

Tasas

Instrumento	TNA	
Call 1d	56,00%	
Call 7d	50,00%	
Caucción 7d	45,21%	04/12/2018
Caucción 30d	46,66%	
CPD 1-30 días*	44,75%	
CPD 331-360 días*	45,00%	29/11/2018
BADLAR Priv. (>\$1mm)	49,25%	
TM20 Priv. (>\$20mm)	52,06%	03/12/2018
LEBAC Z8d.	50,00%	20/11/2018
TPM - Leticia 7D	60,00%	04/12/2018
U.S. 10 YR	2,91%	04/12/2018

Dólar BCRA A3500

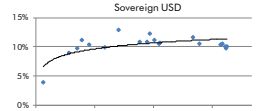
Plazo	Var. directa	Var. Anual
8d	-2,9%	-131%
32d	4,1%	47%
61d	-3,8%	-23%
91d	-5,5%	-22%
183d	48,5%	97%
365d	114,7%	115%

Reflex - Dólar Futuro

Referencia	Via	Plazo	TC	Tasa Imp.	C. Ant.	Var.	Int. Ab.*
SPOT		04/12/2018		37,062			
DLR12018		01/01/2019	28	36,890	-6,04%	38,40	-3,93%
DLR012019		25/01/2019	52	40,540	66,88%	41,53	-2,38%
DLR022019		28/02/2019	86	42,000	56,55%	43,00	-2,33%
DLR032019		29/03/2019	115	43,400	54,28%	44,30	-2,03%
DLR042019		30/04/2019	147	44,750	51,41%	45,83	-2,35%
DLR052019		31/05/2019	178	46,250	50,58%	47,20	-2,01%
DLR062019		28/06/2019	206	47,650	50,62%	48,85	-2,46%
DLR072019		31/07/2019	239	49,170	49,89%	50,35	-2,34%
DLR082019		30/08/2019	269	50,550	49,68%	51,85	-2,51%
DLR092019		30/09/2019	300	52,050	49,20%	53,35	-2,44%

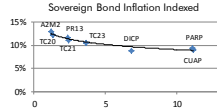
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,86	3,99%	0,37	22/04/2019
Bonar 20	AO20	1.205	8,000%	100,00	8,94%	1,65	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	94,60	9,68%	2,11	22/04/2021
Bonar 24	AY24	19.622	8,750%	95,71	11,17%	2,34	07/05/2024
Bonos Int. 22 NYL*	AZ22	3.250	5,625%	88,09	10,39%	2,70	26/01/2022
Bonos Int. 23 NYL*	AZ23	1.750	4,625%	83,00	9,98%	3,49	11/01/2023
Bonar 35	AA25	3.494	5,750%	74,75	12,98%	4,21	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	84,75	10,79%	5,30	22/04/2026
Bonos Int. 27 NYL*	AZ27	3.750	6,875%	80,31	10,80%	5,64	26/01/2027
Disc 33	DICA	4.901	8,280%	115,60	12,34%	5,81	31/12/2033
Disc 33 NYL*	DICA	3.966	8,280%	84,72	11,13%	6,01	31/12/2033
Bonos Int. 28 NYL*	AZ28	4.250	5,875%	74,62	10,48%	6,28	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,25%	77,56	10,64%	6,31	06/07/2028
Bonar 37	AA37	2.021	7,625%	73,00	11,67%	7,99	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	74,55	10,54%	8,34	07/07/2036
Par 38	PARA	1.230	2,500%	52,22	10,49%	9,50	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	76,35	10,46%	9,41	22/04/2046
Par 38 NYL*	PARY	5.297	2,500%	55,52	9,83%	9,71	31/12/2038
Bonos Int. 48 NYL*	AE48	3.000	6,875%	71,83	10,05%	9,65	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	72,46	10,07%	9,75	28/06/2117

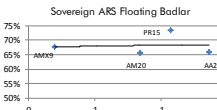


Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo S 02-19	AF19	70.481	3,75%	138,60	10,70%	0,19	08/02/2019
Galileo S 03-20	AZM2	30.000	4,00%	124,00	12,82%	1,17	06/03/2020
Boncar 20	TC20	57.362	2,25%	154,25	12,26%	1,30	28/04/2020
Bonar 24	PR13	1.035	2,00%	415,50	11,68%	2,37	15/03/2024
Boncar 21	TC21	26.736	2,50%	155,90	11,06%	2,39	22/07/2021
Boncar 23	TC23	28.300	4,00%	106,50	10,51%	3,67	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	850,00	8,88%	6,81	31/12/2033
Par ARL 05	FARP	2.861	1,18%	345,00	9,02%	11,20	31/12/2038
C-Par ARL 05	CUAR	23.434	3,31%	510,00	9,44%	11,12	31/12/2045



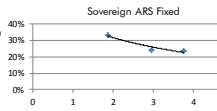
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign and corporate ARS Floating Monetary Policy							
Bonle TM20	TJ20	104.399	TPM+0%	116,50	66,77%	0,85	22/06/2020
H5BC 20	H5CS0	1.606	TPM+0%	109,75	87,97%	0,92	04/08/2020
Barpo 20	BOC70	393	TPM+0%	106,95	74,36%	1,01	02/11/2020
Sovereign ARS Floating Badlar							
Bonar 19	AMX9	39.263	BP+ 2,5%	111,10	67,63%	0,20	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	100,50	65,63%	0,84	01/03/2020
Bonar 22	FR15	3.235	BP+ 0,02%	169,25	73,33%	1,07	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	106,50	65,95%	1,36	04/04/2022



