

Tasas

Instrumento	TNA
Call 1d	56,00%
Call 7d	50,00%
Caución 3d	48,00%
Caución 30d	47,93%
CPD -130 días*	44,95%
CPD 331 -360 días*	41,63%
BADLAR Priv. (>\$1mm)	48,88%
TM20 Priv. (>\$20mm)	51,75%
LEBAC 28d.	50,90%
TFM -Leticia 7D	59,23%
U.S. 10-YR	2,85%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Castillo S 02-19	AF19	70.481	3,75%	140,45	11,97%	0,18	08/02/2019
Castillo S 03-20	AZM2	30.000	4,00%	124,20	13,82%	1,15	06/03/2020
Boncar 20	TC20	57.362	2,25%	154,50	13,29%	1,28	28/04/2020
Boncar 24	PR13	1.035	2,00%	415,00	12,33%	2,35	15/03/2024
Boncar 21	TC21	26.736	2,50%	156,00	11,58%	2,37	22/07/2021
Boncar 23	TC23	28.300	4,00%	106,50	10,86%	3,65	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	838,00	9,28%	6,78	31/12/2033
Par ARL 05	PARP	2.861	1,18%	326,00	9,66%	11,16	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	503,00	9,68%	11,09	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Borle TFM 20	TJ20	104.399	TPM+0%	116,35	66,20%	0,84	22/06/2020
HSCB 20	HSCSO	1.606	TPM+0%	109,75	85,68%	0,92	04/08/2020
Barpo 20	BOC7O	393	TPM+0%	107,80	72,20%	1,01	02/11/2020
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	99,90	65,21%	0,21	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	101,00	65,25%	0,83	01/03/2020
Bonar 22	FR15	3.235	BP+ 0,0%	169,40	73,44%	1,05	04/10/2022
Bonar 22	AJ22	53.625	BP+ 2,0%	107,25	65,13%	1,35	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD2CO	711	BP+ 4,45%	75,57	82,46%	0,43	03/02/2020
CABA TD C18	BD3CO	1.279	BP+ 5,0%	75,96	71,70%	0,63	19/05/2020
CABA TD C20	BOC22	3.708	BP+ 5,0%	97,00	73,05%	1,26	24/01/2022
CABA TD C23	BOC28	13.262	BP+ 3,75%	101,20	74,27%	1,59	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	98,15	85,23%	0,69	06/12/2019
PBA TD 2022	PRY22	15.182	BP+ 3,83%	101,80	84,04%	1,36	31/05/2022
Rio Negro 2025	PR25	30.000	TPM+ 2,75%	96,20	59,90%	0,09	04/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	97,67	87,23%	0,83	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	80,44	83,25%	0,98	23/02/2021
Mendoza 2021	PMJ21	5.219	IP+ 4,375%	100,95	76,87%	1,25	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	90,60	83,25%	1,10	22/12/2021
Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH40O	6.078	TASA FIJA	103,07	64,60%	0,55	13/01/2020
Galicia 2020	BVC30	151	TASA FIJA	1.613,79	64,60%	0,80	18/05/2020
Supervielle 2022	BPCAO	4.768	BP+ 4,5%	98,03	77,53%	0,84	10/08/2020
T. Naranja 2022	TN37O	250	BP+ 3,5%	1.687,65	63,52%	1,13	11/07/2022
Corporate ARS Linked Fixed							
Macro 2022	BACBO	3.391	17,50%	67,30	40,75%	2,23	09/05/2022
YPF 2022	YCALO	4.602	16,50%	65,89	38,27%	2,29	09/05/2022
Sovereign Dual ARS Fixed Dollar - Linked							
Bonos Dual Jun-19	A2J9	75.403	4,50%	100,75	6,53%	17,97	21/06/2019
Bonos Dual Feb-20	AF20	61.755	4,50%	3.539,93	11,90%	1,08	13/02/2020
Sovereign ARS Fixed							
Borle S Oct 21	TO21	62.500	18,20%	80,00	33,66%	1,85	04/10/2021
Borle S Oct 23	TO23	64.150	16,00%	82,50	24,31%	2,94	17/10/2023
Borle S Oct 26	TO26	96.570	15,50%	78,00	23,36%	3,78	19/10/2026
Lecaps ARS							
LTFDB	18	37.976	4,00%	112,35	44,34%	0,05	28/12/2018
LTFPE	52	42.712	4,00%	111,56	45,87%	0,14	31/01/2019
LTFPE	80	47.583	4,00%	111,70	47,00%	0,22	28/02/2019
LTFMP9	109	37.280	2,85%	108,80	44,27%	0,30	29/03/2019
LTFPA9	141	35.000	4,00%	109,00	46,01%	0,39	30/04/2019
LTFPY9	172	40.000	3,75%	107,05	44,46%	0,47	31/05/2019
LTFSP9	294	44.038	3,45%	113,00	42,74%	0,81	30/09/2019
LTFOP9	325	40.000	3,35%	108,20	43,81%	0,89	31/10/2019
LTFPA0	507	27.400	3,00%	109,00	40,62%	1,39	30/04/2020
** Compounded Monthly							
Letes USD							
LTFD8	4	1.100		99,97	1,45%	0,01	14/12/2018
LTFDE9	32	950		99,87	1,50%	0,08	11/01/2019
LTFDE9	46	1.087		99,80	1,60%	0,12	25/01/2019
LTFDF9	60	1.150		99,68	2,00%	0,16	08/02/2019
LTFDF9	74	962		99,60	2,00%	0,20	22/02/2019
LTFDM9	95	913		99,35	2,50%	0,26	15/03/2019
LTFDM9	109	769		99,16	2,75%	0,30	29/03/2019
LTFDA9	123	1.067		99,00	3,00%	0,33	12/04/2019
LTFDA9	137	1.215		98,89	3,00%	0,38	26/04/2019
LTFDY9	165	854		97,65	4,75%	0,51	24/05/2019
LTFDL9	228	719		97,13	4,75%	0,62	26/07/2019
LTFD8	9	69.818		98,96	47,73%	0,02	19/12/2018

