

Tasas

Instrumento	TNA	
Call 1d	58,00%	
Call 7d	50,00%	
Caución 7d	54,19%	16/11/2018
Caución 30d	54,49%	
CPD -130 días*	54,09%	
CPD 331-360 días*	55,71%	09/11/2018
BADLAR Priv. (>\$1mm)	52,25%	
TM20 Priv. (>\$20mm)	55,81%	15/11/2018
LEBAC 35d.	57,00%	Licitación del
LEBAC 63d.	57,00%	16/11/2018
TPM -Latiq 7d	62,20%	
U.S. 10-YR	3,07%	16/11/2018

Bonds

Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gratillo 5 02-19	AF19	70.481	3,75%	134,90	12,31%	0,23	08/02/2019
Gratillo 5 03-20	AZM2	30.000	4,00%	123,10	10,36%	1,23	06/03/2020
Bonco 24	TC20	57.362	2,25%	153,70	9,48%	1,35	28/04/2020
Bonco 24	PR13	1.035	2,00%	419,00	9,69%	2,42	15/03/2024
Bonco 21	TC21	26.734	2,50%	157,00	9,25%	2,45	22/07/2021
Bonco 23	TC23	28.300	4,00%	106,50	9,52%	3,73	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	856,50	8,25%	6,87	31/12/2033
Par ARL 05	PARP	2.861	1,18%	365,00	10,12%	11,29	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	528,00	8,81%	11,19	31/12/2045

Sovereign and corporate ARS Floating Monetary Policy							
Bonco TPM 20	TJ20	104.399	TPM+0%	115,95	68,31%	0,88	22/06/2020
H5BC 20	H5CSO	1.606	TPM+0%	109,75	93,93%	0,93	04/08/2020
Bonco 20	BOC70	393	TPM+0%	104,66	80,00%	1,01	02/11/2019

Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	109,45	65,60%	0,24	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	110,80	66,86%	0,78	01/03/2020
Bonar 22	PR15	3.235	BP+ 0,20%	167,10	74,04%	1,10	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	103,50	68,75%	1,36	04/04/2022

Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BDC20	7.11	BP+ 4,45%	72,99	85,65%	0,47	03/02/2020
CABA TD C18	BDC30	1.706	BP+ 5,0%	73,60	74,74%	0,67	19/05/2020
CABA TD C20	BDC22	3.708	BP+ 5,0%	97,00	76,12%	1,28	24/01/2022
CABA TD C23	BDC28	13.262	BP+ 3,75%	101,20	77,81%	1,38	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	108,80	88,45%	0,65	06/12/2019
PBA TD 2022	PB22	15.182	BP+ 3,8%	101,80	87,25%	1,18	31/05/2022
PBA TD 2025	PB25	30.000	BP+ 3,75%	96,30	82,88%	1,65	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	94,28	90,48%	0,86	06/07/2020
Neuquen 2021	BNF21	1.912	BP+ 5,0%	80,44	86,45%	0,85	23/02/2021
Mendoza 2021	PMU21	5.219	BP+ 4,375%	100,95	79,98%	1,09	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	90,60	86,45%	1,13	22/12/2021

Corporate ARS Linked Floating Badlar							
Hiperlocar 2020	BH400	6.078	TASA FUA	99,89	67,55%	0,61	13/01/2020
Galicia 2020	BYCCO	151	TASA FUA	1.567,31	67,55%	0,83	18/05/2020
Supervielle 2022	BPCAO	4.768	BP+ 4,5%	93,57	83,08%	0,87	10/08/2020
T. Naranjo 2022	TN370	2.250	BP+ 3,5%	1.636,17	66,45%	1,16	11/07/2022

Corporate ARS Linked Fixed							
Macro 2022	BACBO	3.391	17,50%	66,28	39,66%	2,29	09/05/2022
YPF 2022	YCALO	4.602	16,50%	65,85	37,30%	2,35	09/05/2022

