

### Rates

Instrumento	TNA
Call 1d	56,50%
Call 7d	57,50%
Caucción 7d	47,10%
Caucción 30d	47,68%

07/11/2019

BADLAR Priv. (>\$1mm)	47,63%	05/11/2019
TM20 Priv. (>\$20mm)	48,25%	
TFM - Latiq 7D	64,01%	07/11/2019

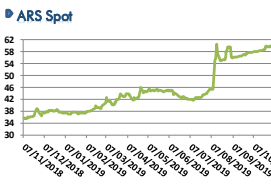
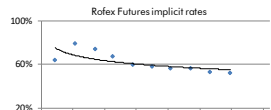
\*TNA ponderada

### BCRAA3500 USD

Days	Change	Annualized
8d	0,0%	1%
31d	3,0%	35%
62d	6,6%	39%
92d	30,4%	121%
184d	32,7%	65%
365d	66,7%	67%

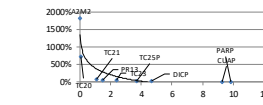
### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	07/11/2019	-	59,600				
DLR1 2019	29/11/2019	22	61,870	63,2%	62,70	-1,3%	483
DLR1 2019	31/12/2019	54	66,500	78,3%	66,10	0,6%	290
DLR1 2020	31/01/2020	85	69,850	79,9%	68,50	2,0%	110
DLR2 2020	28/02/2020	113	72,000	67,2%	70,20	2,6%	77
DLR3 2020	31/03/2020	145	73,600	59,1%	72,05	2,2%	85
DLR4 2020	30/04/2020	175	76,100	57,7%	74,00	2,8%	57
DLR5 2020	29/05/2020	204	78,200	55,8%	77,00	1,6%	48
DLR6 2020	30/06/2020	236	81,000	55,5%	80,00	1,3%	6
DLR7 2020	31/07/2020	267	82,500	52,5%	81,50	1,2%	2
DLR8 2020	31/08/2020	298	84,750	51,7%	83,75	1,2%	0



### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo \$ 03-20	A2M2	30.000	4,00%	82,42	1827,03%	0,03	06/03/2020
Boncor 20	TC20	110.400	2,25%	99,51	16,57%	0,10	28/04/2020
Boccon 24	PR13	874	2,00%	316,90	48,52%	1,49	15/03/2024
Boncor 21	TC21	57.390	2,50%	99,90	91,61%	1,11	22/07/2021
Boncor 23	TC23	28.300	4,00%	71,95	44,86%	2,40	06/03/2023
Boncor 25	TC25P	29.908	4,00%	56,54	34,40%	3,73	28/04/2025
Disc ARL 05	DICP	10.472	5,83%	642,99	21,88%	4,68	31/12/2033
Par ARL 05	PARP	2.861	1,77%	298,31	14,98%	9,25	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	608,78	11,60%	9,83	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bonite TPM 20	TJ20	142.378	TPM+0%	55,24	674,74%	0,17	22/06/2020



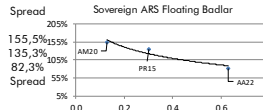
Spread 199,5%

### Sovereign ARS Floating Badlar

Bonar 20	AM20	16.728 BP+ 3,25%	81,46	424,38%	0,13	01/03/2020
Boccon 22	PR15	3.074 BP+ 0,0%	75,00	357,46%	0,30	04/10/2022
Boncor Abr 22	AA22	53.625 BP+ 2,0%	48,52	212,30%	0,63	04/04/2022

