

### Tasas

Instrumento	TNA
Call 1d	56,00%
Call 7d	50,00%
Caucción 30d	48,56%
Caucción 7d	48,79%
CPD 1-30 días*	44,95%
CPD 331-360 días*	41,63%
BADLAR Priv. (>\$1mm)	48,00%
TM20 Priv. (>\$20mm)	51,13%
LEBAC 28d.	50,00%
TPM Leticia 7D	59,97%
U.S. 10-YR	2,87%

### Dólar BCRA3500

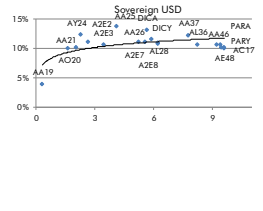
Plazo	Var. directa	Var. Anual
7d	1,6%	83%
32d	6,1%	69%
61d	2,0%	12%
91d	-0,7%	-3%
183d	48,1%	96%
365d	118,0%	118%

### Reflex - Dólar Futuro

Posición	Plazo	TC	Tasa Imp.	C. Ant.	Var.	Int. Ab.*
SPCI	11/12/2018	37,648				
DLR122018	28/12/2018	17	38,820	66,82%	38,73	0,23%
DLR012019	31/01/2019	51	40,665	57,35%	40,52	0,36%
DLR022019	28/02/2019	79	42,070	54,26%	41,85	0,53%
DLR032019	29/03/2019	108	43,350	51,18%	43,18	0,39%
DLR042019	30/04/2019	140	44,550	47,79%	44,38	0,38%
DLR052019	31/05/2019	171	45,850	46,50%	45,65	0,44%
DLR062019	28/06/2019	199	47,200	46,53%	46,90	0,64%
DLR072019	31/07/2019	232	48,500	45,36%	48,20	0,62%
DLR082019	29/08/2019	262	49,800	44,97%	49,50	0,61%
DLR092019	30/09/2019	293	51,220	44,91%	50,92	0,59%
DLR102019	31/10/2019	324	52,820	45,40%	52,52	0,57%

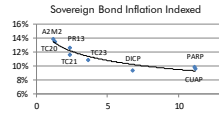
### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign USD</b>							
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,87	3,84%	0,35	22/04/2019
Bonar 20	AO20	1.205	8,000%	98,50	10,02%	1,63	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	93,53	10,26%	2,08	22/04/2021
Bonar 24	AY24	19.622	8,750%	93,27	12,45%	2,28	07/05/2024
Bonos Int. 22 NYL*	AZ22	3.250	5,625%	86,56	11,09%	2,67	26/01/2022
Bonos Int. 23 NYL*	AZ23	1.750	4,625%	81,36	10,60%	3,46	11/01/2023
Bonar 35	AA25	3.494	5,750%	72,31	13,88%	4,15	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	83,21	11,16%	5,25	22/04/2026
Bonos Int. 27 NYL*	AZ27	3.750	6,875%	78,73	11,17%	5,59	26/01/2027
Disc 33	DICA	4.901	2,800%	111,00	13,13%	5,67	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	82,54	11,57%	5,92	31/12/2033
Bonos Int. 28 NYL*	AZ28	4.250	5,875%	73,10	10,82%	6,22	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	75,84	11,00%	6,24	06/07/2028
Bonar 37	AA37	2.021	7,625%	70,20	12,22%	7,28	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	73,54	10,70%	8,26	07/07/2036
Par 38	PARA	1.230	2,500%	51,34	10,69%	9,41	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	74,76	10,69%	9,24	22/04/2046
Par 38 NYL*	PARY	5.297	2,500%	54,54	10,03%	9,63	31/12/2038
Bonos Int. 48 NYL*	AE48	3.000	6,875%	70,54	10,25%	9,50	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	71,49	10,21%	9,60	28/06/2117

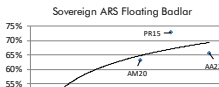


### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign Bond Inflation Indexed</b>							
Galileo S 02-19	AF19	70.481	3,75%	140,70	12,18%	0,17	08/02/2019
Galileo S 03-20	AZM2	30.000	4,00%	124,35	13,91%	1,15	06/03/2020
Bonar 20	TC20	57.362	2,25%	154,50	13,46%	1,27	28/04/2020
Bonar 24	PR13	1.035	2,00%	413,00	12,67%	2,35	15/03/2024
Bonar 21	TC21	26.736	2,50%	155,95	11,69%	2,37	22/07/2021
Bonar 23	TC23	28.300	4,00%	106,50	10,92%	3,65	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	833,00	9,40%	6,77	31/12/2033
Par ARL 05	FARP	2.861	1,18%	326,00	9,68%	11,15	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	495,00	9,86%	11,08	31/12/2045



Sovereign and corporate ARS Floating Monetary Policy	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonite TFM 20	TJ20	104.399	TPM+0%	116,64	66,15%	0,84	22/06/2020
HSCB 20	HSCSO	1.606	TPM+0%	109,75	85,35%	0,92	04/08/2020
Barpo 20	BOC7O	393	TPM+0%	107,94	71,88%	1,01	02/11/2020



Sovereign ARS Floating Badlar	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonar 19	AMX9	39.263	BP+ 2,5%	102,00	51,84%	0,21	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	102,00	63,13%	0,83	01/03/2020
Bonar 22	PR15	3.235	BP+ 0,0%	169,50	72,82%	1,06	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	106,25	65,56%	1,35	04/04/2022