Sovereign Dual ARS Fixed Dollar

Bonos Dual Jun-19	AD19	71.953	4,50%	100,35	7,23%	19,88	21/06/2019
Bonos Dual Feb-20	AF20	58.930	4,50%	3.426,49	10,03%	1,12	13/02/2020

Sovereign ARS Fixed

Bonco 5 Oct 21	TO21	62.500	18,20%	80,00	32,65%	1,91	04/10/2021
Bonco 5 Oct 23	TO23	64.150	16,00%	82,50	23,85%	3,00	17/10/2023
Bonco 5 Oct 26	TO26	96.570	15,50%	76,00	23,76%	3,80	19/10/2026

Lebacars ARS

Lebacars ARS	Days	Ami Out.	Coupon	Price	TNA	MD	Maturity
LTFB8	42	40.000	3,00%	108,70	54,67%	0,05	03/12/2018
LTFD8	42	37.976	4,00%	108,80	51,55%	0,12	28/12/2018
LTPE9	76	42.712	4,00%	107,75	51,43%	0,21	31/01/2019
LTFF9	104	47.583	4,00%	108,25	49,83%	0,28	28/02/2019
LTFM9	133	24.035	2,85%	103,50	51,30%	0,36	29/03/2019
LTFA9	165	35.000	4,00%	105,00	50,30%	0,45	30/04/2019
LTFF9	196	40.000	3,75%	102,50	49,72%	0,54	31/05/2019
LTPS9	318	44.038	3,45%	108,00	47,22%	0,87	30/09/2019
LTPO9	349	40.000	3,35%	103,27	48,39%	0,96	31/10/2019
LTPA0	531	27.400	3,00%	103,50	44,73%	1,45	30/04/2020

Letes USD

Letes USD	Days	Ami Out.	Coupon	Price	TNA	MD	Maturity
LTDN6	0	1.349	-	99,99	2,50%	0,00	18/11/2018
LTDD8	28	1.100	-	99,85	2,00%	0,07	14/12/2018
LTDE9	56	950	-	99,67	2,29%	0,14	11/01/2019
LTDF9	70	1.087	-	99,45	2,90%	0,18	25/01/2019
LTDF9	84	1.150	-	99,46	2,50%	0,22	08/02/2019
LTDF9	98	962	-	99,35	2,45%	0,26	22/02/2019
LTDM9	119	913	-	98,91	3,50%	0,33	15/03/2019
LTDM9	133	763	-	98,83	3,25%	0,36	29/03/2019
LZDA9	161	1.215	-	98,22	4,10%	0,44	26/04/2019
LZDA9	147	1.067	-	98,42	4,10%	0,39	12/04/2019
LZDY9	189	854	-	98,01	4,00%	0,51	24/05/2019
LZDL9	252	719	-	96,34	5,00%	0,68	26/07/2019

Lebacars ARS

Lebacars ARS	Days	Ami Out.	Coupon	Price	TNA	MD	Maturity
LT1N8	5	160.519	-	99,23	57,00%	0,01	21/11/2018

Dólar BCRA A3500

Plazo	Var. directa	Var. Anual
7d	1,4%	72%
31d	-1,0%	-12%
63d	-0,4%	-54%
92d	20,7%	82%
184d	49,7%	99%
365d	105,6%	106%

