

Tasas

Instrumento	TNA
Call 1d	57,00%
Call 7d	50,00%
Caución 3d	45,93%
Caución 30d	48,41%
CPD -130 días*	43,97%
CPD 331-360 días*	46,65%
BADLAR Priv. (>\$1mm)	48,50%
TM20 Priv. (>\$20mm)	51,69%
LEBAC 28d.	50,90%
TPM Letic 7D	59,44%
U.S. 10-YR	2,82%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo S 02-19	AF19	70.481	3,75%	142,71	13,87%	0,15	08/02/2019
Galileo S 03-20	AZM2	30.000	4,00%	124,25	15,55%	1,12	06/03/2020
Boncor 20	TC20	57.362	2,25%	155,00	14,87%	1,25	28/04/2020
Bacon 24	PR13	1.019	2,20%	407,00	13,09%	2,38	15/03/2024
Boncor 21	TC21	26.736	2,50%	155,45	12,56%	2,34	22/07/2021
Boncor 23	TC23	28.300	4,00%	106,50	11,38%	3,62	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	865,00	9,06%	6,77	31/12/2033
Par ARL 05	PARP	2.861	1,18%	323,00	9,92%	11,12	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	511,00	9,70%	11,07	31/12/2045

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign and corporate ARS Floating Monetary Policy							
Bonle TPM 20	TJ20	104.399	TPM+0%	118,90	67,64%	0,82	22/06/2020
HSCSO 20	HSCSO	1.606	TPM+0%	109,75	85,11%	0,90	04/08/2020
Bonpo 20	BOC70	393	TPM+0%	109,05	71,66%	0,99	02/11/2020

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP + 2,5%	102,50	52,59%	0,20	11/03/2019
Bonar 20	AM20	16.728	BP + 3,25%	102,50	62,36%	0,82	01/03/2020
Bonar 22	PR15	3.235	BP + 0,0%	171,75	70,72%	1,06	04/10/2022
Bonar Abr 22	AA22	5.325	BP + 2,0%	106,00	65,22%	1,34	04/04/2022

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD20	711	BP + 4,45%	79,97	64,94%	0,44	03/02/2020
CABA TD C18	BDDC0	1.279	BP + 5,0%	77,84	66,41%	0,62	19/05/2020
CABA TD C20	BDC22	3.708	BP + 5,0%	100,60	70,70%	1,27	24/01/2022
CABA TD C23	BDC28	13.262	BP + 3,75%	101,20	74,63%	1,58	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP + 4,0%	99,15	82,76%	0,68	06/12/2019
PBA TD C22	PBY22	15.182	BP + 3,83%	93,40	81,58%	1,34	31/05/2022
PBA TD 2025	PBA25	30.000	BP + 3,75%	97,48	57,78%	1,68	14/04/2025
Rio Negro 2020	RN20	1.800	BP + 5,0%	99,78	83,15%	0,83	06/07/2020
Rio Negro 2021	RNF21	1.912	BP + 5,0%	80,44	78,46%	0,98	23/02/2021
Mendoza 2021	PMJ21	5.219	BP + 3,75%	100,95	74,48%	1,25	09/06/2021
Salta 2021	SA21	400	BP + 5,0%	90,60	80,80%	1,10	22/12/2021

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	TASA FIJA	104,47	62,34%	0,54	13/01/2020
Galicia 2020	BYCAO	1.511	TASA FIJA	1.631,38	62,35%	0,79	18/05/2020
Supervielle 2022	BPCAO	4.768	BP + 4,5%	99,10	75,30%	0,83	10/08/2020
T. Naranco 2022	THN370	250	BP + 3,5%	1.707,65	61,27%	1,13	11/07/2022

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Fixed							
Macro 2022	BACB0	3.391	17,50%	67,69	41,19%	2,20	09/05/2022
YPF 2022	YCALO	4.602	16,50%	67,33	37,46%	2,28	09/05/2022

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Dual ARS Fixed Dollar - Linked							
Bonos Dual Jun-19	A2J9	76.427	4,50%	100,80	7,03%	17,17	21/06/2019
Bonos Dual Feb-20	AF20	62.593	4,50%	3.570,31	12,62%	1,06	13/02/2020

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Fixed							
Bonle S Oct 21	TO21	62.500	18,20%	80,75	33,47%	1,83	04/10/2021
Bonle S Oct 23	TO23	64.150	16,20%	82,00	24,49%	2,91	17/10/2023
Bonle S Oct 26	TO26	26.570	15,50%	78,00	23,50%	3,75	19/10/2026

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Lecaps ARS							
LTFD8	10	37.976	4,00%	113,45	44,19%	0,03	28/12/2018
LTFEP	44	42.712	4,00%	113,05	42,52%	0,12	31/01/2019
LTFPF	72	47.583	4,00%	113,50	43,30%	0,20	28/02/2019
LTFM9	101	37.280	2,85%	108,75	48,03%	0,28	29/03/2019
LTFPA9	133	35.000	4,00%	109,65	47,28%	0,36	30/04/2019
LTFD9	144	40.000	3,75%	107,70	45,04%	0,45	31/05/2019
LTFPS9	286	44.038	3,45%	113,25	43,58%	0,78	30/09/2019
LTFOP9	317	40.000	3,35%	109,45	43,38%	0,87	31/10/2019
LTFPA0	499	27.400	3,00%	107,88	42,48%	1,37	30/04/2020

