

Rates

Instrumento	TNA	
Call 1d	66,00%	
Caucción 7d	42,12%	09/09/2019
Caucción 30d	51,60%	
CPD 1-30 días*	63,43%	23/08/2019
CPD 331-360 días*	68,57%	
BADLAR Priv. (> \$1mm)	60,94%	06/09/2019
TM20 Priv. (> \$20mm)	63,13%	09/09/2019
U.S. 10-YR	1,64%	09/09/2019

*TNA ponderada

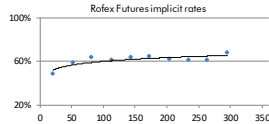
BCRA\$3500 USD

\$55,943

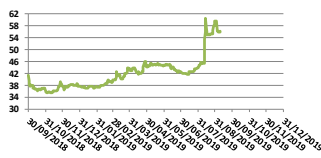
Days	Change	Annualized
7d	-2,0%	-1,05%
31d	23,2%	27,5%
66d	33,3%	18,5%
94d	24,6%	9,6%
185d	35,5%	7,0%
367d	51,3%	5,1%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op.1
SPT	09/09/2019	-	56,020				
DLR092019	30/09/2019	21	57,580	48,4%	57,10	0,8%	751
DLR102019	31/10/2019	52	60,703	58,7%	60,07	1,1%	414
DLR112019	29/11/2019	81	63,900	63,4%	63,25	1,0%	271
DLR122019	31/12/2019	113	66,550	60,7%	66,10	0,7%	191
DLR012020	31/01/2020	144	70,000	63,3%	69,60	0,6%	58
DLR022020	30/02/2020	172	73,000	64,3%	72,50	0,7%	89
DLR032020	31/03/2020	204	75,249	61,4%	75,00	0,3%	72
DLR042020	30/04/2020	234	77,800	60,6%	78,00	-0,3%	50
DLR052020	29/05/2020	263	80,750	61,3%	81,00	-0,3%	43
DLR062020	30/06/2020	295	86,750	67,9%	87,00	-0,3%	2

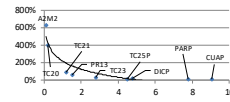


ARS Spet



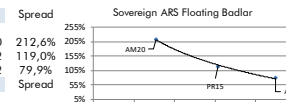
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo \$ 03-20	A2M2	30.000	4,00%	75,00	630,48%	0,12	06/03/2020
Boncor 20	TC20	110.401	2,25%	91,00	401,45%	0,21	28/04/2020
Bocan 24	PR13	890	2,00%	268,95	59,47%	1,51	15/03/2024
Boncor 21	TC21	57.390	2,50%	81,00	94,93%	1,21	22/07/2021
Boncor 23	TC23	28.300	4,00%	93,38	27,84%	2,80	06/03/2023
Boncor 25	TC25P	29.908	4,00%	110,00	14,72%	4,47	28/04/2025
Disc ARL 05	DICP	10.472	5,83%	556,00	22,85%	4,77	31/12/2033
Par ARL 05	PARP	2.861	1,77%	300,00	14,23%	9,05	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	390,00	15,89%	7,79	31/12/2045



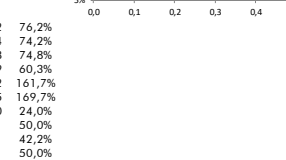
Sovereign ARS Floating Badlar

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonar 20	AM20	16.728	BP+ 3,25%	52,88	702,58%	0,15	01/03/2020
Bocan 22	PR15	3.074	BP+ 0,0%	91,89	339,55%	0,31	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	45,00	231,77%	0,45	04/04/2022



Sub-Sovereign ARS Floating Badlar

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
CABA TD C20	BDC22	3.708	BP+ 5,0%	60,31	222,85%	0,59	24/01/2022
BDC24	BDC24	22.614	BP+ 3,25%	59,50	217,90%	0,55	29/03/2024
CABA TD C24	BDC28	13.262	BP+ 3,75%	49,50	219,44%	0,61	22/02/2028
CABA TD C23	PBD19	1.465	BP+ 4,0%	90,43	186,07%	0,16	06/12/2019
PBA TD S1 C2	PBY22	15.182	BP+ 3,83%	30,50	484,91%	0,31	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	35,75	515,93%	0,23	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,00%	99,46	113,94%	0,49	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	74,77	163,93%	0,59	23/02/2021
Mendoza 2021	PMJ21	5.219	BP+ 4,375%	71,10	148,11%	0,77	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	75,58	163,93%	0,67	22/12/2021

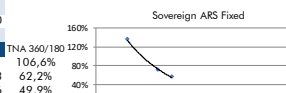


Sovereign Dual ARS Fixed Dollar - Linked

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonos Dual Feb-20	AF20	1.638	4,50%	3.501,25	255,68%	0,33	13/02/2020

Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonle \$ Oct 21	TO21	62.500	18,20%	39,00	134,95%	0,76	04/10/2021
Bonle \$ Oct 23	TO23	64.150	16,00%	40,00	71,81%	1,50	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15,50%	35,00	56,10%	1,86	19/10/2026

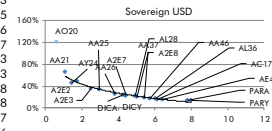


Bonds

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

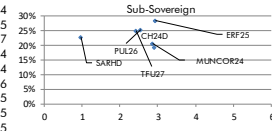
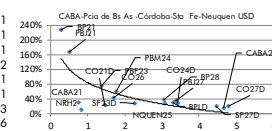
Sovereign USD

Bonar 20	AAO20	2.948	8,000%	50,75	120,28%	0,61	08/10/2020
Bonos Int.21 NYL*	AA21	4.497	6,875%	50,96	65,50%	1,10	22/04/2021
Bonar 24	AY24	12.583	8,750%	48,00	45,32%	1,43	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	46,69	48,69%	1,74	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	4,625%	44,66	36,05%	2,50	11/01/2023
Bonar 25	AA25	5.555	5,750%	43,00	33,35%	2,96	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	45,46	26,08%	3,82	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	44,29	24,10%	4,39	26/01/2027
Bonar 33	DICA	5.042	8,250%	66,75	24,10%	4,26	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	49,02	22,52%	4,43	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	43,25	21,23%	5,02	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	43,59	21,93%	4,91	06/07/2028
Bonar 37	AA37	5.562	7,625%	47,20	19,41%	5,43	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	44,58	18,10%	6,04	07/07/2036
Par 38	PARA	1.230	3,750%	40,70	14,41%	7,82	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	45,53	17,72%	5,72	22/04/2046
Par 38 NYL*	PARY	5.297	3,750%	40,76	13,85%	7,98	31/12/2038
Bonos Int. 48 NYL*	AE48	3.000	6,875%	44,26	16,35%	6,44	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	45,40	16,34%	6,16	28/06/2017



Sub-Sovereign USD*

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
BS. As. 21 NYL	BP21	100,875%	45,18	226,49%	0,29	26/01/2021	
CABA. 21 NYL	CABA21	335	8,950%	85,19	30,34%	0,76	19/02/2021
Neuquen 21 NYL	NRH2	48	8,75%	98,56	9,89%	0,83	26/04/2021
SARH	SARHD	60	9,500%	87,83	23,00%	0,97	16/03/2022
BS. As. PBJ 21 NYL	PBJ21	900	9,950%	37,95	167,35%	0,51	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	79,85	22,68%	1,47	10/06/2021
BS. As. 23 NYL	PBF23	750	6,500%	35,19	75,80%	1,37	15/02/2023
Córdoba 26	CO26	272	7,125%	48,50	43,32%	1,68	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	41,50	51,88%	1,83	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	63,97	26,21%	2,25	23/03/2023
BS. As. 24 NYL	PBM24	1.250	9,125%	34,79	59,05%	1,75	16/03/2024
Salta 24 NYL	SAD24	350	9,125%	57,47	30,23%	2,56	30/07/2024
Chaco 24 NYL	CH24D	250	3,75%	75,05	19,55%	2,92	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	36,50	53,73%	2,09	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	66,06	24,96%	2,42	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	52,30	33,88%	2,40	20/05/2024
Mun. Cord 24 NYL	MUNCOR24	150	7,875%	68,13	20,82%	2,87	23/09/2024
Chubut 26 NYL	PUL26	650	7,875%	62,53	25,26%	2,56	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	55,06	28,70%	2,93	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,500%	35,54	39,47%	2,87	08/12/2025
Neuquen 25 NYL	NQUEN25	366	7,500%	54,73	26,03%	3,07	27/10/2025
Córdoba 24 NYL**	CO24D	510	7,450%	51,03	26,85%	3,42	02/09/2024
BS. As. 27 NYL	PBJ27	1.750	7,875%	35,03	34,47%	3,38	15/06/2027
CABA 27 NYL	CABA27	890	7,500%	73,25	14,19%	4,64	01/06/2027
BS. As. 28 NYL	BP28	400	9,625%	35,75	36,17%	3,06	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	54,15	19,77%	4,45	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	51,02	20,47%	4,79	02/08/2027
Par Bs.As. NYL	BPLD	446	4,000%	31,38	29,53%	3,30	15/05/2035



Corporate USD*

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
IRSA Inv. 2019**	RSC80	133	7,000%	100,23	#INUMI	###	09/09/2019
Pan Am 2021	OPNS1	333	7,875%	99,34	8,66%	1,04	07/05/2021
Hipotecario 2020	BHCV0	281	9,750%	67,04	54,23%	0,96	30/11/2020
YPF 2021	YCAFO	1.000	8,500%	86,64	19,85%	1,27	23/03/2021
Cablevisión 2021**	LCCAO	466	6,500%	92,97	11,28%	1,58	15/06/2021
Transener 2021**	OTRX9	10					