Reflex - Dólar Futuro

Posición	Var.	Plazo	TC	Tasa Imp.	C. Ant.	Var.	Int. Ab.*
SPOT		16/11/2018		35,977			
DLR12018		03/12/2018	17	36,960	58,68%	38,40	-3,75%
DLR22018		28/12/2018	42	38,360	57,57%	39,78	-3,57%
DLR012019		31/01/2019	76	40,030	54,11%	41,53	-3,11%
DLR022019		28/02/2019	104	41,320	52,13%	43,00	-3,91%
DLR032019		29/03/2019	133	42,600	50,42%	44,30	-3,84%
DLR042019		30/04/2019	165	43,860	48,57%	45,83	-4,29%
DLR052019		31/05/2019	194	45,210	47,79%	47,20	-4,22%
DLR062019		28/06/2019	226	46,410	47,25%	48,85	-4,99%
DLR072019		31/07/2019	257	47,580	45,81%	50,35	-5,50%
DLR082019		30/08/2019	287	48,980	45,97%	51,85	-5,54%
DLR092019		30/09/2019	318	50,380	45,95%	53,35	-5,97%

Bonds

Bond	Code	Ami Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							Bloomberg Clean Price
Bonar 18	AN18	3.374	9,000%	104,45	2,21%	0,02	29/11/2018
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,85	4,25%	0,41	22/04/2019
Bonar 20	AO20	1.205	8,000%	99,70	8,91%	1,69	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	95,79	9,04%	2,16	22/04/2021
Bonar 24	AY24	19.622	8,750%	96,25	10,73%	2,39	07/05/2024
Bonos Int. 22 NYL*	AZ22	3.250	6,250%	90,30	9,41%	2,76	26/01/2022
Bonos Int. 23 NYL*	AE23	1.750	6,250%	85,09	9,21%	3,55	11/01/2023
Bonar 35	AA25	3.494	5,750%	79,50	11,33%	4,32	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	87,61	10,13%	5,39	22/04/2026
Bonos Int. 27 NYL*	AZ27	3.750	6,875%	85,56	10,08%	5,75	26/01/2027
Disc 33	DICA	4.901	8,980%	120,30	11,55%	5,98	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	87,71	10,54%	6,15	31/12/2033
Bonos Int. 28 NYL*	AZ28	4.250	5,875%	77,81	9,79%	6,40	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,250%	80,32	10,07%	6,43	06/07/2028
Bonar 37	AA37	2.021	7,625%	75,60	11,15%	8,21	20/07/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	77,46	10,07%	8,56	07/07/2036
Bonar 38	PARA	1.230	2,500%	52,18	10,48%	9,54	31/12/2038
Par 38 NYL*	PARY	5.297	2,500%	56,17	9,68%	9,80	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	79,48	10,02%	9,73	22/04/2046
Bonos Int. 48 NYL*	AE48	3.000	8,875%	73,82	9,77%	9,90	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	74,68	9,76%	10,10	28/06/2117

Sub-Sovereign USD*

Sub-Sovereign USD*							
Neuquen 21 NYL	NRH2	48	7,875%	98,32	9,56%	1,20	26/04/2021
Bs. As. 19 NYL	PBJ19	75	5,750%	99,78	6,16%	0,54	18/06/2019
Salta 22 NYL	SARH2	76	9,500%	98,93	10,62%	1,44	16/03/2022
Bs. As. 21 NYL	BP21	750	10,875%	101,14	10,01%	1,04	26/01/2021
CABA. 21 NYL	CABA21	500	8,950%	101,76	7,53%	1,13	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	99,03	10,76%	1,72	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	93,65	10,25%	2,18	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	86,31	12,08%	2,69	15/02/2023
Jujuy 22 NYL	JUS22	210	8,625%	77,58	17,47%	2,95	20/09/2022
Córdoba 26	CO26	300	7,125%	84,06	13,13%	2,95	27/10/2026
Sta Fe 23 NYL**	SP23D	250	7,000%	88,12	11,17%	3,17	23/03/2023
Bs. As. 24 NYL	RF24	1.250	12,125%	89,92	12,59%	3,32	16/03/2024
La Rioja 25 NYL	RL25	300	7,750%	82,08	15,80%	3,25	24/02/2025
Mendoza 24 NYL	PMY24	500	8,375%	85,34	13,21%	3,50	20/05/2024
Salta 24 NYL	SA24D	350	9,125%	81,33	15,		