

### Rates

Instrumento	TNA	
Call 1d	67,00%	
Call 7d	84,00%	
Caucción 7d	54,84%	03/09/2019
Caucción 30d	57,22%	
CPD 1-30 días*	63,43%	23/08/2019
CPD 331-360 días*	68,57%	
BADLAR Priv. (>\$1mm)	59,19%	02/09/2019
TM20 Priv. (>\$20mm)	61,44%	03/09/2019
U.S. 10-YR	85,73%	03/09/2019
*TNA ponderada	1,46%	

### BCRA\$3500 USD

\$55,783

Days	Change	Annualized
7d	0,1%	7%
32d	24,8%	283%
62d	32,5%	192%
92d	24,3%	96%
186d	41,4%	81%
365d	46,7%	47%

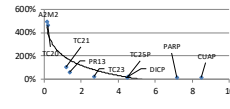
### Reflex-ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op.1
SPOT	03/09/2019	-	59,510				
DLR092019	30/09/2019	27	57,200	-52,5%	57,20	0,0%	7,36
DLR102019	31/10/2019	58	60,250	7,8%	60,25	0,0%	2,69
DLR112019	29/11/2019	87	63,900	30,9%	63,90	0,0%	18,6
DLR122019	31/12/2019	119	67,500	41,2%	67,50	0,0%	18,6
DLR012020	31/01/2020	150	72,000	51,1%	72,00	0,0%	60
DLR022020	28/02/2020	178	75,500	55,1%	75,50	0,0%	90
DLR032020	31/03/2020	210	79,000	56,9%	79,00	0,0%	70
DLR042020	30/04/2020	240	82,500	58,8%	82,50	0,0%	48
DLR052020	29/05/2020	269	88,000	60,0%	88,00	0,0%	46
DLR062020	30/06/2020	301	94,000	75,3%	94,00	0,0%	3

1.875

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo 5 03-20	A2M2	30.000	4,00%	79,90	498,17%	0,14	06/03/2020
Boncor 20	TC20	110.401	2,25%	81,90	464,11%	0,19	28/04/2020
Bacon 24	PR13	890	2,00%	256,00	63,55%	1,39	15/03/2024
Boncor 21	TC21	57.390	2,50%	73,00	104,79%	1,18	22/07/2021
Boncor 23	TC23	28.300	4,00%	97,00	27,51%	2,71	06/03/2023
Boncor 25	TC25P	29.908	4,00%	110,00	14,56%	4,49	28/04/2025
Disc ARL 05	DICP	10.472	5,83%	510,00	24,73%	4,54	31/12/2033
Par ARL 05	PARP	2.861	1,77%	235,00	17,09%	8,50	31/12/2038
C-Par ARL 05	CJAP	23.434	3,31%	350,00	17,36%	7,17	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bonle TPM 20	TJ20	142.378	TPM+0%	40,00	1572,19%	0,08	22/06/2020

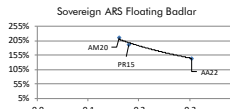


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### Sovereign ARS Floating Badlar

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonar 20	AM20	16.728	BP+ 3,25%	50,69	706,34%	0,16	01/03/2020
Bacon 22	PR15	3.074	BP+ 0,0%	70,00	602,92%	0,18	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	39,22	419,31%	0,30	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C16	BD2CO	237	BP+ 4,45%	13,64	924,55%	0,11	03/02/2020
CABA TD C18	BD3CO	853	BP+ 5,0%	26,13	#####	0,08	19/05/2020
CABA TD C20	BD2C2	3.708	BP+ 5,0%	59,57	202,23%	0,63	24/01/2022
CABA TD C23	BDC24	22.614	BP+ 3,25%	68,00	157,27%	0,75	29/03/2024
CABA TD C24	BDC28	13.262	BP+ 3,75%	56,00	174,19%	0,76	02/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	102,98	180,44%	0,15	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	28,25	507,38%	0,31	31/04/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	35,00	491,14%	0,25	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	98,18	111,49%	0,50	06/07/2020
Neuquén 2021	BNF21	5.912	BP+ 5,0%	62,51	216,54%	0,53	23/02/2021
Mendoza 2021	PAJ21	1.519	BP+ 4,375%	71,10	198,73%	0,54	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	62,17	216,54%	0,55	22/12/2021

