

Tasas

Instrumento	TNA	
Call 1d	51,00%	
Call 7d	50,00%	
Caucción 7d	45,02%	02/01/2019
Caucción 30d	45,22%	
CPD 1-30 días*	44,90%	
CPD 331-360 días*	46,08%	21/12/2018
BADLAR Priv. (>\$1mm)	49,50%	
TMZO Priv. (>\$20mm)	51,69%	28/12/2018
TPM - Letija 7D	59,41%	02/01/2019
U.S. 10YR	2,63%	02/01/2019

*TNA ponderada

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo S 02-19	AF19	70.481	3,75%	147,40	3,45%	0,11	08/02/2019
Galileo S 03-20	AM20	30.000	4,00%	128,30	14,73%	1,09	06/03/2020
Bancker 20	TC20	57.362	2,25%	156,00	16,97%	1,20	28/04/2020
Bacon 24	PR13	1.019	2,00%	412,00	13,62%	2,34	15/03/2024
Bancker 21	TC21	26.736	2,50%	158,15	12,81%	2,30	22/07/2021
Bancker 23	TC23	28.300	4,00%	107,40	11,79%	3,58	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	875,00	8,68%	6,98	31/12/2033
Par ARL 05	PARP	2.861	1,18%	340,00	9,64%	11,10	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	485,00	10,04%	11,43	31/12/2045

Sovereign and corporate ARS Floating Monetary Policy							
Bonle TPM 20	TJ20	104.399	TPM+0%	112,41	70,18%	0,90	22/06/2020
HSCSO 20	HSCSO	1.606	TPM+0%	109,75	85,50%	0,86	04/08/2020
Bon 20	BOC70	393	TPM+0%	111,53	72,02%	0,95	02/11/2020

Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP + 2,5%	104,75	48,97%	0,16	11/03/2019
Bonar 20	AM20	16.728	BP + 3,25%	104,25	62,89%	0,78	01/03/2020
Bonar 22	PR15	3.235	BP + 0,0%	162,00	6,27%	1,16	04/10/2022
Bonar Abr 22	AA22	53.625	BP + 2,0%	96,00	64,42%	1,49	04/04/2022

Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD20	711	BP + 4,5%	81,63	64,94%	0,40	03/02/2020
CABA TD C18	BD30	1.279	BP + 5,0%	79,49	66,41%	0,58	19/05/2020
CABA TD C20	BD22	3.708	BP + 5,0%	100,60	70,70%	1,23	24/01/2022
CABA TD C23	BK28	13.262	BP + 3,75%	101,20	74,63%	1,54	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP + 4,0%	99,15	82,76%	0,63	06/12/2019
PBA TD 2002	PBY22	15.182	BP + 3,83%	93,40	81,58%	1,30	31/05/2022
PBA TD 2025	PR25	30.000	BP + 3,75%	97,48	57,78%	1,64	14/04/2025
Rio Negro 2020	RN20	1.800	BP + 5,0%	102,29	83,15%	0,79	06/07/2020
Rio Negro 2021	BNF21	1.912	BP + 0%	80,44	78,46%	0,94	23/02/2021
Mendoza 2021	PMJ21	5.219	BP + 4,375%	100,95	74,48%	1,21	09/06/2021
Salta 2021	SA21	400	BP + 5,0%	90,60	80,80%	1,28	22/12/2021

Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	TASA FIJA	106,56	62,34%	0,49	13/01/2020
Galicia 2020	BYCA0	151	TASA FIJA	1.664,20	62,35%	0,75	18/05/2020
Supervielle 2022	BPCAO	4.768	BP + 4,5%	101,77	74,65%	0,80	10/08/2020
T. Naranco 2022	THN370	250	BP + 3,5%	1.741,52	61,27%	1,09	11/07/2022

Corporate ARS Linked Fixed							
Macro 2022	BACB0	3.391	17,50%	65,85	42,03%	2,15	09/05/2022
YPF 2022	YCAL0	4.602	16,50%	67,95	37,69%	2,24	09/05/2022

Sovereign Dual ARS Fixed Dollar - Linked							
Bonos Dual Jun-19	A2J9	75,867	4,50%	102,00	5,40%	15,89	21/06/2019
Bonos Dual Feb-20	AF20	62.135	4,50%	3.546,76	13,04%	1,02	13/02/2020

Sovereign ARS Fixed							
Bonle S Oct 21	TO21	62.500	18,20%	81,03	34,01%	1,79	04/10/2021
Bonle S Oct 23	TO23	64.150	16,00%	88,00	22,38%	2,95	17/10/2023
Bonle S Oct 26	TO26	26.570	15,50%	78,00	23,76%	3,69	19/10/2026

Letecaps ARS							
LTPEF	29	42.712	4,00%	115,15	39,08%	0,08	31/01/2019
LTPEF	57	47.583	4,00%	115,20	43,89%	0,16	28/02/2019
LTPM9	86	37.280	2,85%	112,25	40,99%	0,24	29/03/2019
LTPA9	118	35.000	4,00%	112,60	43,45%	0,32	30/04/2019
LTDP9	149	40.000	3,75%	109,90	42,44%	0,41	31/05/2019
LTSP9	271	44.038	3,45%	114,50	44,05%	0,74	30/09/2019
LTPO9	302	40.000	3,35%	109,45	43,38%	0,83	31/10/2019
LTPO9	484	27.400	3,00%	110,00	41,42%	1,33	30/04/2020

