

### Tasas

Instrumento	TNA	
Call 1d	62,00%	
Call 7d	64,00%	
Caucción 7d	47,85%	12/07/2018
Caucción 30d	46,89%	
CPD 1-30 días*	34,29%	
CPD 331-360 días*	36,27%	12/07/2018
BADLAR Priv. (>\$1mm)	33,50%	
TM20 Priv. (>\$20mm)	34,19%	11/07/2018
LEBAC 27d.	47,00%	Licitación del
LEBAC 55d.	42,90%	19/06/2018
LEBAC 90d.	43,00%	
TPM - Pase 7d.	40,00%	12/07/2018

\*TNA ponderada

### Dólar BCRA3500

\$ 27,147

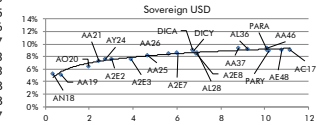
Plazo	Var. directa	Var. Anual
8d	-3,2%	-1,44%
30d	5,0%	60%
62d	16,8%	99%
91d	34,6%	139%
181d	45,1%	91%
365d	60,0%	60%

### Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var
SPOT A3500	12/07/2018	-	27,147			
DLR072018	31/07/2018	19	28,862	121,38%	28,15	2,53%
DLR082018	31/08/2018	50	27,950	21,60%	29,27	-4,51%
DLR092018	28/09/2018	78	29,050	32,81%	30,25	-3,97%
DLR102018	31/10/2018	111	30,000	34,56%	31,30	-4,15%
DLR112018	30/11/2018	141	31,000	36,74%	32,25	-3,88%
DLR122018	28/12/2018	169	31,998	38,60%	33,20	-3,62%
DLR012019	31/01/2019	203	32,820	37,58%	34,05	-3,61%
DLR022019	28/02/2019	231	33,800	38,73%	34,75	-2,73%
DLR032019	29/03/2019	260	34,500	38,03%	35,50	-2,82%
DLR042019	30/04/2019	292	35,250	37,31%	36,25	-2,76%
DLR052019	31/05/2019	323	35,950	36,65%	36,90	-2,57%

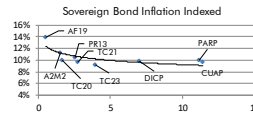
### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	3.374	9,000%	102,52	5,26%	0,36	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,95	5,04%	0,73	22/04/2019
Bonar 20	AC20	1.325	8,000%	105,63	6,39%	0,81	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	99,99	7,28%	0,44	22/02/2021
Bonar 24	AY24	19.622	8,750%	105,42	7,54%	2,74	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	94,40	7,58%	3,04	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	4,625%	89,47	7,55%	3,93	11/01/2023
Bonar 35	AA25	3.494	5,750%	91,34	8,12%	4,66	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	95,23	8,51%	5,64	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	90,66	8,60%	6,00	26/01/2027
Disc 33	DICA	4.901	8,280%	95,63	9,13%	6,73	31/12/2033
Disc 33 NYL*	D2E8	3.966	8,280%	96,50	8,99%	6,75	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	83,82	8,55%	6,89	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,255%	87,66	8,65%	6,95	06/07/2028
Bonar 37	AA37	2.021	7,625%	88,38	9,38%	8,82	20/04/2037
Bonos Int. 36 NYL*	AL36	1.250	7,125%	83,51	9,18%	9,24	07/07/2036
Par 38*	PARA	1.230	2,500%	58,55	9,08%	10,12	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	59,52	8,91%	10,18	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	84,91	9,33%	10,10	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	79,10	9,08%	10,77	13/01/2048
Bonos Int. 17 NYL*	AC17	147	7,125%	79,95	9,10%	11,18	28/06/2117

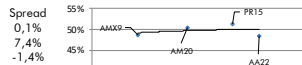


### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo S 02-19	AF19	70.481	3,75%	108,75	13,85%	0,53	08/02/2019
Gatillo S 03-20	A2M2	30.000	4,00%	100,10	11,26%	1,55	06/03/2020
Boncor 20	TC20	57.362	2,25%	130,00	10,00%	1,67	28/04/2020
Bocan 24	PR13	1.933	2,00%	368,00	10,50%	2,55	15/03/2024
Boncor 21	TC21	26.736	2,50%	130,25	9,70%	2,74	22/07/2021
Boncor 23	TC23	28.300	4,00%	91,00	9,29%	3,98	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	637,00	9,84%	7,03	31/12/2033
Par ARL 05	PARP	2.861	1,18%	250,00	10,06%	11,19	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	400,00	9,60%	11,44	31/12/2045

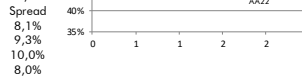


Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign and corporate ARS Floating Monetary Policy							
Bona TPM 20	TJ20	104.399	TPM+0%	102,50	46,52%	1,26	22/06/2020
H5BC 20	H5C50	1.606	TPM+0%	96,91	56,49%	1,18	04/08/2020
Barpo 20	BOC70	393	TPM+0%	110,07	44,65%	1,35	02/11/2020

