

### Tasas

Instrumento	TNA
Call Td	66,00%
Call 7d	50,00%
Caucción 7d	57,80%
Caucción 30d	55,00%
CPD 1-30 días*	40,95%
CPD 31-360 días*	40,00%
BADLAR Priv. (>=\$1mm)	48,81%
TM20 Priv. (>=\$20mm)	51,31%
LEBAC 28d.	45,00%
LEBAC 63d.	45,00%
LEBAC 91d.	45,00%
TPM - Leliq 7D	72,73%
U.S. 10-YR	3,15%

### Dólar BCRA\$3500

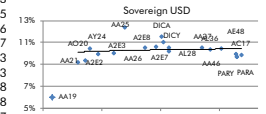
Plazo	Var. directa	Var. Anual
7d	-4,2%	-21,7%
30d	-2,6%	-32%
62d	26,4%	156%
92d	34,4%	137%
183d	83,1%	146%
365d	111,8%	112%

### Reflex - Dólar Futuro

Posición	Vta.	Plazo	TC	Tasa Imp.	C. Ant.	Var
SPOT		11/10/2018		36,918		
DLR1Q2018		31/10/2018	20	37,750	41,11%	-8,93%
DLR1I2018		30/11/2018	50	39,550	52,04%	-8,02%
DLR1Z2018		28/12/2018	78	41,100	53,00%	-7,95%
DLR0I2019		31/01/2019	112	43,000	53,69%	-7,01%
DLR0Z2019		28/02/2019	140	44,500	53,54%	-6,61%
DLR0A2019		29/03/2019	169	46,000	53,13%	-6,50%
DLR0Q2019		30/04/2019	201	47,810	53,57%	-5,37%
DLR0S2019		31/05/2019	232	49,500	53,62%	-4,66%
DLR0E2019		28/06/2019	260	51,000	53,55%	-3,08%
DLR0T2019		31/07/2019	293	52,300	51,90%	-3,01%
DLR0R2019		30/08/2019	323	54,000	52,29%	-2,04%

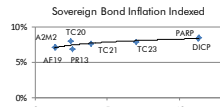
### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 18	AN18	3.374	9.000%	104,15	2,82%	0,12	29/11/2018
Bonos Int. 19 NYL*	AA19	2.765	6,250%	100,20	5,99%	0,49	22/04/2019
Bonar 20	AO20	1.200	8,000%	98,40	9,19%	1,78	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	95,00	9,36%	2,17	22/04/2021
Bonar 24	AY24	19.622	8,750%	100,35	10,42%	2,39	07/05/2024
Bonos Int. 22 NYL*	AZ22	9.999	5,625%	88,60	9,99%	2,84	26/01/2022
Bonos Int. 23 NYL*	AZ23	1.750	4,625%	82,32	10,05%	3,62	11/01/2023
Bonar 35	AA25	3.694	5,750%	78,15	12,39%	4,20	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	85,82	10,51%	5,22	22/04/2026
Bonos Int. 27 NYL*	AZ27	3.750	6,875%	81,05	10,59%	5,80	26/01/2027
Disc 33	DICA	4.901	8,280%	119,10	11,53%	6,08	31/12/2033
Disc 33 NYL*	DIC7	3.966	8,280%	85,18	11,01%	6,17	31/12/2033
Bonos Int. 28 NYL*	AZ28	4.250	5,875%	75,68	10,20%	6,45	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,25%	77,95	10,51%	6,46	06/07/2028
Bonar 37	AA37	2.021	7,625%	82,60	10,51%	8,15	20/04/2037
Bonos Int. 36 NYL*	AL36	1.707	1,125%	75,56	10,36%	8,54	07/07/2036
Par 38	PARA	1.230	2,500%	55,79	9,70%	9,88	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	55,86	9,69%	9,89	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	76,44	10,45%	9,09	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	6,875%	72,56	9,94%	9,87	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	74,14	9,83%	10,12	28/06/2117



### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo 8 02-19	AF19	70.481	3,75%	127,60	3,90%	0,33	08/02/2019
Gatillo 8 03-20	AZM2	30.000	4,00%	119,60	7,12%	1,34	06/03/2020
Boncer 20	TC20	57.362	2,25%	152,90	7,11%	1,45	28/04/2020
Bonar 24	PR13	1.067	2,00%	415,00	7,97%	2,47	15/03/2024
Boncer 21	TC21	26.736	2,50%	155,50	6,84%	2,58	22/07/2021
Bonar 23	TC23	28.300	4,00%	106,50	7,64%	3,86	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	821,00	7,87%	6,98	31/12/2033
Par ARL 05	PARP	2.861	1,18%	330,00	8,49%	11,37	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	515,00	8,42%	11,31	31/12/2045

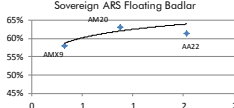


### Sovereign and corporate ARS Floating Monetary Policy

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonite TPM 20	TJ20	104.399	TPM+0%	121,00	68,69%	0,95	22/06/2020
HSBC 20	HSC50	1.666	TPM+0%	109,75	107,96%	0,78	04/08/2020
Barpo 20	BOC70	393	TPM+0%	115,38	93,26%	0,87	02/11/2020

### Spread

Bond	Code	Price	YTM	MD	Maturity		
Bonar 19	AMX9	39.263	BP + 2,5%	105,00	58,05%	0,33	11/03/2019
Bonar 20	AM20	16.728	BP + 3,25%	105,00	63,11%	0,88	01/03/2020
Bonar 22	PR15	3.235	BP + 0,0%	164,50	65,29%	1,25	04/10/2022
Bonar Ale 22	AA22	53.625	BP + 2,0%	101,25	61,47%	1,53	04/04/2022



### Sub-Sovereign ARS Floating Badlar

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
CABA TD C16	BD2C0	711	BP + 4,45%	76,90	80,80%	0,50	03/02/2020
CABA TD C18	BDC30	1.706	BP + 5,0%	105,87	71,60%	0,53	19/05/2020
CABA TD C20	BDC22	3.708	BP + 5,0%	86,70	82,36%	1,15	24/01/2022
CABA TD C23	BDC28	13.262	BP + 3,75%	89,00	73,11%	1,52	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP + 4,0%	96,50	83,55%	0,73	06/12/2019
PBA TD 2022	PBF22	15.182	BP + 3,83%	90,00	82,36%	1,29	31/05/2022
PBA TD 2025	PBA25	30.000	BP + 3,75%	89,50	58,48%	1,83	14/04/2025
Rio Negro 2020	RN20	1.800	BP + 5,0%	88,28	85,53%	0,97	06/07/2020
Neuquen 2021	BNF21	1.912	BP + 5,0%	80,44	80,80%	0,99	23/02/2021
Mendoza 2021	PMU21	5.219	BP + 4,375%	94,56	76,16%	1,21	09/06/2021
Salta 2021	SA21	400	BP + 5,0%	90,60	81,58%	1,28	22/12/2021

### Spread

Bond	Code	Price	YTM	MD	Maturity		
Bonar 19	AMX9	39.263	BP + 2,5%	105,00	58,05%	0,33	11/03/2019
Bonar 20	AM20	16.728	BP + 3,25%	105,00	63,11%	0,88	01/03/2020
Bonar 22	PR15	3.235	BP + 0,0%	164,50	65,29%	1,25	04/10/2022
Bonar Ale 22	AA22	53.625	BP + 2,0%	101,25	61,47%	1,53	04/04/2022

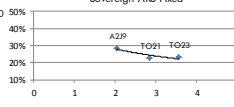


### Corporate ARS Linked Floating Badlar

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Hipotecario 2020	BH400	6.078	TASA FIJA	92,87	63,06%	0,72	13/01/2020
Galicina 2020	BYC30	151	TASA FIJA	1.662,95	63,07%	0,85	18/05/2020
Superviene 2022	BPCA0	4.768	BP + 4,5%	100,46	76,64%	0,87	10/08/2020
T. Naranja 2022	TN370	250	BP + 3,5%	1.566,59	61,99%	1,28	11/07/2022

