

### Tasas

Instrumento	TNA		
Call 1d	57,00%		
Call 7d	50,00%		
Caución 7d	49,41%	13/12/2018	
Caución 30d	48,91%		
CPD 1-30 días*	44,95%		
CPD 331-360 días*	41,63%	07/12/2018	
BADLAR Priv. (>S1mm)	47,81%		12/12/2018
TM20 Priv. (>S20mm)	50,81%		
LEBAC 28d.	50,00%	20/11/2018	
U.S. 10-YR	59,16%	13/12/2018	
U.S. 10-YR	2,91%	13/12/2018	

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo S 02-19	AF19	70.481	3,75%	141,60	15,03%	0,16	08/02/2019
Galileo S 03-20	AZM2	30.000	4,00%	124,50	14,75%	1,14	06/03/2020
Bancker 20	TC20	57.362	2,25%	154,50	14,32%	1,26	28/04/2020
Bonac 24	PR13	1.035	2,25%	406,00	12,91%	2,39	15/03/2024
Bancker 21	TC21	26.736	2,50%	155,75	12,19%	2,35	22/07/2021
Bancker 23	TC23	28.300	4,00%	106,50	11,21%	3,63	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	851,00	9,22%	6,77	31/12/2033
Par ARL 05	PARP	2.861	1,18%	324,00	9,83%	11,13	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	490,00	10,05%	11,06	31/12/2045

Sovereign and corporate ARS Floating Monetary Policy							
Bonle TPM 20	TJ20	104.399	TPM+0%	117,45	66,83%	0,83	22/06/2020
HSCB 20	HSCSO	1.606	TPM+0%	109,75	85,03%	0,91	04/08/2020
Bono 20	BOC70	393	TPM+0%	108,56	71,58%	1,00	02/11/2020

Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP + 2,5%	101,50	57,76%	0,20	11/03/2019
Bonar 20	AM20	16.728	BP + 3,25%	102,00	63,53%	0,82	01/03/2020
Bonar 22	PR15	3.235	BP + 0,0%	170,00	72,67%	1,05	04/10/2022
Bonar Abr 22	AA22	5.325	BP + 2,0%	106,85	65,01%	1,34	04/04/2022

Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BDC20	711	BP + 4,45%	76,19	81,15%	0,42	03/02/2020
CABA TD C18	BDC30	1.279	BP + 5,0%	76,52	70,44%	0,62	19/05/2020
CABA TD C20	BDC22	3.708	BP + 5,0%	100,60	71,79%	1,27	24/01/2022
CABA TD C23	BDC28	13.262	BP + 3,75%	101,20	73,45%	1,60	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP + 4,0%	98,30	83,90%	0,68	06/12/2019
PBA TD C22	PBY22	15.182	BP + 3,83%	101,80	82,72%	1,36	31/05/2022
PBA TD 2025	PBA25	30.000	BP + 3,75%	97,48	58,80%	1,67	14/04/2025
Rio Negro 2020	RN20	1.800	BP + 5,0%	98,46	85,89%	0,62	06/07/2020
Rio Negro 2021	RN21	1.912	BP + 0%	80,44	81,93%	0,98	23/02/2021
Mendoza 2021	PMJ21	5.219	BP + 4,375%	100,95	75,58%	1,25	09/06/2021
Salta 2021	SA21	400	BP + 5,0%	90,60	81,93%	1,10	22/12/2021

Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	TASA FIJA	103,98	63,38%	0,54	13/01/2020
Galicia 2020	BYCAO	151	TASA FIJA	1.624,82	63,39%	0,79	18/05/2020
Supervielle 2022	BPCAO	4.768	BP + 4,5%	98,84	76,10%	0,84	10/08/2020
T. Naranco 2022	THN370	250	BP + 3,5%	1.700,07	62,31%	1,13	11/07/2022

Corporate ARS Linked Fixed							
Macro 2022	BACB0	3.391	17,50%	67,54	41,02%	2,21	09/05/2022
YPF 2022	YCALO	4.602	16,50%	66,13	38,31%	2,27	09/05/2022

Sovereign Dual ARS Fixed Dollar - Linked							
Bonos Dual Jun-19	A2J9	75,607	4,50%	100,55	6,71%	17,48	21/06/2019
Bonos Dual Feb-20	AF20	61.922	4,50%	3.544,06	12,20%	1,06	13/02/2020

Sovereign ARS Fixed							
Bonle S Oct 21	TO21	62.500	18,20%	82,00	32,37%	1,85	04/10/2021
Bonle S Oct 23	TO23	64.150	16,00%	82,00	24,42%	2,92	17/10/2023
Bonle S Oct 26	TO26	26.570	15,50%	78,00	23,45%	3,76	19/10/2026

