

### Tasas

Instrumento	TNA	
Call 1d	35,00%	
Call 7d	36,00%	
Caución 7d	34,53%	25/06/2018
Caución 30d	34,69%	
CPD 1-30 días*	29,04%	
CPD 331-360 días*	32,17%	25/06/2018
BADLAR Priv. (>\$1mm)	32,06%	
TM20 Priv. (>\$20mm)	33,50%	21/06/2018
LEBAC 27d.	47,00%	Licitación del
LEBAC 55d.	42,90%	19/06/2018
LEBAC 90d.	43,00%	
TPM - Pase 7d.	40,00%	25/06/2018

\*TNA ponderada

### Dólar BCRA3500

\$ 27,017

Plazo	Var. directa	Var. Anual
10d	-3,1%	-113%
32d	10,0%	115%
61d	33,4%	201%
94d	33,7%	131%
185d	50,0%	99%
367d	67,5%	67%

### Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var.
SPOT AS3500	25/06/2018	-	27,017			
DLR02018	29/06/2018	4	27,075	19,69%	27,09	-0,06%
DLR072018	31/07/2018	36	27,920	33,90%	27,96	-0,14%
DLR082018	31/08/2018	67	28,650	32,93%	28,75	-0,35%
DLR092018	28/09/2018	95	29,350	33,18%	29,47	-0,41%
DLR102018	31/10/2018	128	30,150	33,07%	30,25	-0,33%
DLR112018	30/11/2018	158	30,850	32,78%	30,98	-0,42%
DLR122018	28/12/2018	186	31,500	32,56%	31,60	-0,32%
DLR012019	31/01/2019	220	32,180	31,71%	32,35	-0,53%
DLR022019	28/02/2019	248	32,830	31,67%	33,00	-0,52%
DLR032019	29/03/2019	277	33,430	31,28%	33,60	-0,51%
DLR042019	30/04/2019	309	34,030	30,66%	34,20	-0,50%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo S 02-19	AF19	70.481	3,75%	108,50	14,54%	0,58	08/02/2019
Galileo S 03-20	A2M2	30.000	4,00%	101,45	9,23%	1,62	06/03/2020
Boncor 20	TC20	57.362	2,25%	135,00	6,70%	1,75	28/04/2020
Bocoon 24	PR13	1.115	2,00%	395,00	7,65%	2,63	15/03/2024
Boncor 21	TC21	19.970	2,50%	135,20	7,68%	2,52	22/07/2021
Boncor 23	TC23	28.300	4,00%	98,10	6,93%	4,10	06/03/2023
Disc ARL 05	DICP	10.563	5,83%	755,00	6,73%	7,23	31/12/2033
Par ARL 05	PARP	2.861	1,18%	313,00	7,88%	11,94	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	510,00	7,63%	12,44	31/12/2045

Sovereign and corporate ARS Floating Monetary Policy							
Bonds TPM 20	TJ20	104.399	TPM+0%	101,56	45,45%	1,31	22/06/2020
HSBC 20	HSC50	1.606	TPM+0%	105,38	46,78%	1,29	04/08/2020
Barpo 20	BOC70	393	TPM+0%	107,97	44,65%	1,39	02/11/2020

Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	100,00	40,36%	0,59	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	98,05	42,80%	1,19	01/03/2020
Bocoon 22	PR15	3.058	BP+ 0,0%	161,40	44,86%	1,62	04/10/2022
Bonar Abr 22	AA22	52.540	BP+ 2,0%	97,60	42,53%	1,94	04/04/2022

Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BDC20	948	BP+ 4,45%	103,58	42,03%	0,63	03/02/2020
CABA TD C18	BDC30	1.706	BP+ 5,0%	104,51	39,44%	0,84	19/05/2020
CABA TD C20	BDC22	3.708	BP+ 5,0%	92,88	50,01%	1,72	24/01/2022
CABA TD C23	BDC28	13.262	BP+ 3,75%	85,05	49,33%	2,23	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	102,87	38,23%	1,07	06/12/2019
PBA TD S2	PBY22	15.182	BP+ 3,83%	108,90	45,32%	1,98	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	91,75	50,01%	2,08	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	97,59	50,01%	1,24	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	95,55	47,31%	1,46	23/02/2021
Mendoza 2021	PMU21	5.219	BP+ 4,375%	99,90	39,32%	1,75	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	102,82	39,12%	1,95	22/12/2021

Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	TASA FIJA	96,89	38,42%	0,95	13/01/2020
Galicia 2020	BYC30	151	TASA FIJA	1.608,92	38,46%	1,18	18/05/2020
Supernave 2022	BPCA0	4.768	BP+ 4,5%	95,50	49,37%	1,21	10/08/2020
T. Naranja 2022	TN370	250	BP+ 3,5%	1.642,87	37,50%	1,63	11/07/2022

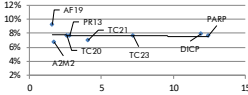
Corporate ARS Linked Fixed							
Macro 2022	BACBO	4.621	17,50%	95,33	21,17%	2,72	09/05/2022
YPF 2022	YCALO	4.602	16,50%	79,49	27,81%	2,63	09/05/2022

