

Tasas

Instrumento	TNA	
Call 1d	55,00%	
Call 7d	50,00%	
Caución 30d	45,52%	05/12/2018
Caución 30d	45,81%	
CPD 1-30 días*	44,75%	
CPD 331-360 días*	45,00%	29/11/2018
BADLAR Priv. (>\$1mm)	50,19%	04/12/2018
TM20 Priv. (>\$20mm)	53,50%	
LEBAC ZBd.	50,00%	20/11/2018
TPM - Letic. 7D	59,10%	05/12/2018
U.S. 10-YR	2,91%	05/12/2018

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo S 02-19	AF19	70.481	3,75%	139,10	12,01%	0,19	08/02/2019
Galileo S 03-20	AZM2	30.000	4,00%	124,20	12,87%	1,17	06/03/2020
Bancon 20	TC20	57.362	2,25%	154,00	12,43%	1,29	28/04/2020
Bancon 24	PR13	1.035	2,00%	415,00	11,84%	2,37	15/03/2024
Bancon 21	TC21	26.736	2,50%	155,65	11,23%	2,39	22/07/2021
Bancon 23	TC23	28.300	4,00%	106,50	10,57%	3,67	06/03/2023
Disc ARL 05	DICP	10.472	5,83%	849,00	8,93%	6,81	31/12/2033
Par ARL 05	PARP	2.861	1,18%	340,00	9,17%	11,19	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	510,00	9,46%	11,12	31/12/2045

Sovereign and corporate ARS Floating Monetary Policy							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Borle TPM 20	TJ20	104.399	TPM+0%	116,50	66,67%	0,85	22/06/2020
H5BC 20	H5CSO	1.606	TPM+0%	109,75	87,58%	0,92	04/08/2020
Barpo 20	BOC7O	393	TPM+0%	107,09	73,99%	1,01	02/11/2020

Sovereign ARS Floating Badlar							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonar 19	AMX9	39.263	BP+ 2,5%	112,00	62,63%	0,20	11/03/2019
Bonar 20	AM20	16.728	BP+ 3,25%	100,50	65,62%	0,84	01/03/2020
Bonar 22	FR15	3.235	BP+ 0,0%	169,75	72,88%	1,07	04/10/2022
Bonar 22	AA22	53.625	BP+ 2,0%	106,00	66,35%	1,35	04/04/2022

Sub-Sovereign ARS Floating Badlar							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
CABA T2 C16	BD2CO	711	BP+ 4,45%	74,96	83,23%	0,44	03/02/2020
CABA T2 C18	BD3CO	1.279	BP+ 5,0%	75,40	72,43%	0,64	19/05/2020
CABA T2 C20	BOC22	3.708	BP+ 5,0%	97,00	73,97%	1,26	24/01/2022
CABA T2 C23	BOC28	13.262	BP+ 3,75%	101,20	75,47%	1,59	22/02/2028
PBA T2 S1 C2	PBD19	1.465	BP+ 4,0%	96,75	86,01%	0,70	06/12/2019
PBA T2 S1 C2	PBY22	15.182	BP+ 3,83%	101,80	84,81%	1,36	31/05/2022
Rio Negro 2020	RN20	1.800	BP+ 5,0%	96,86	88,01%	0,84	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	80,44	84,02%	0,99	23/02/2021
Mendoza 2021	PMJ21	5.219	BP+ 4,375%	100,95	77,62%	1,07	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	90,60	84,02%	1,11	22/12/2021

Corporate ARS Linked Floating Badlar							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Hipotecario 2020	BH400	6.078	TASA FIJA	101,96	65,31%	0,57	13/01/2020
Galicia 2020	BVCSO	151	TASA FIJA	1.602,75	65,31%	0,80	18/05/2020
Supervielle 2022	BPCAO	4.768	BP+ 4,5%	97,27	78,32%	0,85	10/08/2020
T. Naranja 2022	TN37O	250	BP+ 3,5%	1.675,54	64,22%	1,14	11/07/2022

Corporate ARS Linked Fixed							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Macro 2022	BACBO	3.391	17,50%	67,05	40,49%	2,24	09/05/2022
YPF 2022	YCALO	4.602	16,50%	65,65	38,22%	2,30	09/05/2022