Leclaps ARS	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
LTPD8	15	37.976	4,00%	112,92	47,65%	0,04	28/12/2018
LTPF9	49	42.712	4,00%	112,15	46,51%	0,13	31/01/2019
LTPF7	77	47.583	4,00%	112,85	44,63%	0,21	28/02/2019
LTPM9	106	37.280	2,85%	109,10	45,34%	0,29	29/03/2019
LTPA9	138	35.000	4,00%	109,75	45,91%	0,38	30/04/2019
LTPM9	169	40.000	3,75%	107,00	45,94%	0,46	31/05/2019
LTPA9	291	44.038	3,45%	113,50	42,89%	0,80	30/09/2019
LTPO9	322	40.000	3,35%	108,20	43,81%	0,88	31/10/2019
LTPA0	504	27.400	3,00%	108,25	41,82%	1,38	30/04/2020

** Compounded monthly							
Leclaps CER***	Days	Amt Out.		Price	TNA	MD	Maturity
LTCF9	71	3.698		103,10	8,54%	0,19	22/02/2019

Letes USD	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
LTD8D	29	1.100		99,97	1,45%	0,01	14/12/2018
LTD9E	29	950		99,90	1,29%	0,07	11/01/2019
LTD9E	43	1.087		99,90	0,85%	0,11	25/01/2019
LTD9F	57	1.150		99,77	1,50%	0,15	08/02/2019
LTD9F	71	962		99,67	1,75%	0,18	22/02/2019
LTD9M	92	913		99,50	2,00%	0,25	15/03/2019
LTD9M	106	763		99,43	2,00%	0,29	29/03/2019
LTD9A	120	1.067		98,96	3,20%	0,33	12/04/2019
LTD9A	134	1.215		98,74	3,50%	0,37	26/04/2019
LTD9Y	162	854		97,65	4,75%	0,51	24/05/2019
LTD9L	225	719		97,16	4,75%	0,61	26/07/2019

Leclaps	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
19DB	69	69.818		99,11	47,00%	0,02	19/12/2018

### Dólar BCRA3500

Plazo	Var. directa	Var. Anual
7d	-0,1%	-7%
30d	5,3%	65%
62d	4,3%	25%
91d	-9%	-9%
183d	46,9%	94%
365d	118,3%	118%

### Reflex - Dólar Futuro

Posición	Var.	Plazo	TC	Tasa Imp.	C. Ant.	Var.	Int. Ab.*
SPOT		13/12/2018		37,803			
DLR122018		28/12/2018	15	38,780	62,87%	38,59	0,51%
DLR012019		31/01/2019	49	40,630	55,70%	40,44	0,47%
DLR022019		28/02/2019	77	42,020	52,87%	41,85	0,41%
DLR032019		29/03/2019	106	43,300	50,07%	43,15	0,35%
DLR042019		30/04/2019	138	44,580	47,41%	44,41	0,38%
DLR052019		31/05/2019	169	45,840	45,91%	45,66	0,39%
DLR062019		28/06/2019	197	47,040	45,27%	46,86	0,38%
DLR072019		31/07/2019	230	48,270	43,94%	48,09	0,27%
DLR082019		30/08/2019	260	49,570	43,70%	49,39	0,36%
DLR092019		30/09/2019	291	50,990	43,75%	50,81	0,35%
DLR102019		31/10/2019	322	52,490	44,04%	52,41	0,15%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,87	3,76%	0,34	22/04/2019
Bonar 20	AO20	1.205	8,000%	99,30	9,56%	1,62	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	93,40	10,34%	2,07	22/04/2021
Bonar 24	AY24	19.622	8,750%	93,65	12,32%	2,27	07/05/2024
Bonos Int. 22 NYL*	AZ22	3.250	5,625%	86,76	11,02%	2,66	26/01/2022
Bonos Int. 23 NYL*	AE23	1.750	4,625%	81,74	10,47%	3,45	11/01/2023
Bonar 35	AA25	3.494	5,750%	73,35	13,55%	4,15	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	83,54	11,08%	5,25	22/04/2026
Bonos Int. 27 NYL*	AZ27	3.750	6,875%	79,05	11,10%	5,59	26/01/2027
Disc 33	DICA	4.901	8,280%	112,15	12,97%	5,69	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	82,32	11,62%	5,90	31/12/2033
Bonos Int. 28 NYL*	AZ28	4.250	5,875%	73,68	10,69%	6,23	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	76,05	10,96%	6,24	06/07/2028
Bonar 37	AA37	2.021	7,625%	71,40	12,01%	7,85	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	74,13	10,61%	8,28	07/07/2036
Par 38	PARA	1.230	2,500%	51,57	10,65%	9,42	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	75,59	10,57%	9,31	22/04/2046
Par 38 NYL*	PARY	5.297	2,500%	55,01	9,94%	9,64	31/12/2038
Bonos Int. 48 NYL*	AE48	3.000	6,875%	71,23	10,14%	9,56	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	72,18	10,11%	9,68	28/06/2117

