

### Rates

Instrumento	TNA
Call 1d	58,00%
Call 7d	59,00%
Caucción 7d	46,40%
Caucción 30d	47,91%
CPD 1-30 días*	45,07%
CPD 331-360 días*	45,39%
BADLAR Priv. (>\$1mm)	47,63%
TM20 Priv. (>\$20mm)	50,06%
TPM - Letaj 7D	58,74%
U.S. 10-YR	2,04%

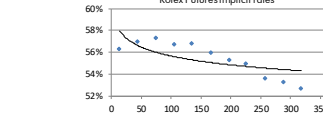
### BCRA\$3500 USD

Days	Change	Annualized
7d	1,5%	80%
33d	-3,1%	-34%
61d	-5,5%	-33%
91d	1,8%	7%
181d	12,7%	26%
365d	54,7%	55%

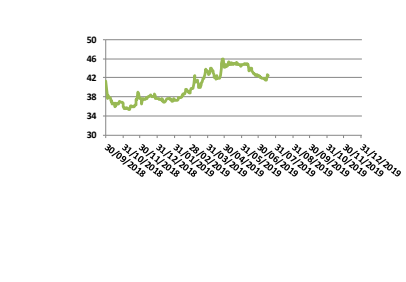
### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	17/07/2019	-	42,542				
DLR072019	31/07/2019	14	43,460	56,3%	43,68	-0,5%	1,424
DLR082019	30/08/2019	44	45,460	56,9%	45,68	-0,5%	1,408
DLR092019	30/09/2019	75	47,545	57,2%	47,68	-0,3%	1,166
DLR102019	31/10/2019	106	49,550	56,7%	49,75	-0,4%	559
DLR12019	29/11/2019	135	51,470	56,7%	51,60	-0,3%	506
DLR12019	31/12/2019	167	53,420	55,9%	53,60	-0,3%	138
DLR012020	31/01/2020	198	55,300	55,3%	55,40	-0,2%	43
DLR022020	28/02/2020	226	57,000	54,9%	57,00	0,0%	81
DLR032020	31/03/2020	258	58,650	53,6%	58,80	-0,3%	49
DLR042020	30/04/2020	288	60,400	53,2%	60,50	-0,2%	43
DLR052020	29/05/2020	317	61,990	52,6%	62,00	0,0%	12

Link	USD Linked	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
V0459	47	331	4,25%	100,80	3,02%	0,13	04/09/2019	
V0309	76	439	4,25%	100,36	5,64%	0,21	03/10/2019	
V05N9	109	242	4,25%	99,70	7,43%	0,30	05/11/2019	
V04D9	138	426	4,25%	99,45	7,46%	0,38	04/12/2019	



### ARS Spet



Letes USD	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
U2619	7	1.717	-	99,97	1,49%	0,02	26/07/2019
U16G9	28	950	-	99,84	2,15%	0,08	16/08/2019
U30G9	42	1.602	-	99,75	2,25%	0,12	30/08/2019
U1359	56	1.100	-	99,68	2,50%	0,15	13/09/2019
U2759	70	1.673	-	99,50	2,70%	0,19	27/09/2019
U1109	84	1.502	-	99,19	3,85%	0,23	11/10/2019
U2509	98	1.007	-	99,09	3,60%	0,27	25/10/2019
U15N9	119	700	-	98,79	3,75%	0,33	15/11/2019
U29N9	133	750	-	98,73	3,50%	0,36	29/11/2019
U20D9	154	300	-	97,71	6,40%	0,42	20/12/2019
U17E0	182	300	-	97,37	6,13%	0,50	17/01/2020
U31E0	196	667	-	97,01	6,25%	0,54	31/01/2020

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo \$ 03-20	A2M2	30.000	4,00%	154,01	36,47%	0,54	06/03/2020
Boncor 20	TC10	110.401	2,25%	186,75	35,66%	0,45	28/04/2020
Boncor 24	PR13	906	2,00%	372,00	26,97%	1,88	15/03/2024
Boncor 21	TC21	57.390	2,50%	174,70	23,05%	1,73	22/07/2021
Boncor 23	TC23	28.300	4,00%	109,50	20,00%	2,97	06/03/2023
Boncor 25	TC25	29.908	4,00%	110,00	13,15%	4,67	28/04/2025
Disc ARL 05	DKCP	10.472	5,83%	952,00	10,98%	6,39	31/12/2033
Par ARL 05	PARP	2.861	1,77%	320,00	12,77%	9,86	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	440,00	13,50%	9,09	31/12/2045

