

Rates

Instrumento	TNA	
Call 1d	85,00%	
Call 7d	86,00%	
Caucción 7d	211,37%	12/08/2019
Caucción 30d	96,18%	
CPD 1-30 días*	52,39%	26/07/2019
CPD 331-360 días*	52,39%	
BADLAR Priv. (>\$1mm)	51,25%	09/08/2019
TM20 Priv. (>\$20mm)	53,25%	
TPM - Letta 7D	74,78%	12/08/2019
U.S. 10-YR	1,64%	12/08/2019

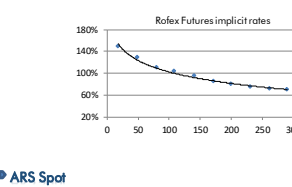
BCRA\$3500 USD

Days	Change	Annualized
7d	22,7%	1190%
31d	33,8%	400%
61d	27,4%	165%
94d	23,9%	93%
181d	47,4%	96%
367d	90,9%	91%

Rolux - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op.1
POT	12/08/2019	-	53,500	-	-	-	-
RLR082019	30/08/2019	18	57,450	149,7%	46,73	22,9%	1,191
RLR092019	30/09/2019	49	62,700	128,1%	48,82	28,4%	1,007
RLR102019	31/10/2019	80	66,400	110,0%	50,92	30,4%	474
RLR112019	29/11/2019	109	70,000	103,3%	52,95	32,2%	411
RLR122019	31/12/2019	141	73,000	94,4%	55,10	32,5%	174
RLR12020	31/01/2020	172	75,000	85,3%	56,90	31,8%	106
RLR2020	28/02/2020	200	77,000	80,2%	58,80	31,0%	96
RLR032020	31/03/2020	232	79,000	75,0%	60,80	29,9%	72
RLR042020	30/04/2020	262	81,000	71,6%	62,60	29,4%	56
RLR052020	29/05/2020	291	83,000	69,2%	64,40	28,9%	33

ARS Spot



Compounded monthly

Letes USD	Days	Amt Out.	Coupon	Price	TNA	MD	Maturity
X30G9	16	8,568	-	119,00	37,25%	0,04	30/08/2019
U116G9	2	950	-	99,98	40,00%	0,01	16/08/2019
U30G9	16	1,602	-	99,87	40,00%	0,04	30/08/2019
U1359	30	1,100	-	99,64	35,00%	0,08	13/09/2019
U2759	44	1,673	-	99,45	30,00%	0,12	27/09/2019
U1109	58	1,502	-	99,32	30,00%	0,16	11/10/2019
U2509	72	1,629	-	98,78	30,00%	0,20	25/10/2019
U15N9	93	1,289	-	98,40	28,00%	0,25	15/11/2019
U29N9	107	750	-	98,65	28,00%	0,29	29/11/2019
U20D9	128	300	-	98,14	28,00%	0,35	20/12/2019
U17E0	156	300	-	97,45	28,00%	0,43	17/01/2020
U13E0	178	300	-	97,20	28,00%	0,47	31/01/2020
U14F0	184	277	-	96,77	28,00%	0,50	14/02/2020
U22F0	198	998	-	96,27	28,00%	0,54	28/02/2020



Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo \$ 03-20	A2M2	30,000	4,00%	130,00	78,46%	0,40	06/03/2020
Boncor 20	TRC0	110,401	2,25%	148,00	98,64%	0,47	28/04/2020
Boncor 24	PT13	906	2,00%	320,00	41,72%	1,61	15/03/2024
Boncor 21	TC21	57,390	2,50%	130,00	51,30%	1,50	22/07/2021
Boncor 23	TC23	28,300	4,00%	105,00	23,08%	2,85	06/03/2023
Boncor 25	TC25	29,908	4,00%	110,00	13,96%	4,57	28/04/2025
Disc ARL 05	DICP	10,472	5,83%	700,00	17,15%	5,48	31/12/2033
Par ARL 05	PARP	2,861	1,77%	250,00	15,99%	8,87	31/12/2038
C-Par ARL 05	CUAP	23,434	3,31%	400,00	15,11%	8,22	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bonte TPM 20	TJ20	142,378	TPM+0%	103,08	94,48%	0,54	22/06/2020

Sovereign ARS Floating Badlar

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonar 20	AM20	16,728	BP+ 3,25%	103,10	93,19%	0,37	01/03/2020
Bonar 22	PR15	3,074	BP+ 0,0%	98,00	208,46%	0,49	04/10/2022
Bonar Abr 22	AA22	53,625	BP+ 2,0%	90,59	83,37%	1,15	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD2C0	474	BP+ 4,45%	20,87	161,01%	0,31	03/02/2020
CABA TD C18	BD3C0	853	BP+ 5,0%	47,38	165,16%	0,27	19/05/2020
CABA TD C20	BD2C2	3,708	BP+ 5,0%	88,11	89,46%	1,10	24/01/2022
CABA TD C24	BD2C4	22,614	BP+ 3,25%	86,00	89,46%	1,25	29/03/2024
CABA TD C23	BD2C3	13,262	BP+ 3,75%	90,25	91,60%	1,17	22/02/2028
PBA TD C12	PBD19	1,465	BP+ 4,0%	106,80	86,68%	0,23	06/12/2019
PBA TD 2022	PBY22	15,182	BP+ 3,83%	87,85	99,32%	1,00	31/05/2022
PBA TD 2025	PBA25	30,000	BP+ 3,75%	55,00	161,58%	0,78	14/04/2025
Rio Negro 2020	RN20	1,800	BP+ 5,0%	93,69	99,41%	0,57	03/07/2020
Nuequén 2021	BNF21	1,912	BP+ 5,0%	90,61	118,56%	0,63	26/02/2021
Mendoza 2021	PMU21	5,219	BP+ 4,375%	89,26	104,58%	0,80	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	78,13	118,56%	0,94	22/12/2021