Sovereign ARS Fixed							
Bonds S Sep 18	TS18	25.000	21,20%	101,70	43,98%	0,19	19/09/2018
Bonos Dual Jun-19	AZ19	54.033	28,80%	2.830,00	31,53%	0,85	21/06/2019
Bonds S Oct 21	TO21	62.500	18,20%	95,00	23,46%	2,21	04/10/2021
Bonds S Oct 23	TO23	27.279	16,00%	94,50	19,44%	3,27	17/10/2023
Bonds S Oct 26	TO26	60.192	15,50%	94,00	18,33%	4,25	19/10/2026

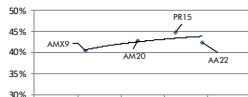
Letes USD							
LTDL8	18	1.200	-	#N/A	4,24%	0,05	13/07/2018
LTDC6	46	800	-	#N/A	4,91%	0,12	10/08/2018
LTDS8	81	600	-	99,00	4,66%	0,22	14/09/2018
LTDD8	109	740	-	98,50	4,84%	0,32	12/10/2018
LTDN8	158	428	-	97,81	5,23%	0,43	30/11/2018
LTDD8	172	1.100	-	#N/A	3,77%	0,47	14/12/2018
LTDE9	200	500	-	96,92	5,83%	0,55	11/01/2019
LTDF9	228	500	-	97,41	4,27%	0,62	08/02/2019

Letecs ARS							
118L8	22	291.494	-	97,59	41,00%	0,06	18/07/2018
115G8	50	153.042	-	94,44	43,00%	0,14	15/08/2018
119S8	85	117.392	-	91,39	40,47%	0,23	19/09/2018
11708	113	76.580	-	88,86	40,50%	0,31	17/10/2018

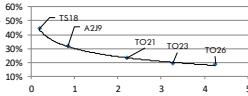
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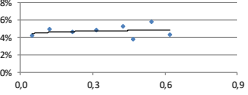
### Sovereign ARS Floating Badlar



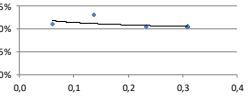
### Sovereign ARS Fixed



### Letes USD



### Letecs ARS



### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	2.312	9,000%	102,42	4,84%	0,41	29/11/2018
Bonos Int. 19 NYL*	AA19	2.733	6,250%	101,08	4,97%	0,78	22/04/2019
Bonar 20	AC200	649	8,000%	100,00	5,29%	0,20	08/10/2020
Bonos Int. 21 NYL*	AA21	4.469	6,875%	100,87	6,45%	2,50	22/03/2021
Bonar 24	AY24	19.622	8,750%	107,66	6,62%	2,83	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.246	5,625%	95,81	7,08%	3,10	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	6,625%	90,71	7,17%	3,89	11/01/2023
Bonar 35	AA25	3.494	5,750%	94,41	7,30%	4,75	18/04/2025
Bonos Int. 26 NYL*	AA26	6.468	7,500%	96,71	8,23%	5,71	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.745	6,875%	92,51	8,26%	6,09	26/01/2027
Disc 33	DICA	4.901	8,280%	99,51	8,52%	6,61	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	99,63	8,50%	6,61	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	85,45	8,25%	6,74	11/01/2028
Bonos Int. 28 NYL*	AL28	988	6,625%	89,02	8,42%	6,78	06/07/2028
Bonar 37	AA37	2.021	7,625%	91,59	8,91%	9,06	20/04/2037
Bonos Int. 36 NYL*	AL36	1.211	7,125%	84,90	9,00%	8,99	07/07/2036
Par 38*	PARA	1.230	2,500%	58,65	9,04%	10,18	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	59,44	8,90%	10,23	31/12/2038
Bonos Int. 46 NYL*	AA46	2.744	7,625%	85,76	9,23%	10,22	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	79,50	9,02%	10,41	13/01/2048
Bonos Int. 17 NYL*	AC17	2.750	7,125%	80,75	9,01%	10,86	28/06/2117

Sub-Sovereign USD*							
Mendoza 18 NYL	BARX1	12	5,500%	100,10	4,74%	0,18	04/09/2018
Bs. As. 18 NYL	BP18	475	9,375%	100,29	7,94%	0,21	14/09/2018
Neuquen 21 NYL	NRH2	48	8,75%	103,26	5,66%	1,36	26/04/2021
Bs. As. 19 NYL	PBJ19	750	5,750%	99,63	6,20%	0,93	17/06/2019
Salta 22 NYL	SARH2	82	5,500%	98,38	10,87%	1,67	16/03/2022
Bs. As. 21 NYL	BP21	500	10,875%	105,57	7,16%	1,39	26/01/2021
CABA 21 NYL	CABA21	500	9,500%	103,53	6,71%	1,47	27/07/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,500%	105,33	7,64%	2,15	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	97,96	8,06%	2,60	10/06/2021
Bs. As. 23 NYL	PBF23	710	6,500%	94,18	8,55%	3,05	15/02/2023
Jujuy 22 NYL	SU22	210	8,625%	94,54	10,49%	3,36	20/09/2022
Córdoba 26	CO26	300	7,125%	95,15	8,76%	3,46	27/10/2026
Sta Fe 23 NYL**	SF23D	250	7,000%	93,85	8,95%	3,49	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	100,24	9,25%	3,66	16/03/2024