	33,50	-1,04%
DLR012019	31/01/2019	227	33,825	34,17%	34,08	-0,75%
DLR022019	28/02/2019	255	34,475	33,75%	34,66	-0,53%
DLR032019	29/03/2019	284	35,075	33,07%	35,26	-0,52%
DLR042019	30/04/2019	316	35,675	32,21%	35,86	-0,52%

### Bonds

Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign USD</b>							
Bonar 18	AN18	2.312	9,000%	101,85	6,00%	0,43	29/11/2018
Bonos Int. 19 NYL*	AA19	2.733	6,250%	100,69	5,84%	0,80	22/04/2019
Bonar 20	AA20	6.69	8,000%	106,35	5,84%	2,05	08/10/2020
Bonos Int. 21 NYL*	AA21	4.469	6,875%	99,89	7,03%	0,5	27/03/2021
Bonar 24	AY24	19.622	8,750%	105,79	7,22%	2,82	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.246	5,625%	94,90	7,38%	1,31	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	6,625%	90,06	7,34%	3,90	11/01/2023
Bonar 35	AA25	3.494	5,750%	94,35	7,29%	4,76	18/04/2025
Bonos Int. 26 NYL*	AA26	6.468	7,500%	94,53	8,64%	5,69	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.745	6,875%	90,23	8,67%	6,06	26/01/2027
Disc 33	DICA	4.901	8,280%	98,90	8,61%	6,61	31/12/2033
Disc 33 NYL*	DCY	3.966	8,280%	99,50	8,52%	6,63	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	83,55	8,58%	6,71	11/01/2028
Bonos Int. 28 NYL*	AL28	988	6,625%	87,36	8,70%	6,75	06/07/2028
Bonar 37	AA37	2.021	7,625%	92,90	8,73%	9,14	20/04/2037
Bonos Int. 36 NYL*	AL36	1.213	7,125%	83,72	9,16%	8,94	07/07/2036
Par 38*	PARA	1.230	2,500%	58,32	9,09%	10,18	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	59,17	8,94%	10,23	31/12/2038
Bonos Int. 46 NYL*	AA46	2.744	7,625%	83,90	9,45%	10,08	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	78,21	9,18%	10,30	13/01/2048
Bonos Int. 17 NYL*	AC17	2.750	7,125%	79,45	9,16%	10,69	26/06/2117
<b>Sub-Sovereign USD*</b>							
Mendoza 18 NYL	BAR1	12	5,500%	100,20	4,29%	0,20	04/09/2018
Bs. As. 18 NYL	BX18	475	9,375%	100,47	7,25%	0,22	14/09/2018
Neuquen 21 NYL	NRH2	48	8,750%	103,20	5,72%	1,38	26/04/2021
Bs. As. 19 NYL	PBJ19	750	5,750%	99,26	6,61%	0,94	17/06/2019
Salta 22 NYL	SARH2	82	9,500%	99,03	10,46%	1,69	16/03/2022
Bs. As. 21 NYL	BP21	150	10,875%	103,55	8,57%	1,39	26/01/2021
CABA 21 NYL	CABA21	500	8,950%	102,84	7,18%	4,8	27/03/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	103,48	8,51%	2,15	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	96,97	8,46%	2,61	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	92,92	9,00%	3,06	15/02/2023
Jujuy 22 NYL	JUF22	210	8,625%	94,98	10,34%	3,38	20/09/2022
Córdoba 26	CO26	300	7,125%	97,03	8,18%	3,51	27/10/2026
Sta Fe 23 NYL**	SF23D	250	7,000%	94,93	8,62%	3,52	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	98,91	9,62%	3,66	16/03/2024
La Rioja 25 NYL	RIF25	300	9,750%	95,47	11,20%	3,78	24/02/2025
Mendoza 24 NYL	PMY24	500	8,375%	95,59	9,75%	3,87	20/05/2024
Salta 24 NYL	SA24D	350	9,125%	95,91	10,44%	3,75	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	86,99	13,33%	3,7	19/08/2024
T. Fuego 25 NYL	TFU25	150	9,875%	98,27	11,31%	3,8	27/07/2025
Chubut 26 NYL	PUL26	650	7,750%	84,94	12,26%	3,82	27/07/2026
Mun. Cord 24 NYL	MUNCOR24	150	7,875%	93,30	9,74%	4,06	23/09/2024
Entre Rios 25 NYL	ERF25	350	8,750%	90,68	11,30%	4,10	10/02/2025
Neuquen 25 NYL	NGUEN25	366	7,500%	88,77	10,34%	4,46	27/10/2025
Córdoba 24 NYL**	CO24D	510	7,450%	92,85	9,16%	4,70	02/09/2024
Rio Negro 25 NYL**	RND25	300	7,750%	80,21	12,65%	4,69	08/12/2025
Bs. As. 27 NYL	PBJ27	1.750	7,875%	90,04	9,93%	5,65	15/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	99,64	9,91%	5,75	18/04/2028
CABA 27 NYL	CABA27	890	7,500%	93,05	8,91%	5,76	01/06/2027
Sta Fe 27 NYL**	SF27D	250	6,900%	86,16	9,53%	5,96	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	86,92	9,48%	6,18	02/08/2027
Par. Bs. As. NYL	BPLD	446	4,000%	66,75	9,94%	6,45	15/05/2035
<b>Corporate USD*</b>							
YPF 2018	YCPO	452	8,875%	101,69	5,41%	0,48	19/12/2018
IRSA Inv. 2019**	RSCBO	185	7,000%	98,50	8,56%	1,14	09/09/2019
PAN Am 2021**	OPNS1	500	7,875%	102,21	6,69%	1,70	07/05/2021
Hipotecario 2020	BHCV0	350	9,750%	105,11	7,54%	2,18	30/03/2020
YPF 2021	YCAFO	1.000	8,500%	103,70	7,11%	2,42	23/01/2021
Transener 2021**	OTRX9	101	9,750%	101,63	9,33%	2,59	15/08/2021
CGC 2021**	CPCAO	300	9,500%	101,23	9,25%	2,81	07/11/2021
Cablevisión 2021**	LCCAO	500	6,500%	99,71	6,71%	2,67	15/06/2021
Gennsea 2022**	GNCL0	500	8,750%	98,95	9,29%	2,91	20/01/2022
Edenor 2022**	EDNX9	176	9,750%	103,86	8,84%	3,46	25/10/2022
AYSA 2023**	ATSAZ3	500	6,625%	88,29	10,06%	3,77	01/02/2023
IRSA Prop. 2023**	RPCO0	360	8,750%	102,00	8,46%	3,76	23/02/2023
YPF 2024	YCAUO	1.325	8,750%	101,25	8,59%	3,83	04/04/2024
AA2000 2027**	AERAO	400	6,875%	97,14	7,84%	3,78	01/02/2027
Albanses 2023**	GMFR0	336	9,625%	101,34	9,50%	3,83	27/07/2023
Cliso 2023**	CLISO	300	9,500%	82,35	15,04%	3,67	20/07/2023
Cresud 2023	CSDO0	113	6,500%	97,04	7,38%	3,90	16/02/2023
Pampa 2023**	PTSTO	500	7,375%	98,90	7,78%	4,04	21/07/2023
AES Arg. G. 2024**	AECO0	300	7,750%	98,11	8,33%	4,34	02/02/2024
Arcor 2023**	RCO90	500	6,000%	99,89	6,11%	4,18	06/07/2023
Righsa 2024**	RA310	120	7,250%	99,95	7,38%	4,61	21/03/2024
Copex 2024**	CACZ0	300	6,875%	94,60	8,19%	4,76	15/05/2024
YPF 2025	YCAGO	1.500	8,500%	99,55	8,76%	5,07	28/07/2025
Galicia 2026**	GCYCO	260	8,250%	101,83	7,47%	5,72	19/07/2026
Macro 2026**	BKAO0	400	6,750%	94,72	7,57%	6,1	04/02/2026
Pampa 2027**	MGC10	750	7,500%	93,50	8,76%	5,95	24/01/2027
YPF 2027	YCAMO	1.000	6,950%	89,21	8,87%	6,25	21/07/2027
YPF 2047**	YCANO	750	7,000%	78,22	9,35%	10,68	15/12/2047