### Sub-Sovereign ARS Floating Badlar

CABA TD C20	BDC22	3.708 BP+ 5,0%	83,68	94,17%	1,04	24/01/2022
CABA TD C24	BDC24	22.614 BP+ 3,25%	81,13	93,72%	1,20	29/03/2024
CABA TD C23	BDC28	13.262 BP+ 3,75%	86,78	94,31%	1,12	22/02/2028
PBA TD S1 C2	PBD19	1.465 BP+ 4,0%	71,71		0,00	06/12/2019
PBA TD 2022	PBY22	15.182 BP+ 3,83%	44,55	311,87%	0,39	31/05/2022
PBA TD 2025	PBA25	30.000 BP+ 3,75%	38,20	273,58%	0,48	14/04/2025
Rio Negro 2020	RN20	1.800 BP+ 5,0%	40,00	199,97%	0,15	06/07/2020
Neuquén 2021	BNF21	1.912 BP+ 5,0%	74,02	7402,25%	0,43	23/02/2021
Mendoza 2021	PMJ21	5.219BP+ 4,375%	81,54	126,44%	0,71	09/06/2021
Salta 2021	SA21	400 BP+ 5,0%	70,18	140,94%	0,78	22/12/2021



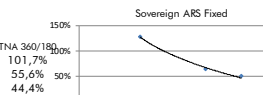
Spread 155,5%

### Sovereign Dual ARS Fixed Dollar - Linked

Bonos Dual Feb-20	AF20	1.638	4,50%	20,48	8246,26%	0,03	13/02/2020
-------------------	------	-------	-------	-------	----------	------	------------

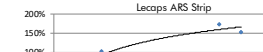
### Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonite \$ Oct 21	TO21	62.500	18,20%	36,69	127,59%	0,90	04/10/2021
Bonite \$ Oct 23	TO23	64.150	16,00%	40,06	63,29%	1,85	17/10/2023
Bonite \$ Oct 26	TO26	96.570	15,50%	39,84	49,32%	2,38	19/10/2026



### Lecaps ARS Strips

Code	Days	Amt Out.	Price	TNA	Maturity
S28NR	17	39.059	31,25	52,00%	28/11/2019
S12DP	31	52.209	28,90	101,32%	12/12/2019
S26FO	107	20.832	57,72	171,75%	26/02/2020
S11MO	121	27.845	56,80	150,99%	11/03/2020



### Lecaps ARS

Code	Days	Amt Out.	Coupon**	Price	TIR	MD	Maturity
S3059	140	44.038	3,45%	98,12	333,10%	0,07	30/03/2020
S1109	149	62.000	4,00%	71,12	329,11%	0,08	08/04/2020
S3109	169	40.000	3,35%	87,15	315,53%	0,09	28/04/2020
S15N9	184	45.250	4,25%	82,83	318,91%	0,08	13/05/2020
S28F0	199	23.753	2,65%	73,85	291,33%	0,13	28/05/2020
S30A0	261	27.430	3,00%	77,56	257,63%	0,19	29/07/2020
S29Y0	290	45.384	3,75%	60,00	267,56%	0,20	27/08/2020
S3110	353	49.118	2,65%	59,17	214,00%	0,29	29/10/2020

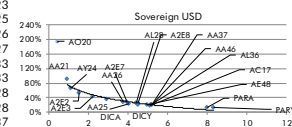
\*\* Compounded monthly

### Bonds

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
------	------	----------	--------	--------	-----	----	----------