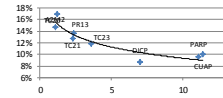
** Compounded monthly							
Letecaps CER***	Days	Amt Out.	Price	TNA 360	MD	Maturity	
LTCF9	51	6.456	106,40	5,13%	0,14	22/02/2019	

Letes USD							
LTDE9	9	950	-	99,98	1,00%	0,02	11/01/2019
LTDE9	23	1.087	-	99,77	3,82%	0,06	25/01/2019
LTDF9	37	1.150	-	99,95	0,53%	0,10	08/02/2019
LTDF9	51	962	-	99,85	1,00%	0,15	22/02/2019
LTDM9	72	913	-	99,63	1,75%	0,20	15/03/2019
LTDM9	86	763	-	99,50	2,02%	0,24	29/03/2019
LTDO9	100	1.067	-	99,15	3,15%	0,27	12/04/2019
LTDA9	114	1.215	-	99,03	3,00%	0,32	26/04/2019
LTDP9	142	854	-	97,65	4,75%	0,51	24/05/2019
LTDP9	163	833	-	98,63	3,02%	0,45	14/06/2019
LTDL9	205	719	-	97,81	4,00%	0,56	26/07/2019

Refer - Dólar Futuro

Resolución	Vigencia	Plazo	TC	Tasa Imp.	C. Ant.	Var	Int. Ab.*
SPCI	02/01/2019		37,933				
DLR012019	31/01/2019	29	39,260	44,02%	39,67	-1,03%	1,358
DLR022019	28/02/2019	57	40,760	47,72%	41,17	-1,00%	570
DLR032019	29/03/2019	86	42,270	48,52%	42,70	-1,00%	399
DLR042019	30/04/2019	118	43,820	48,00%	44,30	-1,08%	183
DLR052019	31/05/2019	149	45,350	47,90%	45,92	-1,24%	128
DLR062019	28/06/2019	177	46,750	47,93%	47,44	-1,45%	70
DLR072019	31/07/2019	210	48,200	47,04%	48,89	-1,41%	62
DLR082019	30/08/2019	240	49,500	46,37%	50,19	-1,37%	17
DLR092019	30/09/2019	271	51,000	46,29%	51,52	-1,01%	7
DLR102019	31/10/2019	302	52,300	45,77%	52,80	-0,95%	11
DLR112019	29/11/2019	331	53,700	45,83%	54,20	-0,92%	4

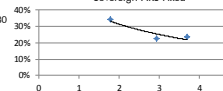
Sovereign Bond Inflation Indexed



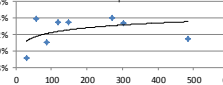
Sovereign ARS Floating Badlar



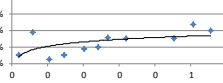
Sovereign ARS Fixed



Letecaps ARS

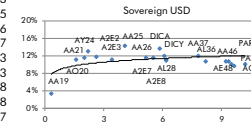


Letes USD



Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	Maturity
Sovereign USD						
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,91	3,25%	0,29 22/04/2019
Bonar 20	AO20	1.205	8,000%	97,45	11,13%	1,56 08/10/2020
Bonos Int.21 NYL*	AA21	4.497	6,875%	91,24	11,62%	2,01 22/04/2021
Bonar 24	AY24	19.622	8,750%	92,89	12,99%	2,20 07/05/2024
Bonos Int. 22 NYL*	AZ22	3.250	5,625%	85,35	11,75%	2,60 26/01/2022
Bonos Int. 23 NYL*	AZ23	1.750	4,625%	80,11	11,55%	3,38 11/01/2023
Bonar 35	AA25	3.494	5,750%	72,00	14,20%	4,08 18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	81,35	11,64%	5,16 22/04/2026
Bonos Int. 27 NYL*	AZ27	3.750	6,875%	77,46	11,50%	5,50 26/01/2027
Disc 33	DICY	4.901	8,280%	102,90	13,67%	5,84 31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	80,37	12,05%	6,09 31/12/2033
Bonos Int. 28 NYL*	AZ28	4.250	5,875%	73,29	10,80%	6,17 11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	75,36	11,13%	6,17 06/07/2028
Bonar 37	AA37	2.021	7,625%	71,75	12,02%	7,80 20/04/2037
Bonar Int. 36 NYL*	AL36	1.750	7,125%	73,71	10,68%	8,21 07/07/2036
Par 38	PARA	1.230	2,500%	51,62	10,67%	9,36 31/12/2038
Bonar Int. 46 NYL*	AA46	2.750	7,625%	75,11	10,64%	9,21 22/04/2046
Par 38 NYL*	PARY	5.297	2,500%	56,19	9,74%	9,66 31/12/2038
Bonos Int. 48 NYL*	AE48	3.000	6,875%	71,30	10,14%	9,52 13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	72,85	10,01%	10,20 28/06/2117



Sub-Sovereign USD*

Sub-Sovereign USD*	Code	Amt Out.	Coupon	Price	YTM	Maturity
Bs. As. 19 NYL	PBJ19	750	5,750%	100,23	5,31%	0,44 18/06/2019
Bs. As. 21 NYL	BP21	750	10,875%	98,99	12,28%	0,90 26/01/2021
CABA 21 NYL	CABA21	500	8,950%	99,64	9,48%	1,00 19/02/2021
Neuquen 21 NYL	NHR2	48	7,875%	99,08	8,97%	1,09 26/04/2021
Salta 22 NYL	SARH2	71	9,500%	98,87	10,67%	1,46 16/03/2022
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	93,65	14,31%	1,65 09/06/2021
Córdoba 2						