\* Bloomberg Clean Price \*\* Callable Bond - Yield to Maturity \*\*\* Called

### Bonds

Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign Bond Inflation Indexed</b>							
Gatillo S 02-19	AF19	70.481	3,75%	107,25	13,22%	0,60	08/02/2019
Gatillo S 03-20	A2M2	30.000	4,00%	100,00	9,73%	1,63	06/03/2020
Boncor 20	TC20	57.362	2,25%	131,00	8,10%	1,75	28/04/2020
Bocora 24	PR13	1.115	2,00%	391,00	7,80%	2,64	15/03/2024
Boncor 21	TC21	19.970	2,50%	133,75	7,85%	2,84	22/07/2021
Boncor 23	TC23	28.300	4,00%	98,10	6,77%	4,12	06/03/2023
Disc ARL 05	DICP	10.563	5,83%	755,00	7,53%	7,27	31/12/2033
Par ARL 05	PARP	2.861	1,18%	304,00	8,08%	11,89	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	515,00	7,50%	12,55	31/12/2045

Sovereign and corporate ARS Floating Monetary Policy							
Bonte TPM 20	TJ20	104.399	TPM+0%	98,50	47,89%	1,31	22/06/2020
HSBC 20	HSC50	1.606	TPM+0%	102,23	49,24%	1,29	04/08/2020
Barpo 20	BOC70	393	TPM+0%	107,32	44,65%	1,41	02/11/2020

Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP + 2,5%	96,30	45,75%	0,60	11/03/2019
Bonar 20	AM20	16.728	BP + 3,25%	94,00	45,15%	1,20	01/03/2020
Bocora 22	PR15	3.058	BP + 0,0%	158,00	44,43%	1,66	04/10/2022
Bonar Abr 22	AA22	52.540	BP + 2,0%	97,10	40,8		