

### Tasas

Instrumento	TNA	
Call 1d	47,00%	
Call 7d	49,00%	
Caución 7d	41,08%	03/07/2018
Caución 30d	41,67%	
CPD 1-30 días*	33,34%	
CPD 331-360 días*	33,84%	03/07/2018
BADLAR Priv. (>\$1mm)	32,69%	
TM20 Priv. (>\$20mm)	33,88%	29/06/2018
LEBAC 27d.	47,00%	Licitación del
LEBAC 55d.	42,90%	19/06/2018
LEBAC 90d.	43,00%	
TPM - Pase 7d.	40,00%	03/07/2018

\*TNA ponderada

### Dólar BCRA3500

Plazo	Var. directa	Var. Anual
7d	3,0%	158%
32d	11,9%	136%
61d	28,5%	170%
91d	38,6%	155%
181d	51,7%	104%
365d	67,5%	67%

### Rofex - Dólar Futuro

Posición	Vto.	Plazo	TC	Tasa Imp.	C. Ant.	Var
SPOT A3500	03/07/2018	-	27,942			
DLR072018	31/07/2018	28	29,150	56,37%	28,93	0,76%
DLR082018	31/08/2018	59	30,180	49,56%	29,75	1,45%
DLR092018	28/09/2018	87	31,180	48,62%	30,40	2,57%
DLR102018	31/10/2018	120	32,200	46,35%	31,22	3,14%
DLR112018	30/11/2018	150	33,300	46,66%	31,97	4,16%
DLR122018	28/12/2018	178	34,300	46,66%	32,85	4,41%
DLR012019	31/01/2019	212	35,050	43,80%	33,70	4,01%
DLR022019	28/02/2019	240	35,800	42,77%	34,30	4,37%
DLR032019	29/03/2019	269	36,550	41,74%	34,85	4,88%
DLR042019	30/04/2019	301	37,200	40,18%	35,45	4,94%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo S 02-19	AF19	70.481	3,75%	107,00	15,15%	0,56	08/02/2019
Gatillo S 03-20	A2M2	30.000	4,00%	100,00	10,75%	1,59	06/03/2020
Boncor 20	TC20	57.362	2,25%	130,00	9,48%	1,70	28/04/2020
Bocan 24	PR13	1.115	2,00%	380,00	9,61%	2,56	15/03/2024
Boncor 29	TC21	19.970	2,50%	134,00	8,33%	2,79	22/07/2021
Boncor 23	TC23	28.300	4,00%	93,50	8,37%	4,03	06/03/2023
Disc ARL 05	DICP	10.563	5,83%	667,00	9,04%	7,20	31/12/2033
Par ARL 05	PARP	2.861	1,18%	280,00	8,94%	11,58	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	460,00	8,31%	12,33	31/12/2045

Sovereign and corporate ARS Floating Monetary Policy							
Boncor TPM 20	TJ20	104.399	TPM+0%	105,75	42,23%	1,31	22/06/2020
HSBC 20	HSC50	1.606	TPM+0%	109,70	43,54%	1,29	04/08/2020
Barpo 20	BOC70	393	TPM+0%	108,85	44,65%	1,37	02/11/2020

Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	99,99	44,46%	0,56	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	95,00	49,81%	1,13	01/03/2020
Bonar 22	PR15	3.058	BP+ 0,0%	151,70	47,60%	1,67	04/10/2022
Bonar Abr 22	AA22	52.540	BP+ 2,0%	91,50	45,00%	2,00	04/04/2022

Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD2C0	948	BP+ 4,45%	104,39	44,42%	0,60	03/02/2020
CABA TD C18	BD3C0	1.706	BP+ 5,0%	105,49	41,80%	0,81	19/05/2020
CABA TD C20	BD2C2	3.708	BP+ 5,0%	94,01	52,50%	1,65	24/01/2022
CABA TD C23	BD2C8	13.262	BP+ 3,75%	75,00	51,82%	2,08	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	103,58	40,67%	1,04	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	108,90	47,75%	1,90	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	91,75	52,50%	1,98	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	98,60	52,50%	1,20	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	96,48	49,77%	1,41	23/02/2021
Mendoza 2021	PMU21	5.219	BP+ 4,375%	99,90	41,67%	1,69	09/06/2021
Salto 2021	SA21	400	BP+ 5,0%	103,49	41,48%	1,88	22/12/2021

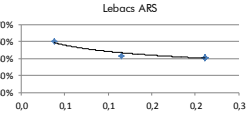
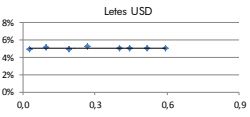
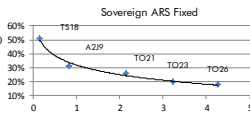
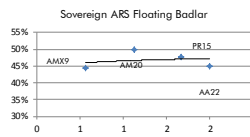
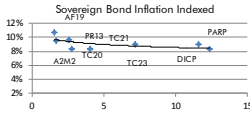
Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	TASA Fija	98,18	40,77%	0,91	13/01/2020
Galicia 2020	BYC30	151	TASA Fija	1.620,63	40,80%	1,14	18/05/2020
Supervielle 2022	BPCA0	4.768	BP+ 4,5%	94,40	54,42%	1,15	10/08/2020
T. Naranja 2022	TN370	250	BP+ 3,5%	1.653,22	39,84%	1,57	11/07/2022

Corporate ARS Linked Fixed							
Macro 2022	BACB0	4.621	17,50%	95,73	21,17%	2,70	09/05/2022
YFF 2022	YCAL0	4.602	16,50%	78,29	28,76%	2,59	09/05/2022