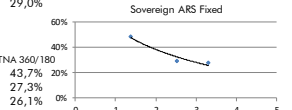
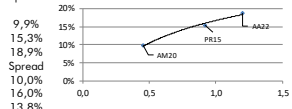
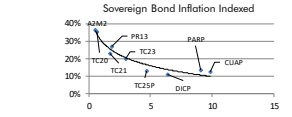
Sovereign ARS Floating Badlar	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonar 20	AM20	16.728	BP+ 3,25%	101,05	71,76%	0,45	01/03/2020
Bonar 22	PR15	3.074	BP+ 0,0%	145,10	80,11%	0,92	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	91,50	85,71%	1,20	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD2C0	474	BP+ 4,45%	55,06	71,98%	0,21	03/02/2020
CABA TD C18	BD3C0	853	BP+ 5,0%	51,83	81,19%	0,40	19/05/2020
CABA TD C20	BD2C2	3.708	BP+ 5,0%	102,25	77,83%	1,07	24/01/2022
CABA TD C24	BD2C4	22.614	BP+ 3,25%	87,85	76,34%	1,47	29/03/2024
CABA TD C23	BD2C3	13.262	BP+ 3,75%	91,60	78,44%	1,41	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	102,29	81,58%	0,29	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	89,30	84,13%	1,17	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	80,64	83,20%	1,44	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	89,16	94,04%	0,64	06/07/2020
Neuquen 2021	BNF21	1.912	BP+ 5,0%	89,43	102,41%	0,73	23/02/2021
Mendoza 2021	PMU21	5.219	BP+ 4,375%	89,26	89,84%	0,96	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	78,13	102,41%	1,03	22/12/2021

Bonos Dual Feb-20	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Boncor ARS Fixed							
Sante \$ Oct 21	TO21	62.500	18,20%	71,00	48,46%	1,38	04/10/2021
Sante \$ Oct 23	TO23	64.150	16,00%	70,50	29,12%	2,53	17/10/2023
Boncor \$ Oct 26	TO26	96.570	15,50%	76,20	27,99%	3,31	19/10/2026

Letecaps ARS	Days	Amt Out.	Coupon**	Price	TNA 365	MD	Maturity
S1919	0	70.154	4,00%	110,59	48,02%	0,00	19/07/2019
S3119	12	43.700	4,00%	113,55	47,31%	0,03	31/07/2019
S30G9	42	52.980	4,25%	106,88	52,24%	0,12	30/08/2019
S1359	56	69.612	4,25%	102,71	52,39%	0,15	13/09/2019
S3059	73	43.038	3,45%	137,20	53,10%	0,20	30/09/2019
S3109	104	40.000	3,35%	129,50	56,83%	0,28	31/10/2019
S28F0	224	23.753	2,65%	100,50	60,13%	0,61	28/02/2020
S30A0	286	27.430	3,00%	116,25	59,27%	0,78	30/04/2020
S3110	378	49.118	2,65%	98,75	60,02%	1,04	31/07/2020

** Compounded monthly	Letecaps CER***	Days	Amt Out.	Price	TNA 360	MD	Maturity
X30G9	42	8.568	-	115,36	19,10%	0,12	30/08/2019

Letes USD	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
U2619	7	1.717	-	99,97	1,49%	0,02	26/07/2019
U16G9	28	950	-	99,84	2,15%	0,08	16/08/2019
U30G9	42	1.602	-	99,75	2,25%	0,12	30/08/2019
U1359	56	1.100	-	99,68	2,50%	0,15	13/09/2019
U2759	70	1.673	-	99,50	2,70%	0,19	27/09/2019
U1109	84	1.502	-	99,19	3,85%	0,23	11/10/2019
U2509	98	1.007	-	99,09	3,60%	0,27	25/10/2019
U15N9	119	700	-	98,79	3,75%	0,33	15/11/2019
U29N9	133	750	-	98,73	3,50%	0,36	29/11/2019
U20D9	154	300	-	97,71	6,40%	0,42	20/12/2019
U17E0	182	300	-	97,37	6,13%	0,50	17/01/2020
U31E0	196	667	-	97,01	6,25%	0,54	31/01/2020



### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 20	AO20	2.948	8,000%	94,50	15,66%	1,08	08/10/2020
Bonos Int. 21 NYL*	AA21	4.497	6,875%	89,43	14,28%	1,55	22/04/2021
Bonar 24	AY24	12.583	8,750%	75,10	14,59%	2,18	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	86,43	12,35%	2,17	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	4,625%	83,48	10,65%	3,07	11/01/2023
Bonar 25	AA25	5.555	5,750%	73,90	14,37%	3,73	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	86,61	10,55%	4,95	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	82,81	10,45%	5,32	26/01/2027
Disc 32	DICA	5.042	8,250%	81,23	11,20%	5,82	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	86,10	10,95%	6,03	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	78,74	9,81%	6,24	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	80,45	10,21%	6,29	06/07/2028
Bonar 37	AA37	5.562	7,625%	77,15	11,15%	7,99	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	80,08	9,73%	8,82	07/07/2036
Par 38	PARA	1.230	3,750%	56,70	10,09%	9,25	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	81,51	9,76%	9,72	22/04/2046
Par 38 NYL*	PARY	5.297	3,750%	59,53	9,40%	9,46	31/12/2038
Bonos Int. 48 NYL*	AE48	3.000	6,875%	76,40	9,44%	10,43	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	77,48	9,40%	10,83	28/06/2117

### Sub-Sovereign USD\*

Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bs. As. 21 NYL						