

### Tasas

Instrumento	TNA	
Call 7d	37,00%	
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Caución 7d	39,35%	19/07/2018
Caución 30d	41,00%	
CPD 1-30 días*	40,14%	
CPD 331-360 días*	40,10%	19/07/2018
BADLAR Priv. (>\$1mm)	36,06%	
TM20 Priv. (>\$20mm)	38,00%	18/07/2018
LEBAC 28d.	46,50%	Licitación del
LEBAC 63d.	45,00%	17/07/2018
LEBAC 91d.	43,75%	
TPM - Pase 7d.	40,00%	19/07/2018

\*TNA ponderada

### Dólar BCRAA3500

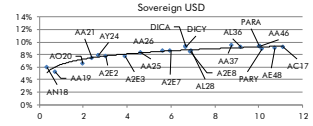
Plazo	Var. directa	Var. Anual
7d	2,2%	113%
30d	0,1%	1%
62d	12,7%	75%
91d	37,6%	151%
181d	46,9%	93%
365d	60,2%	60%

### Rotex - Dólar Futuro

Posición	Vta	Plazo	TC	Tasa Imp. C. Ant.	Var
SPOT A3500		19/07/2018	27,735		
DLR072018	31/07/2018	12	28,120	42,22%	28,00
DLR082018	31/08/2018	43	29,180	44,22%	29,09
DLR092018	28/09/2018	71	30,110	44,02%	30,00
DLR102018	31/10/2018	104	31,085	42,39%	31,00
DLR112018	30/11/2018	134	32,050	42,38%	31,90
DLR122018	28/12/2018	162	32,920	42,12%	32,84
DLR012019	31/01/2019	192	33,730	40,25%	33,65
DLR022019	28/02/2019	224	34,400	39,16%	34,45
DLR032019	29/03/2019	253	35,300	39,35%	35,20
DLR042019	30/04/2019	285	36,160	38,90%	36,06
DLR052019	31/05/2019	316	36,810	37,79%	36,71

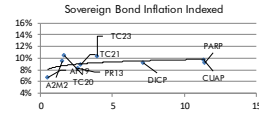
### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	3.374	9,000%	102,39	5,93%	0,34	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,73	5,31%	0,71	22/04/2019
Bonar 20	AC20	1.205	8,000%	105,42	6,56%	1,07	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	98,84	7,47%	4,22	22/02/2021
Bonar 24	AY24	19.622	8,750%	104,56	7,90%	2,71	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	93,97	7,75%	0,32	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	6,625%	89,05	7,69%	3,91	11/01/2023
Bonar 35	AA25	3.494	5,750%	90,60	8,33%	4,63	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	94,75	8,61%	5,61	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	90,17	8,69%	5,98	26/01/2027
Disc 33	DICA	4.901	8,280%	94,53	9,31%	6,88	31/12/2023
Disc 33 NYL*	DCY3	3.966	8,280%	95,05	9,22%	6,69	31/12/2023
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	83,91	8,53%	6,87	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	87,76	8,64%	6,63	09/07/2028
Bonar 37	AA37	2.021	7,625%	87,80	9,48%	8,77	20/04/2027
Bonos Int. 36 NYL*	AL36	1.750	7,125%	83,01	9,25%	9,20	07/07/2036
Par 38*	PARA	1.230	2,500%	57,24	9,32%	10,02	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	59,42	9,34%	10,15	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	84,80	9,34%	10,07	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	78,79	9,11%	10,72	13/01/2048
Bonos Int. 17 NYL*	AC17	147	7,125%	79,60	9,14%	11,11	28/06/2117

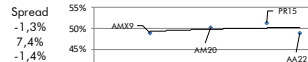


### Bonds

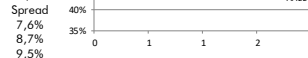
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo S 02-19	AF19	70.481	3,75%	113,50	6,72%	0,53	08/02/2019
Gatillo S 03-20	A2M2	30.000	4,00%	103,50	9,46%	1,55	06/03/2020
Boncor 20	TC20	57.362	2,25%	130,00	10,43%	1,65	28/04/2020
Bocoon 24	PR13	1.099	2,00%	391,00	8,22%	2,59	15/03/2024
Bonar 21	TC21	26.736	2,50%	132,00	8,88%	2,78	22/07/2021
Boncor 23	TC23	28.300	4,00%	98,25	10,27%	3,93	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	67,00	9,19%	7,12	31/12/2033
Par ARL 05	PARP	2.861	1,18%	275,00	9,24%	11,44	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	400,00	9,66%	11,38	31/12/2045



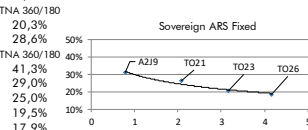
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign and corporate ARS Floating Monetary Policy							
Bona TPM 20	TJ20	104.399	TPM+0%	105,00	44,76%	1,25	22/06/2020
H5BC 20	H5CS0	1.606	TPM+0%	96,91	56,49%	1,16	04/08/2020
Barpo 20	BOC70	393	TPM+0%	110,85	44,65%	1,33	02/11/2020