### Sovereign USD

Bonar 20	AO20	2.948	8,00%	41,60	193,78%	0,45	08/10/2020
Bonos Int.21 NYL	AA21	4.497	6,875%	44,11	92,66%	0,94	22/04/2021
Bonar 24	AY24	8.750		38,45	65,44%	1,15	07/05/2024
Bonos Int. 22 NYL	AZ2E	3.250	5,625%	46,40	52,68%	1,57	26/01/2022
Bonos Int. 23 NYL	AZ2E	1.750	4,625%	39,39	43,94%	2,25	11/01/2023
Bonar 25	AA25	5.555	5,750%	38,50	36,88%	2,93	18/04/2025
Bonos Int. 26 NYL	AA26	6.497	7,500%	41,24	29,25%	3,80	22/04/2026
Bonos Int. 27 NYL	AZ2E	3.750	6,875%	38,35	28,13%	3,96	26/01/2027
Disc 33	DICA	5.042	8,280%	68,00	24,57%	4,06	31/12/2033
Disc 33 NYL	DICY	3.966	8,280%	80,65	20,20%	4,53	31/12/2033
Bonos Int. 28 NYL	AZ2E	4.250	5,875%	37,33	24,76%	4,55	11/01/2028
Bonos Int. 28 NYL	AL28	1.000	6,625%	38,14	25,18%	4,44	06/07/2028
Bonar 37	AA37	5.562	7,625%	40,05	21,63%	5,23	20/04/2037
Bonar Int. 36 NYL	AL36	1.750	7,125%	38,21	21,02%	5,16	07/07/2036
Par 38	PARA	1.230	3,750%	39,50	14,48%	8,81	31/12/2038
Bonos Int. 46 NYL	AA46	2.750	7,625%	39,46	20,47%	5,23	22/04/2046
Par 38 NYL	PARY	5.297	3,750%	43,00	13,88%	8,32	31/12/2038
Bonos Int. 48 NYL	AE48	3.000	6,875%	38,04	20,32%	5,00	31/01/2048
Bonos Int. 17 NYL	AC17	2.603	7,125%	38,92	19,12%	5,11	28/06/2117

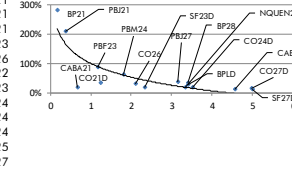


\* Dirty

### Sub-Sovereign USD

Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
------	----------	--------	--------	-----	----	----------

Bs. As. 21 NYL	BP21	500	10,875%	35,65	280,60%	0,17	26/01/2021
CABA. 21 NYL	CABA21	335	8,950%	64,00	19,25%	0,66	19/02/2021
Bs. As. PBJ 21 NYL**	PBJ21	900	9,950%	42,94	207,50%	0,36	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	74,67	33,53%	1,24	10/06/2021
Bs. As. 23 NYL	PBF23	770	6,500%	34,94	88,11%	1,16	15/02/2023
Córdoba 26	CO26	272	7,125%	52,82	29,23%	2,10	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	43,57	52,98%	1,87	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	77,88	18,43%	2,34	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	35,75	62,27%	1,81	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	N.A.	N.A.	N.A.	08/07/2024
Chacco 24 NYL	CH24D	250	9,375%	N.A.	N.A.	N.A.	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	N.A.	N.A.	N.A.	24/02/2025
T.Fuejo 27 NYL	TFU27	190	8,950%	69,73	19,76%	2,67	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	69,92	24,64%	2,46	20/05/2024
Mun. Cord 24 NYL	MUNCOR2	150	7,875%	N.A.	N.A.	N.A.	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	N.A.	N.A.	N.A.	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	58,35	28,64%	2,79	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	N.A.	N.A.	N.A.	08/12/2025
Neuquén 25 NYL**	NUEN25	366	7,500%	69,22	18,79%	3,34	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	66,69	19,56%	3,51	02/09/2024
Bs. As. 27 NYL	PBJ27	1.750	7,875%	37,25	35,93%	3,15	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	80,35	13,20%	4,56	01/06/2027
Bs. As. 28 NYL	BP28	490	9,625%	38,56	34,54%	3,41	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	73,10	13,34%	5,01	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	64,12	16,37%	4,98	02/08/2027
Bs.As. NYL	BLD	446	4,000%	37,28	26,49%	3,41	15/05/2035



### Corporate USD\*

Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
------	----------	--------	-------	-----	----	----------

Pan Am 2021	OPNS1	333	7,875%	101,62	6,25%	0,93	07/05/2021
Banco 2020	BHCYO	281	9,750%	75,24	45,04%	0,84	30/11/2020
YPF 2021	YCAF	1.000	8,500%	92,88	14,94%	2,21	23/03/2021