Bonos Dual Feb-20

Bond	Code	Amt Out.	Coupon	Price	TNA	MD	Maturity
Bonos Dual Feb-20	AF20	1,638	4,50%	5,036	36,29%	0,58	13/02/2020

Letes USD Linked

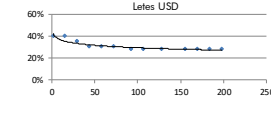
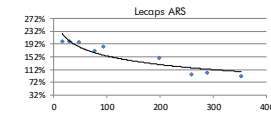
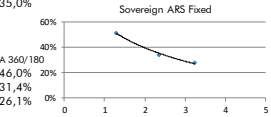
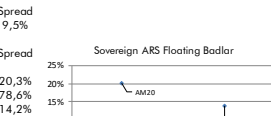
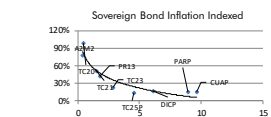
Bond	Code	Amt Out.	Coupon	Price	TNA	MD	Maturity
V0459	21	331	4,25%	100,16	171,4%	0,06	04/09/2019
V0309	50	439	4,25%	99,99	110,6%	0,14	03/10/2019
V05N9	83	242	4,25%	99,39	110,2%	0,23	05/11/2019
V04D9	112	426	4,25%	98,90	109,7%	0,31	04/12/2019

Lecaps ARS

Bond	Code	Amt Out.	Coupon**	Price	TNA 365	MD	Maturity
S30G9	16	52,080	4,25%	104,10	201,81%	0,04	30/08/2019
S1359	30	69,812	4,25%	95,30	200,00%	0,08	13/09/2019
S3059	47	44,038	3,45%	120,70	199,91%	0,13	30/09/2019
S3109	78	40,000	3,35%	110,00	172,16%	0,21	31/10/2019
S15N9	93	45,250	4,25%	78,62	185,00%	0,25	15/11/2019
S28F0	198	23,753	2,65%	76,00	149,39%	0,54	28/02/2020
S30A0	260	27,430	3,00%	100,00	98,61%	0,71	30/04/2020
S29Y0	289	45,384	3,75%	81,00	101,80%	0,79	29/05/2020
S3110	352	49,118	2,65%	85,00	91,65%	0,96	31/07/2020

Letes USD

Bond	Code	Amt Out.	Coupon	Price	TNA	MD	Maturity
U116G9	2	950	-	99,98	40,00%	0,01	16/08/2019
U30G9	16	1,602	-	99,87	40,00%	0,04	30/08/2019
U1359	30	1,100	-	99,64	35,00%	0,08	13/09/2019
U2759	44	1,673	-	99,45	30,00%	0,12	27/09/2019
U1109	58	1,502	-	99,32	30,00%	0,16	11/10/2019
U2509	72	1,629	-	98,78	30,00%	0,20	25/10/2019
U15N9	93	1,289	-	98,40	28,00%	0,25	15/11/2019
U29N9	107	750	-	98,65	28,00%	0,29	29/11/2019
U20D9	128	300	-	98,14	28,00%	0,35	20/12/2019
U17E0	156	300	-	97,45	28,00%	0,43	17/01/2020
U13E0	178	300	-	97,20	28,00%	0,47	31/01/2020
U14F0	184	277	-	96,77	28,00%	0,50	14/02/2020
U22F0	198	998	-	96,27	28,00%	0,54	28/02/2020



Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonos 20	AO20	2,948	8,000%	69,40	55,17%	0,84	08/10/2020
Bonar Int. 21 NYL*	AA21	4,497	6,875%	64,73	39,94%	1,30	22/01/2021
Bonar 24	AY24	12,583	8,750%	49,65	40,53%	1,57	07/05/2024
Bonos Int. 22 NYL*	A2E2	3,250	5,625%	61,66	30,31%	1,98	26/01/2022
Bonos Int. 23 NYL*	A2E3	1,750	4,625%	58,84	23,79%	2,77	11/01/2023
Bonar 25	AA25	5,555	5,750%	50,70	26,61%	3,24	18/04/2025
Bonos Int. 26 NYL*	AA26	6,497	7,500%	58,83	19,29%	4,31	22/04/2026
Bonos Int. 27 NYL*	A2E7	3,579	6,875%	57,40	17,96%	4,91	26/01/2027
Disc 32	DICA	5,042	8,250%	78,40	19,82%	4,80	31/12/2033
Disc 33 NYL*	DICY	3,966	8,280%	60,12	17,68%	5,05	31/12/2033
Bonos Int. 28 NYL*	A2E8	4,250	5,875%	57,10	15,57%	5,62	11/01/2028
Bonos Int. 28 NYL*	AL28	1,000	6,625%	57,93	16,07%	5,59	06/07/2028
Bonar 37	AA37	5,562	7,625%	52,90	17,02%	6,11	20/04/2037
Bonos Int. 36 NYL*	AL36	1,750	7,125%	56,46	14,32%	7,20	07/07/2036
Par 38	PARA	1,230	3,750%	45,00	12,95%	8,31	31/12/2038
Bonos Int. 46 NYL*	AA46	2,750	7,625%	57,17	14,09%	7,22	22/04/2046
Par 38 NYL*	PARY	5,297	3,750%	45,86	12,46%	8,46	31/12/2038
Bonos Int. 48 NYL*	AE48	3,000	6,875%	55,98	12,98%	8,08	13/01/2048
Bonos Int. 17 NYL*	AC17	2,603	7,125%	56,32	13,03%	7	