Sub-Sovereign ARS Floating Badlar	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
CABA TD C16	BD2CO	711	BP+ 4,45%	75,70	81,72%	0,42	03/02/2020
CABA TD C18	BD3CO	1.279	BP+ 5,0%	76,08	70,99%	0,63	19/05/2020
CABA TD C20	BOC22	3.708	BP+ 5,0%	100,60	72,34%	1,27	24/01/2022
CABA TD C23	BOC28	13.262	BP+ 3,75%	101,20	74,00%	1,60	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	98,30	84,48%	0,69	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	101,80	83,29%	1,36	31/05/2022
PBA TD 2025	PR15	30.000	BP+ 3,75%	96,30	59,31%	0,00	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	97,81	86,47%	0,83	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	80,44	82,50%	0,98	23/02/2021
Mendoza 2021	PMJ21	5.219	BP+ 4,375%	100,95	76,14%	1,25	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	90,60	82,50%	1,11	22/12/2021

Corporate ARS Linked Floating Badlar	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Hipotecario 2020	BH40O	6.078	TASA FIJA	103,60	63,91%	0,55	13/01/2020
Galicia 2020	BVC20	151	TASA FIJA	1.616	63,91%	0,80	18/05/2020
Supervielle 2022	BPCAO	4.768	BP+ 4,5%	98,26	76,64%	0,84	10/08/2020
T. Naranja 2022	TNG7O	250	BP+ 3,5%	1.690,58	62,83%	1,13	11/07/2022

Corporate ARS Linked Fixed	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Macro 2022	BACBO	3.391	17,50%	67,35	40,81%	2,22	09/05/2022
YPF 2022	YCALO	4.602	16,50%	65,94	38,27%	2,28	09/05/2022

Sovereign Dual ARS Fixed Dollar - Linked	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonos Dual Jun-19	AZ19	75.297	4,50%	100,60	6,56%	17,87	21/06/2019
Bonos Dual Feb-20	AF20	61.668	4,50%	3.526,06	12,17%	1,07	13/02/2020

Letes USD	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
LTDD8	3	1.100	-	99,97	1,45%	0,01	14/12/2018
LTDE9	3	950	-	99,88	1,50%	0,08	11/01/2019
L2DE9	45	1.087	-	99,76	2,00%	0,12	25/01/2019
LTDF9	59	1.150	-	99,68	2,00%	0,16	08/02/2019
LTDF9	73	962	-	99,61	2,00%	0,19	22/02/2019
LTDM9	94	913	-	99,43	2,25%	0,26	15/03/2019
L2DM9	108	763	-	99,16	2,75%	0,30	29/03/2019
L2DA9	122	1.067	-	99,00	3,00%	0,33	12/04/2019
L2DA9	136	1.215	-	98,76	3,40%	0,37	26/04/2019
LTDY9	164	854	-	97,65	4,75%	0,51	24/05/2019
LTDL9	227	719	-	97,13	4,75%	0,62	26/07/2019

Letacs ARS	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
LTPE9	51	42.712	4,00%	111,75	45,47%	0,14	31/01/2019
LTPE9	79	47.583	4,00%	112,50	43,88%	0,22	28/02/2019
LTPE9	108	37.280	2,85%	108,75	44,86%	0,30	29/03/2019
LTPE9	140	35.000	4,00%	109,50	45,27%	0,38	30/04/2019
LTPE9	171	40.000	3,75%	106,95	44,97%	0,47	31/05/2019
LTPE9	293	44.038	3,45%	113,75	41,93%	0,80	30/09/2019
LTPE9	324	40.000	3,35%	108,20	43,81%	0,89	31/10/2019
LTPE9	506	27.400	3,00%	109,00	40,70%	1,39	30/04/2020

Letacs CER***	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
LTCP9	73	3.698	-	101,74	9,32%	0,20	22/02/2019

Letes USD	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
LTDD8	3	1.100	-	99,97	1,45%	0,01	14/12/2018
LTDE9	3	950	-	99,88	1,50%	0,08	11/01/2019
L2DE9	45	1.087	-	99,76	2,00%	0,12	25/01/2019
LTDF9	59	1.150	-	99,68	2,00%	0,16	08/02/2019
LTDF9	73	962	-	99,61	2,00%	0,19	22/02/2019
LTDM9	94	913	-	99,43	2,25%	0,26	15/03/2019
L2DM9	108	763	-	99,16	2,75%	0,30	29/03/2019
L2DA9	122	1.067	-	99,00	3,00%	0,33	12/04/2019
L2DA9	136	1.215	-	98,76	3,40%	0,37	26/04/2019
LTDY9	164	854	-	97,65	4,75%	0,51	24/05/2019
LTDL9	227	719	-	97,13	4,75%	0,62	26/07/2019

Letacs	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
LTPE9	51	42.712	4,00%	111,75	45,47%	0,14	31/01/2019
LTPE9	79	47.583	4,00%	112,50	43,88%	0,22	28/02/2019
LTPE9	108	37.280	2,85%	108,75	44,86%	0,30	29/03/2019
LTPE9	140	35.000	4,00%	109,50	45,27%	0,38	30/04/2019
LTPE9	171	40.000	3,75%	106,95	44,97%	0,47	31/05/2019
LTPE9	293	44.038	3,45%	113,75	41,93%	0,80	30/09/2019
LTPE9	324	40.000	3,35%	108,20	43,81%	0,89	31/10/2019
LTPE9	506	27.400	3,00%	109,00	40,70%	1,39	30/04/2020

Spread  
-5,2%

Spread  
11,77%

Spread  
23,02%

Spread  
22,22%

Spread  
22,22%

### Sub-Sovereign USD\*