Dólar BCRA3500

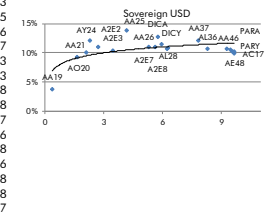
Plazo	Var. directa	Var. Anual
7d	2,2%	116%
31d	6,2%	74%
61d	1,1%	7%
91d	0,8%	3%
185d	48,0%	95%
368d	117,9%	118%

Reflex - Dólar Futuro

Resolución	Via	Plazo	TC	Tasa Imp.	C. Ant.	Var	Int. Ab.*	
SPCI		10/12/2018		37,702				
DLR122018		28/12/2018	18	38,730	55,31%	38,87	-0,36%	864
DLR012019		31/01/2019	52	40,520	52,47%	40,58	-0,15%	535
DLR022019		28/02/2019	80	41,850	50,20%	41,95	-0,24%	257
DLR032019		29/03/2019	109	43,180	48,66%	43,25	-0,16%	218
DLR042019		30/04/2019	141	44,380	45,85%	44,60	-0,49%	115
DLR052019		31/05/2019	172	45,650	44,74%	46,00	-0,76%	46
DLR062019		28/06/2019	200	46,900	44,55%	47,40	-1,05%	24
DLR072019		31/07/2019	233	48,200	43,62%	48,70	-1,03%	37
DLR082019		30/08/2019	263	49,500	43,43%	50,00	-1,00%	3
DLR092019		30/09/2019	294	50,920	43,53%	51,30	-0,74%	1
DLR102019		31/10/2019	325	52,500	44,14%	53,00	-0,91%	0

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,90	3,76%	0,35	22/04/2019
Bonar 20	AO20	1.205	8,000%	99,50	9,35%	1,63	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	93,80	10,12%	2,09	22/04/2021
Bonar 24	AY24	19.622	8,750%	93,98	12,09%	2,29	07/05/2024
Bonos Int. 22 NYL*	AZ2E	3.250	5,625%	86,80	10,98%	2,68	26/01/2022
Bonos Int. 23 NYL*	AZ2E	1.750	4,625%	81,76	10,45%	3,46	11/01/2023
Bonar 35	AA25	3.494	5,750%	72,55	13,79%	4,16	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	83,53	11,08%	5,26	22/04/2026
Bonos Int. 27 NYL*	AZ27	3.750	6,875%	79,25	11,05%	5,61	26/01/2027
Disc 33	DICA	4.901	8,280%	112,95	12,80%	5,72	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	82,98	11,48%	5,94	31/12/2033
Bonos Int. 28 NYL*	AZ28	4.250	5,875%	73,48	10,73%	6,24	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	76,31	10,90%	6,26	06/07/2028
Bonar 37	AA37	2.021	7,625%	70,75	12,11%	7,82	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	73,85	10,65%	8,28	07/07/2036
Par 38	PARA	1.230	2,500%	51,71	10,61%	9,44	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	75,03	10,65%	9,27	22/04/2046
Par 38 NYL*	PARY	5.297	2,500%	54,84	9,97%	9,65	31/12/2038
Bonos Int. 48 NYL*	AE48	3.000	6,875%	70,95	10,18%	9,54	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	71,69	10,18%	9,63	28/06/2117



Sub-Sovereign USD*

Sub-Sovereign USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bs. As. 19 NYL	PBJ19	750	5,750%	99,97	5,81%	0,49	18/06/2019
Bs. As. 21 NYL	BP21	750	10,875%	100,50	10,61%	0,98	26/01/2021
CABA. 21 NYL	CABA21	500	8,950%	100,33	8,78%	1,06	19/02/2021
Neuquen 21 NYL	NRH2	48	7,875%	99,23	8,78%	1,15	26/04/2021
Salta 22 NYL	SARHD	76	9,500%	98,96	10,63%	1,38	16/03/2022
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	97,37	11,80%	1,74	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	89,77	12,34%	2,18	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	83,98	13,25%	2,61	15/02/2023
Córdoba 26	CO26	300	7,125%	84,09	13,20%	2,89	27/10/2026
Jujuy 22 NYL	JUJ22	210	8,625%	75,33	18,66%	2,87	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	85,73	12,15%	3,09	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	86,89	13,72%	3,23	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	79,58	16,21%	3,21	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	73,36	18,94%	3,25	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	80,67	16,40%	3,20	24/02/2025
T. Fuego 27 NYL	TFU27	200	8,950%	90,01	12,43%	3,32	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	83,33	13,99%	3,42	20/05/2024
Mun. Cord 24 NYL	MUNCOR24	150	7,875%	71,44	17,57%	3,48	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	84,96	12,63%	3,52	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	75,39	16,58%	3,61	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	71,26	15,85%	4,28	08/12/2025
Neuquen 25 NYL	NQUEN25	366	7,500%	81,15	12,81%	4,07	27/10/2025
Córdoba 24 NYL**	CO24D	510	7,450%	82,66	12,01%	4,28	02/09/2024
Bs. As. 27 NYL	PBJ27	1.750	7,875%	76,55	13,25%	4,91	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	83,29	9,98%	5,43	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	83,27	13,38%	5,21	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	74,86	12,26%	5,49	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	74,78	12,21%	5,68	02/08/2027
Par Bs.As. NYL							