Sovereign ARS Fixed							
Boncs S Sep 18	TS18	25.000	21,20%	101,50	51,04%	0,17	19/09/2018
Boncs Dual Jun-19	A219	55.883	28,80%	2.850,00	31,38%	0,83	21/06/2019
Boncs S Oct 21	TO21	62.500	18,20%	91,25	25,76%	2,15	04/10/2021
Boncs S Oct 23	TO23	27.279	16,00%	93,50	19,93%	3,22	17/10/2023
Boncs S Oct 26	TO26	60.192	15,50%	95,52	18,02%	4,26	19/10/2026

Letes USD	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
LTDL8	10	1.200	-	99,86	4,95%	0,03	13/07/2018
LTDS8	78	800	-	99,50	5,14%	0,10	10/08/2018
LTDS8	33	600	-	99,05	4,92%	0,19	14/09/2018
LTDS08	101	740	-	98,58	5,30%	0,27	12/10/2018
LTDN8	150	428	-	98,00	5,03%	0,40	30/11/2018
LTDD8	164	1.100	-	97,78	5,08%	0,44	14/12/2018
LTDE9	192	500	-	97,45	5,03%	0,52	11/01/2019
LTDF9	220	500	-	97,09	5,02%	0,59	08/02/2019

Lebacs	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
118L8	14	559.523	-	97,75	60,00%	0,04	18/07/2018
115G8	42	239.997	-	94,40	51,55%	0,12	15/08/2018
119S8	77	150.233	-	90,41	50,30%	0,21	19/09/2018



### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	2.312	9,00%	102,37	5,25%	0,39	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,25%	100,89	5,17%	0,76	22/04/2019
Bonar 20	AC20	6.469	8,00%	105,24	6,48%	2,02	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	99,19	7,32%	4,47	22/03/2021
Bonar 24	AY24	19.622	8,750%	104,99	7,61%	2,77	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	94,17	7,65%	3,07	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	6,25%	89,03	7,66%	3,86	11/01/2023
Bonar 35	AA25	3.494	5,750%	90,27	8,33%	4,67	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	94,03	8,74%	5,65	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	89,67	8,78%	6,01	26/01/2027
Disc 33	DICA	4.901	8,280%	95,71	9,12%	6,76	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	95,54	9,15%	6,75	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	83,15	8,66%	6,67	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,25%	86,41	8,87%	6,69	06/07/2028
Bonar 37	AA37	2.021	7,625%	88,07	9,39%	8,85	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	82,35	9,35%	8,82	07/07/2036
Par 38*	PARA	1.230	2,500%	57,62	9,23%	10,10	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	58,91	9,00%	10,17	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	83,06	9,55%	9,97	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	77,99	9,21%	10,24	13/01/2048
Bonos Int. 17 NYL*	AC17	147	7,125%	79,13	9,20%	11,09	28/06/2117

Sub-Sovereign USD*							
Mendoza 18 NYL	BARX1	12	5,500%	100,10	4,59%	0,16	04/09/2018
Bs. As. 18 NYL	BAN18	475	9,375%	100,32	7,58%	0,19	14/09/2018
Neuquen 21 NYL	NRH2	48	8,75%	102,80	5,96%	1,33	26/04/2021
Bs. As. 19 NYL	PBJ19	750	5,750%	98,91	7,03%	0,90	17/06/2019
Salta 22 NYL	SARH2	82	5,500%	98,82	10,60%	1,65	16/03/2022
Bs. As. 21 NYL	BP21	103	10,875%	103,29	8,70%	1,35	26/01/2021
CABA 21 NYL	CABA21	500	9,500%	102,35	7,47%	0,71	07/07/2021
Bs. As. PBJ 21 NYL*	PBJ21	900	9,950%	102,67	8,87%	2,11	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	96,29	8,75%	2,57	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	90,96	9,74%	3,00	15/02/2023
Jujuy 22 NYL	JUS22	210	8,625%	94,32	10,57%	3,34	20/09/2022
Córdoba 26	CO26	300	7,125%	94,95	8,83%	3,43	27/10/2026
Sta Fe 23 NYL**	SF23D	250	7,000%	92,61	9,36%	3,46	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	96,34	10,37%	3,60	16/03/2024
La Rioja 25 NYL	RIF25	300	9,250%	94,38	11,52%	3,73	24/02/2025
Mendoza 24 NYL	PMY24	500	8,375%	89,86	11,45%	3,76	20/05/2024
Salta 24 NYL	SA24D	350	9,125%	91,17	11,83%	3,65	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	84,66	14,11%	3,64	19/08/2024
T. Fuego 24 NYL	TFU24	95	11,062%	95,11	10,62%	6,57	10/02/2024
Chubut 26 NYL	PUL26	650	7,750%	78,56	14,47%	3,66	27/07/2026
Mun. Cord 24 NYL	MUNCOR24	150	7,875%	93,65	9,66%	4,03	23/09/2024
Entre Rios 25 NYL	ERF25	500	8,750%	87,46	12,22%	4,02	10/02/2025
Neuquen 25 NYL	NGUEN25	366	7,500%	84,19	11,60%	4,36	27/10/2025
Córdoba 24 NYL**	CO24D	510	7,450%	90,34	9,77%	4,63	02/09/2024
Rio Negro 25 NYL**	RND25	300	7,750%	80,31	12,64%	4,66	08/12/2025
Bs. As. 27 NYL	PBJ27	1.750	7,875%	87,50	10,46%	5,57	15/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	95,17	10,74%	5,62	18/04/2028
CABA 27 NYL	CABA27	890	7,500%	90,98	9,32%	5,69	01/06/2027
Sta Fe 27 NYL**	SF27D						