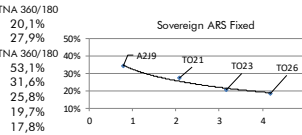


Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	100,00	48,77%	0,53	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	97,00	50,44%	1,09	01/03/2020
Boncor 22	PR15	3.235	BP+ 0,0%	149,60	51,37%	1,62	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	90,00	48,62%	1,92	04/04/2022

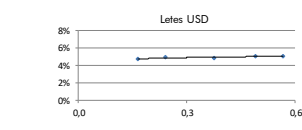
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BDC20	948	BP+ 4,45%	103,18	51,37%	0,56	03/02/2020
CABA TD C18	BDC30	1.706	BP+ 5,0%	101,94	51,37%	0,75	19/05/2020
CABA TD C20	BDC22	3.708	BP+ 5,0%	95,40	54,12%	1,60	24/01/2022
CABA TD C23	BDC28	13.262	BP+ 3,75%	81,00	61,17%	1,82	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	96,64	52,74%	0,97	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	82,50	59,74%	1,65	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	82,20	54,12%	2,07	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	92,04	54,12%	1,26	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	97,75	51,37%	1,36	23/02/2021
Mendoza 2021	PMU21	5.219	BP+ 4,375%	99,90	43,21%	1,63	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	85,80	58,32%	1,63	22/12/2021



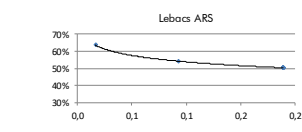
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Floating Badlar							
Hipoclerio 2020	BH400	6.078	TASA FIJA	97,87	42,29%	0,95	13/01/2020
Galicia 2020	BYC30	151	TASA FIJA	1.637,66	42,33%	1,10	18/05/2020
Supernavie 2022	BPCA0	4.768	BP+ 4,5%	92,27	60,73%	1,09	10/08/2020
T. Naranja 2022	TN370	250	BP+ 3,5%	1.568,44	41,35%	1,62	11/07/2022



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Fixed							
Macro 2022	BACB0	4.621	17,50%	96,36	21,14%	2,67	09/05/2022
YPF 2022	YCAL0	4.602	16,50%	77,08	29,86%	2,54	09/05/2022



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Letes USD							
LTDC8	29	800	-	#N/A	#N/A	#N/A	10/08/2018
LTDS8	64	1.100	-	99,23	4,72%	0,16	14/09/2018
LTDC8	92	1.039	-	98,82	4,96%	0,24	12/10/2018
LTDN8	141	1.098	-	98,23	4,80%	0,38	30/11/2018
LTDD8	155	1.100	-	#N/A	#N/A	#N/A	14/12/2018
LTDE9	183	950	-	97,57	5,08%	0,49	11/01/2019
LTDF9	211	500	-	97,20	5,07%	0,57	08/02/2019



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign							
Mendoza 18 NYL	BARX1	12	5,500%	100,12	4,21%	0,13	04/09/2018
Bs. As. 18 NYL	BP18	475	9,375%	100,36	6,98%	0,16	14/09/2018
Neuquen 21 NYL	NRH2	48	8,75%	102,73	5,96%	1,31	26/04/2021
Bs. As. 19 NYL	PBJ19	750	5,750%	99,23	6,68%	0,88	17/06/2019
Salta 22 NYL	SARH2	82	9,500%	99,01	10,49%	1,63	16/03/2022
Bs. As. 21 NYL	BP21	150	10,875%	104,55	7,75%	1,33	26/01/2021
CABA 21 NYL	CABA21	500	9,950%	102,58	7,28%	0,42	20/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	104,17	8,13%	2,09	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	97,22	8,38%	2,55	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	93,08	8,98%	2,99	15/02/2023
Jujuy 22 NYL	SUJ22	210	8,625%	90,30	11,93%	3,27	20/09/2022
Córdoba 26	CO26	300	7,125%	93,15	9,42%	3,37	27/10/2026
Sta Fe 23 NYL**	SF23D	250	7,000%	92,17	9,51%	3,42	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	99,22	9,53%	3,60	16/03/2024
La Rioja 25 NYL	RIF25	300	9,750%	94,68	11,44%	3,70	24/02/2025
Mendoza 24 NYL	PMY24	500	8,375%	89,59	11,55%	3,73	20/05/2024
Salta 24 NYL	SA24D	350	9,125%	91,11	11,88%	3,80	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	84,22	14,28%	3,60	19/08/2024
T. Fuego 25 NYL	TFU25	93	8,250%	93,83	11,01%	3,69	23/02/2025
Chubut 26 NYL	PUL26	650	7,750%	79,42	14,20%	3,65	27/07/2026
Mun. Cord 24 NYL	MUNCOR24	150	7,875%	92,92	9,86%	3,99	23/09/2024
Entre Rios 25 NYL	ERF25	500	8,750%	87,26	12,29%</		