** Compounded Monthly

Letes USD							
Code	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
LTD8D	9	1.100		99,97	1,40%	0,02	14/12/2018
LTD9E	37	950		99,90	1,00%	0,10	11/01/2019
LTD2E9	51	1.087		99,83	1,25%	0,13	25/01/2019
LTD9F	65	1.150		99,65	2,00%	0,17	08/02/2019
LTD2F9	79	962		99,68	1,50%	0,21	22/02/2019
LTDW9	100	913		99,27	2,70%	0,27	15/03/2019
LTD0A9	114	763		99,16	2,75%	0,31	29/03/2019
LTD9M9	146	35.000	4,00%	107,90	4,75%	0,40	30/04/2019
LTD9Y9	177	40.000	3,75%	105,70	4,61%	0,48	31/05/2019
LTD9S9	299	44.038	3,45%	111,50	4,43%	0,82	30/09/2019
LTD9O9	330	40.000	3,35%	107,29	4,458%	0,90	31/10/2019
LTD9A0	512	27.400	3,00%	106,90	4,241%	1,40	30/04/2020

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Dólar BCRA A3500

Plazo	Var. directa	Var. Anual
8d	-2,4%	-1,10%
30d	0,7%	82%
61d	6,2%	-1%
91d	-2,3%	-9%
183d	52,0%	104%
365d	118,6%	119%

Reflex - Dólar Futuro

Resolución	Via	Plazo	TC	Tasa Imp.	C. Ant.	Var	Int. Ab.*
SPCI	05/12/2018		37,938				
DLR112018	01/01/2019	27	#N/A	#N/A	#N/A	#N/A	1,073
DLR012019	25/01/2019	51	40,260	43,800	40,54	-0,69%	535
DLR022019	28/02/2019	85	41,680	42,35%	42,00	-0,75%	257
DLR032019	29/03/2019	114	43,130	43,81%	43,40	-0,62%	218
DLR042019	30/04/2019	146	44,480	43,11%	44,75	-0,60%	115
DLR052019	31/05/2019	177	45,930	43,44%	46,25	-0,69%	46
DLR062019	28/06/2019	205	47,330	44,08%	47,65	-0,67%	24
DLR072019	31/07/2019	238	48,850	44,11%	49,17	-0,65%	37
DLR082019	31/08/2019	268	50,230	44,33%	50,55	-0,63%	3
DLR092019	30/09/2019	299	51,730	44,38%	52,05	-0,61%	1

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonos Int. 19 NYL*	AA19	2.750	6,250%	100,85	4,01%	0,37	22/04/2019
Bonar 20	AO20	1.205	8,000%	100,80	8,96%	1,65	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	94,55	9,71%	2,11	22/04/2021
Bonar 24	AY24	19.622	8,750%	95,40	11,33%	2,33	07/05/2024
Bonos Int. 22 NYL*	AZ22	3.250	5,625%	87,90	10,48%	2,70	26/01/2022
Bonos Int. 23 NYL*	AZ23	1.750	4,625%	82,95	10,00%	3,49	11/01/2023
Bonar 35	AA25	3.494	5,750%	74,07	13,22%	4,19	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	84,59	10,83%	5,29	22/04/2026
Bonos Int. 27 NYL*	AA27	3.750	6,875%	80,14	10,84%	5,64	26/01/2027
Disc 33	DICA	4.901	8,280%	115,85	12,31%	5,82	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	84,58	11,16%	6,01	31/12/2033
Bonos Int. 28 NYL*	AZ28	4.250	5,875%	74,53	10,50%	6,28	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	77,32	10,69%	6,30	06/07/2028
Bonar 37	AA37	2.021	7,625%	72,50	11,76%	7,96	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	74,40	10,56%	8,33	07/07/2036
Par 38	PARA	1.230	2,500%	52,01	10,54%	9,48	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	76,19	10,48%	9,39	22/04/2046
Par 38 NYL*	PARY	5.297	2,500%	55,54	9,83%	9,71	31/12/2038
Bonos Int. 48 NYL*	AE48	3.000	6,875%	71,70	10,07%	9,64	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	72,31	10,09%	9,73	28/06/2117