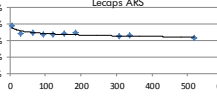
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD2CO	711	BP+ 4,45%	74,84	83,49%	0,44	03/02/2020
CABA TD C18	BD3CO	1.279	BP+ 5,0%	75,29	72,68%	0,64	19/05/2020
CABA TD C20	BOC22	3.708	BP+ 5,0%	97,00	74,06%	1,26	24/01/2022
CABA TD C23	BOC28	13.262	BP+ 3,75%	101,20	75,72%	1,59	22/02/2028
PBA TD S1	PBD19	1.465	BP+ 4,0%	108,00	86,27%	0,73	06/12/2019
PBA TD S2	PBY22	15.182	BP+ 3,83%	101,80	85,07%	1,36	31/05/2022
PBA TD S3	PBY25	30.000	BP+ 3,75%	96,20	60,92%	0,00	04/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	96,70	88,27%	0,84	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	80,44	84,28%	0,99	23/02/2021
Mendoza 2021	PMJ21	5.219	IP+ 4,375%	100,95	77,87%	1,07	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	90,60	84,28%	1,11	22/12/2021



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate ARS Linked Floating Badlar							
Hipotecario 2020	BH400	6.078	TASA FIJA	101,65	65,55%	0,57	13/01/2020
Galicia 2020	BVC30	1.551	TASA FIJA	1.600,57	65,55%	0,81	18/05/2020
Suvenelle 2022	BPCA0	4.768	BP+ 4,5%	97,09	78,55%	0,85	10/08/2020
T. Naranja 2022	TN370	250	BP+ 3,5%	1.673,00	64,46%	1,14	11/07/2022
Corporate ARS Linked Fixed							
Macro 2022	BACB0	3.391	17,50%	67,01	40,43%	2,25	09/05/2022
YPF 2022	YCALO	4.602	16,50%	65,60	38,22%	2,30	09/05/2022



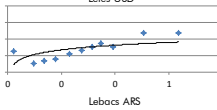
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Dual ARS Fixed Dollar - Linked							
Bonos Dual Jun-19	A2J9	74.123	4,50%	100,35	7,80%	18,42	21/06/2019
Bonos Dual Feb-20	AF20	60.707	4,50%	3.502,18	11,13%	1,09	13/02/2020
Sovereign ARS Fixed							
Bonle S Oct 21	TO21	62.500	18,20%	80,00	33,36%	1,87	04/10/2021
Bonle S Oct 23	TO23	64.150	16,00%	82,50	24,18%	2,96	17/10/2023
Bonle S Oct 26	TO26	96.570	15,50%	76,50	23,83%	3,76	19/10/2026



Lecaps ARS	Days	Amt Out.	Coupon**	Price	TNA 360	MD	Maturity
LTPN8	-1	0	3,00%	110,08	49,14%	0,00	03/12/2018
LTPD8	24	39.776	4,00%	111,45	45,72%	0,07	28/12/2018
LTPF8	58	42.712	4,00%	110,75	45,95%	0,16	31/01/2019
LTPF9	86	47.583	4,00%	110,95	46,83%	0,24	28/02/2019
LTPM9	115	37.280	2,85%	107,15	47,47%	0,32	29/03/2019
LTPA9	147	35.000	4,00%	107,80	47,69%	0,40	30/04/2019
LTPY9	178	40.000	3,75%	105,70	46,12%	0,49	31/05/2019
LTPS9	300	44.038	3,45%	111,25	44,60%	0,82	30/09/2019
LTP09	331	40.000	3,35%	107,29	44,58%	0,91	31/10/2019
LTPA0	513	27.400	3,00%	106,50	42,75%	1,41	30/04/2020

** Compounded monthly

Letes USD	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
LTD8	10	1.100		99,94	2,50%	0,02	14/12/2018
LTD9	38	950		99,90	1,00%	0,10	11/01/2019
LTD29	52	1.087		99,81	1,35%	0,14	25/01/2019
LTD9F	66	1.150		99,73	1,50%	0,18	08/02/2019
LTD29F	80	962		99,50	2,15%	0,23	22/02/2019
LTDW9	101	913		99,29	2,60%	0,28	15/03/2019
LTD09	115	765		99,06	3,00%	0,32	29/03/2019
LTD9A	129	1.067		98,80	3,45%	0,35	12/04/2019
LTD9A9	143	1.215		98,85	3,00%	0,39	26/04/2019
LTDY9	171	854		97,65	4,75%	0,51	24/05/2019
LTDL9	234	719		97,05	4,76%	0,64	26/07/2019
Lecabs	Days	Amt Out. <td>Coupon <td>Price <td>TNA <td>MD <td>Maturity</td> </td></td></td></td>	Coupon <td>Price <td>TNA <td>MD <td>Maturity</td> </td></td></td>	Price <td>TNA <td>MD <td>Maturity</td> </td></td>	TNA <td>MD <td>Maturity</td> </td>	MD <td>Maturity</td>	Maturity
L19D8	15	69.818		98,10	47,25%	0,04	19/12/2018



Sub-Sovereign USD*

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bs. As. 19 NYL	PBJ19	750	5,750%	100,03	5,69%	0,50	18/06/2019
Bs. As. 21 NYL	BP21	750	10,875%	100,46	10,65%	0,99	26/01/2021
CABA 21 NYL	CABA21	500	8,950%	10			