### Spread

Bond	Code	Price	YTM	MD	Maturity		
Hipotecario 2020	BH400	6.078	TASA FIJA	92,87	63,06%	0,72	13/01/2020
Galicina 2020	BYC30	151	TASA FIJA	1.662,95	63,07%	0,85	18/05/2020
Superviene 2022	BPCA0	4.768	BP + 4,5%	100,46	76,64%	0,87	10/08/2020
T. Naranja 2022	TN370	250	BP + 3,5%	1.566,59	61,99%	1,28	11/07/2022

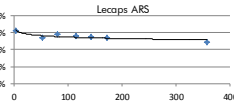


### Macro 2022

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Macro 2022	BACB0	4.621	17,50%	65,29	45,60%	2,01	09/05/2022
YPF 2022	YCAL0	4.602	16,50%	69,83	39,00%	2,15	09/05/2022

### Spread

Bond	Code	Price	YTM	MD	Maturity		
Macro 2022	BACB0	4.621	17,50%	65,29	45,60%	2,01	09/05/2022
YPF 2022	YCAL0	4.602	16,50%	69,83	39,00%	2,15	09/05/2022

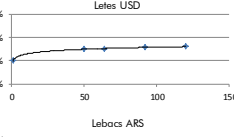


### Letes USD

Bond	Code	Amt Out.	Coupon	Price	TNA	MD	Maturity	
LTDOB		1	1,039	-	99,91	4,00%	0,02	12/10/2018
LTDN8		50	1,098	-	99,33	5,00%	0,13	30/11/2018
LTDD8		64	1,100	-	99,13	5,00%	0,17	14/12/2018
LTDF9		122	950	-	98,73	5,15%	0,24	11/01/2019
LTDF9		120	1,150	-	98,32	5,25%	0,32	08/02/2019

### Spread

Bond	Code	Price	YTM	MD	Maturity			
LTDOB		1	1,039	-	99,91	4,00%	0,02	12/10/2018
LTDN8		50	1,098	-	99,33	5,00%	0,13	30/11/2018
LTDD8		64	1,100	-	99,13	5,00%	0,17	14/12/2018
LTDF9		122	950	-	98,73	5,15%	0,24	11/01/2019
LTDF9		120	1,150	-	98,32	5,25%	0,32	08/02/2019

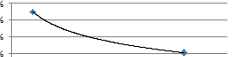


### Letecaps ARS

Bond	Code	Amt Out.	Coupon	Price	TNA 360	MD	Maturity	
LTFO9		50	40,00%	3,00%	103,95	52,98%	0,14	30/11/2018
LTFD8		78	37,97%	4,00%	103,35	62,14%	0,21	28/12/2018
LTPE9		112	42,71%	4,00%	102,42	53,91%	0,31	31/01/2019
LTFF9		140	20,62%	4,00%	101,20	58,17%	0,38	28/02/2019
LTMM9		169	24,03%	2,85%	98,75	52,87%	0,46	29/03/2019
LTSS9		354	44,03%	3,45%	103,50	48,81%	0,97	30/09/2019

### Spread

Bond	Code	Price	YTM	MD	Maturity			
LTFO9		50	40,00%	3,00%	103,95	52,98%	0,14	30/11/2018
LTFD8		78	37,97%	4,00%	103,35	62,14%	0,21	28/12/2018
LTPE9		112	42,71%	4,00%	102,42	53,91%	0,31	31/01/2019
LTFF9		140	20,62%	4,00%	101,20	58,17%	0,38	28/02/2019
LTMM9		169	24,03%	2,85%	98,75	52,87%	0,46	29/03/2019
LTSS9		354	44,03%	3,45%	103,50	48,81%	0,97	30/09/2019



### Letebacs ARS

Bond	Code	Amt Out.	Coupon	Price	TNA	MD	Maturity	
I1708		5	255,80%	-	99,25	55,00%	0,01	17/10/2018
I21N8		40	74,78%	-	94,80	50,05%	0,11	21/11/2018

### Spread

Bond	Code	Price	YTM	MD	Maturity			
I1708		5	255,80%	-	99,25	55,00%	0,01	17/10/2018
I21N8		40	74,78%	-	94,80	50,0		