

Rates

Instrumento	TNA
Call 1d	66,00%
Call 7d	67,50%
Caucción 7d	53,25%
Caucción 30d	55,30%
CPD 1-30 días*	43,62%
CPD 331-360 días*	44,09%
BADLAR Priv. (>\$1mm)	52,94%
TPM- Leliga 7D	54,88%
U.S. 10.YR	2,12%

*TNA ponderada

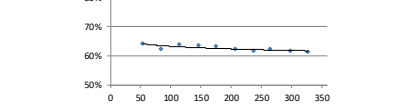
BCRA\$3500 USD

Days	Change	Annualized
7d	0,0%	2%
31d	0,0%	0%
63d	2,7%	16%
92d	8,9%	35%
182d	20,1%	40%
365d	79,7%	80%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op.1
SPOT		07/06/2019	44,930				
DLR062019	28/06/2019	21	46,650	66,5%	#N/A	#N/A	1,687
DLR072019	31/07/2019	54	49,200	64,2%	#N/A	#N/A	1,104
DLR082019	30/08/2019	84	51,350	62,1%	#N/A	#N/A	659
DLR092019	30/09/2019	115	53,960	63,8%	#N/A	#N/A	427
DLR102019	31/10/2019	146	56,350	63,5%	#N/A	#N/A	229
DLR112019	29/11/2019	175	58,550	63,2%	#N/A	#N/A	94
DLR122019	31/12/2019	207	60,800	62,3%	#N/A	#N/A	54
DLR012020	31/01/2020	238	63,000	61,7%	#N/A	#N/A	36
DLR022020	28/02/2020	266	65,300	62,2%	#N/A	#N/A	66
DLR032020	31/03/2020	298	67,500	61,5%	#N/A	#N/A	18
DLR042020	30/04/2020	328	69,700	61,3%	69,70	0,0%	6

Link - USD Linked	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
V0459	85	325	4,25%	99,56	7,03%	0,23	04/09/2019
V0309	114	291	4,25%	99,45	6,72%	0,31	03/10/2019
V05N9	147	242	4,25%	99,30	6,54%	0,40	05/11/2019
V04D9	176	344	4,25%	99,14	6,52%	0,48	04/12/2019



ARS Spot

Letes USD	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
U1419	3	833	-	99,99	1,07%	0,01	14/06/2019
U2819	17	293	-	99,87	2,82%	0,05	28/06/2019
U1919	38	988	-	99,66	3,32%	0,10	19/07/2019
U2619	45	1,019	-	99,68	2,64%	0,12	26/07/2019
U16G9	66	950	-	99,32	3,79%	0,18	16/08/2019
U30G9	80	1,050	-	99,23	4,30%	0,22	30/08/2019
U1359	94	1,100	-	99,01	3,90%	0,26	13/09/2019
U2759	108	1,073	-	98,86	3,90%	0,30	27/09/2019
U110P	122	854	-	98,57	4,35%	0,33	11/10/2019
U250P	134	600	-	98,50	4,09%	0,37	25/10/2019
U15N9	157	700	-	98,10	4,50%	0,43	15/11/2019
U29N9	171	750	-	97,68	5,08%	0,47	29/11/2019
U20D9	192	300	-	96,69	6,50%	0,53	20/12/2019



Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo \$ 03-20	A2M2	30,000	4,00%	137,80	44,30%	0,60	06/03/2020
Boncor 20	TC20	100,325	2,25%	166,50	42,87%	0,72	28/04/2020
Boncor 24	PR13	938	2,00%	338,00	33,51%	1,77	15/03/2024
Boncor 21	TC21	57,390	2,50%	143,50	31,66%	1,27	22/07/2021
Boncor 23	TC23	28,300	4,00%	112,70	17,06%	3,15	06/03/2023
Disc ARL 05	DICP	10,472	5,83%	769,00	14,62%	5,69	31/12/2033
Par ARL 05	PARP	2,861	1,77%	273,00	13,95%	9,62	31/12/2038
C-Par ARL 05	CUAP	23,434	3,31%	400,00	14,74%	8,08	31/12/2045

Sovereign and corporate ARS Floating Monetary Policy

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Boncor 20	AM20	16,728	BP+ 3,25%	96,98	81,08%	0,53	01/03/2020
Boncor 22	PR15	3,235	BP+ 0,0%	157,00	94,53%	0,79	04/10/2022
Boncor Abr 22	AA22	53,625	BP+ 2,0%	94,50	85,87%	1,11	04/04/2022

Sovereign ARS Floating Badlar

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
CABA TD C16	BD2C0	474	BP+ 4,45%	50,71	92,25%	0,28	03/02/2020
CABA TD C18	BD3C0	853	BP+ 5,0%	47,95	95,54%	0,47	19/05/2020
CABA TD C20	BD2C2	3,708	BP+ 5,0%	90,40	95,01%	1,04	24/01/2022
CABA TD C23	BD2C8	13,262	BP+ 3,75%	80,25	95,89%	1,26	22/02/2028
PBA TD S1 CZ	PRD19	1,465	BP+ 4,0%	95,95	89,40%	0,37	06/12/2019
PBA TD 2022	PBY22	15,182	BP+ 3,83%	82,25	95,47%	1,16	31/05/2022
PBA TD 2025	PBA25	30,000	BP+ 3,75%	87,25	94,51%	1,19	14/04/2025
Rio Negro 2020	RN20	1,800	BP+ 5,0%	96,36	102,26%	0,62	06/07/2020
Neuquen 2021	BNF21	1,912	BP+ 5,0%	87,72	100,56%	0,81	23/02/2021
Mendoza 2021	PMU21	5,219	BP+ 4,375%	89,00	88,84%	1,03	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	90,92	102,26%	0,94	22/12/2021