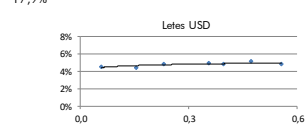
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	101,00	48,95%	0,51	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	98,50	50,32%	1,08	01/03/2020
Bocoon 22	PR15	3.235	BP+ 0,0%	152,00	51,43%	1,59	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	91,35	48,94%	1,89	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BDC20	948	BP+ 4,45%	104,01	52,16%	0,54	03/02/2020
CABA TD C18	BDC30	1.706	BP+ 5,0%	102,86	52,16%	0,72	19/05/2020
CABA TD C20	BDC22	3.708	BP+ 5,0%	87,96	54,92%	1,72	24/01/2022
CABA TD C23	BDC28	13.262	BP+ 3,75%	84,50	61,99%	1,79	22/02/2028
PBA TD C12	PBD19	1.465	BP+ 4,0%	97,45	50,96%	0,95	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	82,50	60,56%	1,61	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	82,20	54,92%	2,02	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	92,84	54,92%	1,24	06/07/2020
Neuquen 2021	BNF21	1.912	BP+ 5,0%	98,56	52,16%	1,34	23/02/2021
Mendoza 2021	PMU21	5.219	BP+ 4,375%	99,90	43,96%	1,60	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	86,67	59,14%	1,60	22/12/2021



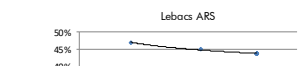
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Floating Badlar							
Hipocloro 2020	BH400	6.078	TASA FIJA	97,87	43,04%	0,93	13/01/2020
Galicia 2020	BYC30	151	TASA FIJA	1.648,88	43,08%	1,08	18/05/2020
Supernavia 2022	BPCA0	4.768	BP+ 4,5%	94,58	59,63%	1,08	10/08/2020
T. Naranja 2022	TN370	250	BP+ 3,5%	1.576,89	42,10%	1,59	11/07/2022



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Fixed							
Macro 2022	BACBO	4.621	17,50%	96,32	21,31%	2,65	09/05/2022
YPF 2022	YCALO	4.602	16,50%	76,20	30,65%	2,51	09/05/2022
Bonds S Sep 18							
Bonos Dual Jun-19	TS18	25.000	21,20%	104,20	45,52%	0,13	19/09/2018
Bonos S Oct 21	A219	55.470	28,80%	2.894,00	31,12%	0,79	21/06/2019
Bonos S Oct 23	TO21	62.500	18,20%	91,00	26,51%	2,09	04/10/2021
Bonos S Oct 26	TO23	64.150	16,00%	93,00	20,42%	3,16	17/10/2023
Bonos S Oct 26	TO26	96.570	15,50%	93,85	18,68%	4,15	19/10/2026



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Letes USD							
LTDS8	22	800	-	99,74	4,53%	0,06	10/08/2018
LTDS8	57	1.100	-	99,32	4,48%	0,15	14/09/2018
LTDS8	85	1.039	-	98,90	4,83%	0,23	12/10/2018
LTDS8	134	1.098	-	98,28	4,91%	0,36	30/11/2018
LTDS8	148	1.100	-	98,12	4,85%	0,39	14/12/2018
LTDE9	176	950	-	97,61	5,19%	0,47	11/01/2019
LTDF9	204	757	-	97,39	4,82%	0,56	08/02/2019



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Letes ARS							
115G8	26	244.020	-	96,76	47,00%	0,07	15/08/2018
119S8	61	152.999	-	93,01	45,00%	0,17	19/09/2018
11708	89	93.088	-	90,35	43,80%	0,24	17/10/2018

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign Clean Price							
Mendoza 18 NYL	BARX1	12	5,500%	100,05	4,63%	0,12	04/09/2018
Bs. As. 18 NYL	BP18	475	9,375%	100,35	6,66%	0,14	14/09/2018
Neuquen 21 NYL	RNH2	48	8,750%	102,56	6,07%	1,29	26/04/2021
Bs. As. 19 NYL	PBJ19	750	5,750%	99,12	6,83%	0,86	17/06/2019
Salta 22 NYL	SARH2	82	9,500%	99,01	10,49%	1,61	16/03/2022
Bs. As. 21 NYL	BP21	500	10,875%	104,03	8,09%	1,31	26/01/2021
CABA 21 NYL	CABA21	500	9,950%	102,36	7,41%	1,40	20/01/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	103,30	8,54%	2,07	09/06/2021
Córdoba 21 NYL	CO21D	725	7,125%	97,01	8,47%	2,53	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	92,18	9,32%	2,97	15/02/2023
Jujuy 22 NYL	JUJ22	210	8,625%	90,01	12,04%	3,25	20/09/2022
Córdoba 26	CO26	300	7,125%	92,24	9,73%	3,33	27/10/2026
Sta Fe 23 NYL**	SF23D	250	7,000%	92,30	9,48%	3,41	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	97,96	9,90%	3,57	16/03/2024
La Rioja 25 NYL	RIF25	320	9,250%	92,94	11,95%	3,66	24/02/2025
Mendoza 24 NYL	PMY24	500	8,375%	89,73	11,51%	3,71	20/05/2024
Salta 24 NYL	SA24D	350					