

### Tasas

Instrumento	TNA	
Call 1d	50,00%	
Call 7d	52,00%	
Caución 7d	37,88%	02/07/2018
Caución 30d	39,02%	
CPD 1-30 días*	24,34%	02/07/2018
CPD 331-360 días*	23,87%	
BADLAR Priv. (>\$1mm)	32,69%	29/06/2018
TM20 Priv. (>\$20mm)	33,88%	
LEBAC 27d.	47,00%	Licitación del
LEBAC 55d.	42,90%	19/06/2018
LEBAC 90d.	43,00%	
TPM - Pase 7d.	40,00%	02/07/2018

\*TNA ponderada

### Dólar BCRA3500

Plazo	Var. directa	Var. Anual
7d	6,3%	331%
31d	15,1%	178%
61d	37,0%	223%
96d	42,6%	163%
181d	54,8%	111%
367d	73,0%	73%

### Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var
SPOT AS3500	02/07/2018	-	28,722			
DLR072018	31/07/2018	29	29,200	20,96%	28,93	0,93%
DLR082018	31/08/2018	60	30,300	33,43%	29,75	1,85%
DLR092018	28/09/2018	88	31,300	37,23%	30,40	2,96%
DLR102018	31/10/2018	121	32,300	37,58%	31,22	3,46%
DLR112018	30/11/2018	151	33,150	37,27%	31,97	3,69%
DLR122018	28/12/2018	179	33,970	37,26%	32,85	3,41%
DLR012019	31/01/2019	213	34,660	35,43%	33,70	2,85%
DLR022019	28/02/2019	241	35,260	34,48%	34,30	2,80%
DLR032019	29/03/2019	270	35,860	33,60%	34,85	2,90%
DLR042019	30/04/2019	302	36,460	32,56%	35,45	2,85%
DLR052019	31/05/2019	333	#N/A	#N/A	36,05	#N/A

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign USD</b>							
Bonar 18	AN18	2.312	9,00%	102,28	5,44%	0,39	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,25%	100,62	5,53%	0,76	22/04/2019
Bonar 20	AC20	6.500	8,00%	105,20	6,50%	2,02	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	98,72	7,52%	4,47	22/02/2021
Bonar 24	AY24	19.622	8,750%	104,48	7,78%	2,76	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	6,25%	93,67	7,82%	3,07	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	6,25%	88,41	7,85%	3,85	11/01/2023
Bonar 35	AA25	3.494	5,750%	90,01	8,38%	4,67	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	5,00%	93,08	8,93%	5,63	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	88,71	8,96%	6,00	26/01/2027
Disc 33	DICA	4.901	8,280%	95,86	9,09%	6,77	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	93,63	9,46%	6,70	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	82,33	8,81%	6,65	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,25%	85,54	9,02%	6,67	06/07/2028
Bonar 37	AA37	2.021	7,625%	87,25	9,49%	8,81	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	80,97	9,54%	8,75	07/07/2036
Par 38*	PARA	1.230	2,500%	66,43	9,44%	10,03	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	57,72	9,21%	10,11	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	81,52	9,75%	9,84	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	76,22	9,44%	10,06	13/01/2048
Bonos Int. 17 NYL*	AC17	147	7,125%	77,42	9,41%	10,85	28/06/2117
<b>Sub-Sovereign USD*</b>							
Mendoza 18 NYL	BARX1	12	5,500%	100,09	4,67%	0,17	04/09/2018
Bs. As. 18 NYL	BAP18	475	9,375%	100,29	7,79%	0,19	14/09/2018
Neuquen 21 NYL	NHRH2	48	8,875%	102,90	5,89%	1,34	26/04/2021
Bs. As. 19 NYL	PBJ19	750	5,750%	98,93	7,01%	0,91	17/06/2019
Salla 22 NYL	SARH2	82	5,500%	98,30	10,93%	1,65	16/03/2022
Bs. As. 21 NYL	BP21	103	10,875%	103,08	8,86%	1,35	26/01/2021
CABA 21 NYL	CABA21	500	9,950%	102,45	7,41%	1,43	02/12/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	102,51	8,95%	2,11	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	96,39	8,71%	2,57	10/06/2021
Bs. As. 23 NYL	PBF23	710	6,500%	90,83	9,79%	3,00	15/02/2023
Jujuy 22 NYL	JUS22	210	8,625%	94,09	10,64%	3,34	20/09/2022
Córdoba 26	CO26	300	7,125%	94,96	8,83%	3,44	27/10/2026
Sta Fe 23 NYL**	SF23D	250	7,000%	92,63	9,35%	3,46	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	96,29	10,38%	3,60	16/03/2024
La Rioja 25 NYL	RIF25	300	9,750%	91,53	12,36%	3,69	24/02/2025
Mendoza 24 NYL	PMY24	500	8,375%	91,21	11,04%	3,78	20/05/2024
Salla 24 NYL	SA24D	350	9,125%	91,10	11,85%	3,65	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	84,98	14,00%	3,65	19/08/2024
T. Fuerte 24 NYL	TFU24	250	10,44%	79,70	15,64%	3,70	10/04/2024
Chubut 26 NYL	PUL26	650	7,750%	78,76	14,40%	3,67	27/07/2026
Mun. Cord 24 NYL	MUNCOR24	150	7,875%	93,73	9,63%	4,04	23/09/2024
Entre Rios 25 NYL	ERF25	500	8,750%	87,66	12,16%	4,02	10/02/2025
Neuquen 25 NYL	NGUEN25	366	7,500%	84,59	11,48%	4,37	27/10/2025
Córdoba 24 NYL**	CO24D	510	7,450%	90,76	9,67%	4,64	02/09/2024
Rio Negro 25 NYL**	RND25	300	7,750%	80,04	12,72%	4,65	08/12/2025
Bs. As. 27 NYL	PBJ27	1.750	7,875%	87,17	10,53%	5,57	15/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	95,10	10,75%	5,62	18/04/2028
CABA 27 NYL	CABA27	890	7,500%	91,55	9,21%	5,70	01/06/2027
Sta Fe 27 NYL**	SF27D	250	6,900%	83,31	10,12%	5,87	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	83,00	10,25%	6,05	02/08/2027
Par Bs. As. NYL Corporate USD*	BP1D	446	4,000%	66,72	9,97%	6,41	15/05/2035
<b>YPF 2018</b>							
IRSA Inv. 2019**	RSCB0	185	7,000%	98,50	8,59%	1,11	09/09/2019
Pan Am 2019	OPNS1	500	7,875%	102,05	6,76%	1,66	07/05/2021
Hipotecario 2020	BHCVO	350	9,750%	104,19	7,93%	2,14	30/11/2020
YPF 2021	YCAFO	1.000	8,500%	101,31	8,10%	2,37	23/03/2021
Transener 2021**	OTRX9	101	9,750%	101,00	9,57%	2,55	15/08/2021
CGC 2021**	CPCA0	300	9,500%	98,48	10,27%	2,76	07/11/2021
Coblesvión 2021**	LCCA0	500	6,500%	99,95	6,62%	2,64	15/06/2021
Gennia 2022**	GNLCO	500	8,750%	96,92	10,02%	2,86	20/01/2022
Edenor 2022**	ODNX9	176	9,750%	103,82	8,84%	3,43	25/10/2022
AYSA 2023**	ATSAZ3	500	6,625%	85,86	10,86%	3,72	01/02/2023
ARSA Prop. 2023**	RPCO0	360	8,750%	100,45	8,81%	3,71	23/03/2023
YPF 2024	YPCU0	1.325	8,750%	98,21	9,41%	3,77	04/04/2024
AA2000 2027**	AERAO	400	6,875%	95,47	8,32%	3,71	01/02/2027
Albion 2023**	GMFR0	336	9,625%	99,05	10,10%	3,77	27/07/2023
Cliso 2023**	CLISO	300	9,500%	82,35	15,07%	3,63	20/07/2023
Creusd 2023	CSDO0	113	6,500%	96,51	7,53%	3,86	16/02/2023
Pampa 2023**	PTSTO	500	7,375%	95,52	8,66%	3,97	21/07/2023
AES Arg. G. 2024**	AECO0	300	7,750%	93,83	9,38%	4,25	02/02/2024
Aer Cor 2023**	RCCVO	500	6,000%	99,96	6,09%	4,15	06/07/2023
Raghsa 2024**	RA310	120	7,250%	97,58	7,93%	4,55	21/03/2024
Copex 2024**	CACZ0	300	6,875%	89,65	9,40%	4,67	15/05/2024
YPF 2025	YCAGO	1.500	8,500%	94,27	7,86%	4,96	28/07/2025
Galicia 2026**	GC260	260	8,250%	101,87	7,46%	5,68	19/07/2026
Macro 2026**	BACAO	400	6,750%	94,05	8,87%	6,13	04/12/2026
Pampa 2027**	MGC10	750	7,500%	88,81	9,64%	5,82	24/01/2027
YPF 2027	YCAMO	1.000	6,950%	85,21	9,63%	6,13	21/07/2027
YPF 2047**	YCANO	750	7,000%	75,22	9,74%	10,35	15/12/2047