Sovereign Dual ARS Fixed Dollar - Linked

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Boncor Dual Jun-19	A219	1,036	4,50%	102,75	200,16%	0,49	21/06/2019
Boncor Dual Feb-20	AF20	1,638	4,50%	3,908	91,36%	0,63	13/02/2020

Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Boncor \$ Oct 21	TO21	62,500	18,20%	64,00	53,67%	1,42	04/10/2021
Boncor \$ Oct 23	TO23	64,150	16,00%	63,00	36,71%	2,42	17/10/2023
Boncor \$ Oct 26	TO26	96,570	15,50%	64,75	29,55%	3,30	19/10/2026

Link - USD Linked

Link - USD Linked	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
V0459	85	325	4,25%	99,56	7,03%	0,23	04/09/2019
V0309	114	291	4,25%	99,45	6,72%	0,31	03/10/2019
V05N9	147	242	4,25%	99,30	6,54%	0,40	05/11/2019
V04D9	176	344	4,25%	99,14	6,52%	0,48	04/12/2019

Letes ARS

Letes ARS	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
S2819	17	73,238	3,50%	119,70	57,07%	0,05	28/06/2019
S1919	38	65,000	4,00%	104,60	56,88%	0,10	19/07/2019
S3119	50	43,700	4,00%	106,75	57,78%	0,14	31/07/2019
S30G9	80	45,287	4,25%	100,20	59,58%	0,22	30/08/2019
S30S9	111	44,038	3,45%	128,40	57,99%	0,30	30/09/2019
S310P	142	40,000	3,35%	122,50	58,71%	0,39	31/10/2019
S28F0	262	22,184	2,65%	92,00	69,41%	0,72	28/02/2020
S30A0	324	27,400	3,00%	105,75	68,82%	0,89	30/04/2020
S3110	416	25,000	2,65%	89,50	69,29%	1,14	31/07/2020

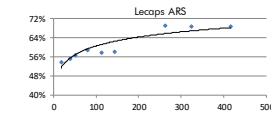
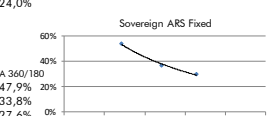
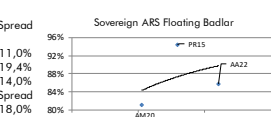
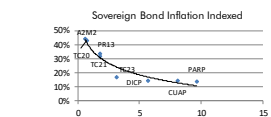
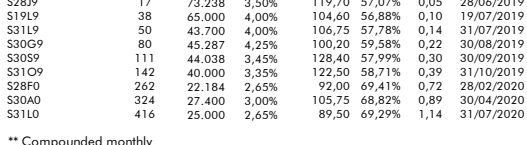
** Compounded monthly

Letes CER***	Days	Amt Out.	Price	TNA	MD	Maturity
X30G9	80	6,059	107,94	23,47%	0,22	30/08/2019

*** Inflation Indexed

Letes USD	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
U1419	3	833	-	99,99	1,07%	0,01	14/06/2019
U2819	17	293	-	99,87	2,82%	0,05	28/06/2019
U1919	38	988	-	99,66	3,32%	0,10	19/07/2019
U2619	45	1,019	-	99,68	2,64%	0,12	26/07/2019
U16G9	66	950	-	99,32	3,79%	0,18	16/08/2019
U30G9	80	1,050	-	99,23	4,30%	0,22	30/08/2019
U1359	94	1,100	-	99,01	3,90%	0,26	13/09/2019
U2759	108	1,073	-	98,86	3,90%	0,30	27/09/2019
U110P	122	854	-	98,57	4,35%	0,33	11/10/2019
U250P	134	600	-	98,50	4,09%	0,37	25/10/2019
U15N9	157	700	-	98,10	4,50%	0,43	15/11/2019
U29N9	171	750	-	97,68	5,08%	0,47	29/11/2019
U20D9	192	300	-	96,69	6,50%	0,53	20/12/2019

Letes USD



Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Boncor 20	AO20	2,948	8,000%	89,75	19,03%	1,16	08/10/2020
Boncor Int. 21 NYL*	AA21	4,497	6,875%	83,78	18,15%	1,61	22/04/2021
Boncor 24	AY24	12,583	8,750%	68,70	18,20%	2,18	07/05/2024
Boncor Int. 22 NYL*	A2E2	3,250	5,625%	79,15	16,17%	2,22	26/01/2022
Boncor Int. 23 NYL*	A2E3	1,750	5,625%	75,47	13,90%	3,01	11/01/2023
Boncor 25	AA25	5,555	4,250%	67,30	16,63%	3,74	18/04/2025
Boncor Int. 26 NYL*	AA26	6,497	7,500%	77,01	12,98%	4,88	22/04/2026
Boncor Int. 27 NYL*	A2E7	3,750	6,875%	73,62	12,66%	5,24	26/01/2027
Disc 32	DICP	5,042	8,280%	106,50	14,09%	5,38	31/12/2033
Disc 33 NYL*	DICY	3,966	8,280%	76,7			