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Lecaps USD							
LTFDE9	24	950	-	99,94	1,00%	0,06	11/01/2019
LTFDE9	38	1.087	-	99,95	0,50%	0,10	25/01/2019
LTFDF9	52	1.150	-	99,76	1,75%	0,14	08/02/2019
LTFDF9	66	962	-	99,72	1,55%	0,18	22/02/2019
LTFDM9	87	913	-	99,62	1,60%	0,24	15/03/2019
LTFDM9	101	763	-	99,52	1,75%	0,28	29/03/2019
LTFDA9	115	1.067	-	99,07	3,00%	0,31	12/04/2019
LTFDA9	129	1.215	-	98,82	3,40%	0,35	26/04/2019
LTFDY9	157	854	-	97,65	4,75%	0,51	24/05/2019
LTFDL9	220	719	-	97,37	4,50%	0,60	26/07/2019

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Lecaps							
19DB	1	68.618	-	99,87	47,15%	0,00	19/12/2018

Dólar BCRA3500

Plazo	Var. directa	Var. Anual
7d	1,5%	78%
32d	6,2%	71%
61d	4,9%	30%
91d	-3,8%	-1,5%
183d	37,0%	74%
365d	117,6%	118%

Reflex - Dólar Futuro

Resolución	Vta.	Plazo	TC	Tasa Imp.	C. Ant.	Var.	Int. Ab.*
SPCI	18/12/2018	10	38,213	-	-	-	-
DLR12018	28/12/2018	10	38,910	66,55%	38,95	-0,10%	1,315
DLR12019	31/01/2019	44	40,830	56,80%	40,82	0,02%	832
DLR022019	28/02/2019	72	42,280	55,95%	42,28	0,00%	331
DLR032019	29/03/2019	101	43,680	51,70%	43,59	0,21%	247
DLR042019	30/04/2019	133	45,000	40,74%	44,90	0,22%	151
DLR052019	31/05/2019	164	46,290	47,44%	46,17	0,26%	87
DLR062019	28/06/2019	192	47,505	46,22%	47,40	0,22%	49
DLR072019	31/07/2019	225	48,800	44,94%	48,70	0,21%	62
DLR082019	30/08/2019	255	50,100	44,25%	50,00	0,20%	3
DLR092019	30/09/2019	286	51,500	44,37%	51,40	0,19%	9
DLR102019	31/10/2019	317	52,900	44,25%	52,80	0,19%	0
DLR112019	29/11/2019	346	54,400	44,68%	54,30	0,18%	11

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,92	3,54%	0,33	22/04/2019
Bonar 20	AO20	1.205	8,000%	97,15	11,04%	1,60	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	91,56	11,36%	2,05	22/04/2021
Bonar 24	AY24	19.622	8,750%	90,71	13,88%	2,21	07/05/2024
Bonos Int. 22 NYL*	AZ22	3.250	5,625%	85,28	11,70%	2,64	26/01/2022
Bonos Int. 23 NYL*	AQ23	1.750	4,625%	80,30	11,01%	3,43	11/01/2023
Bonar 35	AA25	3.494	5,750%	70,00	14,79%	4,09	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	81,91	11,48%	5,21	22/04/2026
Bonos Int. 27 NYL*	AZ27	3.750	6,875%	77,88	11,38%	5,55	26/01/2027
Disc 33	DICA	4.901	8,280%	106,75	13,92%	5,53	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	79,84	12,15%	5,81	31/12/2033
Bonos Int. 28 NYL*	AZ28	4.250	5,875%	73,00	10,85%	6,20	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	74,86	11,22%	6,20	06/07/2028
Bonar 37	AA37	2.021	7,625%	69,50	12,39%	7,71	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	72,99	10,80%	8,20	07/07/2036
Par 38	PARA	1.230	2,500%	51,06	10,76%	9,37	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	74,19	10,78%	9,17	22/04/2046
Par 38 NYL*	PARY	5.297	2,500%	54,96	9,96%	9,63	31/12/2038
Bonos Int. 48 NYL*	AE48	3.000	6,875%	69,91	10,34%	9,41	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	71,23	10,24%	9,54	28/06/2117

Sub-Sovereign USD*

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign USD*							
Bs. As. 19 NYL	PBJ19	750	5,750%	100,17	5,46%	0,48	18/06/2019
Bs. As. 21 NYL	BP21	750	10,875%	99,72	11,43%	0,95	26/01/2021
CABA 21 NYL	CABA21	500	8,950%	100,00	9,10%	1,04	19/02/2021
Neuquen 21 NYL	NRH2	48	7,875%	98,94	9,06%	1,13	26/04/2021
Salta 22 NYL	SARHD	71	9,500%	98,79	10,70%	1,50	16/03/2022
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	94,69	13,53%	1,70	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	88,89	12,86%	2,16	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	82,16	14,17%	2,57	15/02/2023
Córdoba 26	CO26	300	7,125%	84,09	13,23%	2,87	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	73,80	19,47%	2,83	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	85,68	12,19%	3,07	23/03/2023
Bs. As. 24 NYL	PBA24	1.250	9,125%	86,12	14,02%	3,20	15/06/2024
Salta 24 NYL	SA24D	350	9,125%	86,65	16,65%	3,22	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	72,23	19,48%	3,21	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	78,96	17,10%	3,26	24/02/2025
T. Fuego 27 NYL	TFU27	200	8,950%	90,70	12,20%	3,31	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	82,58	14,29%	3,39	20/05/2024
Mun. Cord 2							