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

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign Bond Inflation Indexed</b>							
Gatillo S 02-19	AF19	70.481	3,75%	110,00	9,64%	0,57	08/02/2019
Gatillo S 03-20	A2M2	30.000	4,00%	100,60	10,24%	1,59	06/03/2020
Boncor 20	TC30	57.362	2,25%	130,00	9,38%	1,70	28/04/2020
Bocora 24	PR13	1.115	2,00%	380,00	9,54%	2,56	15/03/2024
Boncor 21	TC21	19.970	2,50%	134,00	8,27%	2,79	22/07/2021
Boncor 23	TC23	28.300	4,00%	98,10	7,10%	4,08	06/03/2023
Disc ARL 05	DICP	10.563	5,83%	675,00	8,85%	7,24	31/12/2033
Par ARL 05	PARP	2.861	1,18%	275,00	9,09%	11,53	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	460,00	8,29%	12,35	31/12/2045
<b>Sovereign and corporate ARS Floating Monetary Policy</b>							
Bono TPM 20	TJ20	104.399	TPM+0%	105,25	42,60%	1,31	22/06/2020
HSBC 20	HSC50	1.606	TPM+0%	109,18	43,91%	1,29	04/08/2020
Barpo 20	BOC70	393	TPM+0%	108,74	44,65%	1,38	02/11/2020
<b>Sovereign ARS Floating Badlar</b>							
Bonar 19	AMX9	39.263	BP+ 2,5%	99,00	46,29%	0,56	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	95,00	49,42%	1,13	01/03/2020
Bonar 22	PR15	3.058	BP+ 0,0%	152,00	47,11%	1,67	04/10/2022
Bonar Abr 22	AA22	52.540	BP+ 2,0%	91,50	44,67%	2,00	04/04/2022
<b>Sub-Sovereign ARS Floating Badlar</b>							
CABA TD C16	BDC20	948	BP+ 4,45%	104,29	44,18%	0,61	03/02/2020
CABA TD C18	BDC30	1.706	BP+ 5,0%	105,36	41,56%	0,81	19/05/2020
CABA TD C2							