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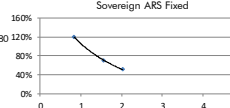


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### Bonos Dual Feb-20

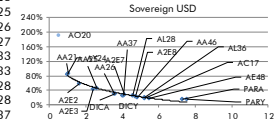
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonos Dual Feb-20	AF20	1.638	4,50%	3.719,38	239,25%	0,37	13/02/2020
Sovereign ARS Fixed							
Bonle 5 Oct 21	TO21	62.500	18,20%	42,00	119,77%	0,84	04/10/2021
Bonle 5 Oct 23	TO23	64.150	16,00%	41,00	69,06%	1,56	17/10/2023
Bonle 5 Oct 26	TO26	96.570	15,50%	42,47	51,91%	2,02	19/10/2026

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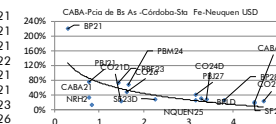
### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 20	AO20	2.948	8,000%	38,00	191,88%	0,49	08/10/2020
Bonos Int.21 NYL*	AA21	4.497	6,875%	42,13	86,42%	1,01	22/04/2021
Bonar 24	AY24	12.583	8,750%	32,50	84,88%	1,00	07/05/2024
Bonos Int. 23 NYL*	A2E2	3.250	5,625%	39,68	59,78%	1,66	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	4,625%	38,61	42,65%	2,42	11/01/2023
Bonar 25	AA25	5.555	5,750%	31,50	46,14%	2,61	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	38,57	30,74%	3,56	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	37,27	28,52%	4,10	26/01/2027
Bonar 33	DIC3	5.042	8,250%	51,50	31,40%	3,61	31/12/2033
Disc 33 NYL*	DICY	3.966	8,280%	41,42	26,79%	4,01	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	37,12	24,59%	4,73	11/01/2028
Bonos Int. 28 NYL*	AL28	1.000	6,625%	37,20	25,50%	4,57	06/07/2028
Bonar 37	AA37	5.562	7,625%	35,00	26,36%	4,04	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	37,28	21,46%	5,23	07/07/2036
Par 38	PARA	1.230	3,750%	35,43	16,34%	7,29	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	38,76	20,83%	4,84	22/04/2046
Par 38 NYL*	PARY	5.297	3,750%	36,21	15,40%	7,55	31/12/2038
Bonos Int. 48 NYL*	AE48	3.000	6,875%	37,74	19,24%	5,47	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	38,44	19,36%	5,21	28/06/2017



### Sub-Sovereign USD\*

Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
BS. As. 21 NYL	BP21	500	10,875%	45,18	218,54%	0,30
CABA. 21 NYL	CABA21	335	8,950%	83,56	32,80%	0,76
Neuquen 21 NYL	NRH2	48	8,75%	97,49	11,22%	0,83
Salta 21 NYL	SARHD	40	9,500%	94,75	14,97%	1,06
BS. As. PB1 21 NYL	PB121	900	9,950%	59,01	73,97%	0,77
Córdoba 21 NYL**	CO21D	725	7,125%	79,85	22,54%	1,48
BS. As. 23 NYL	PBF23	750	6,500%	36,90	70,96%	1,42
Córdoba 26	CO26	272	7,125%	45,97	46,73%	1,61
Juliy 22 NYL	JUS22	210	8,625%	56,56	34,51%	2,09
Sta Fe 23 NYL**	SF23D	250	7,000%	63,76	26,26%	2,26
BS. As. 24 NYL	PBM24	1.250	9,125%	30,90	66,39%	1,65
Salta 24 NYL	SAD24	350	9,125%	57,47	30,15%	2,58
Chaco 24 NYL	CH24D	250	9,375%	75,05	19,52%	2,93
La Rioja 25 NYL	RIF25	300	9,750%	47,91	39,28%	2,39
T.Fuego 27 NYL	TFU27	190	8,950%	70,16	12,28%	2,55
Mendoza 24 NYL	PMY24	500	8,375%	55,58	31,05%	2,47
Mun. Cord 24 NYL	MUNCOR24	150	7,875%	68,13	20,77%	2,88
Chubut 26 NYL	PUL26	650	7,750%	64,76	23,73%	2,63
Entre Rios 25 NYL	ERF25	500	8,750%	55,06	28,64%	2,95
Rio Negro 25 NYL**	RND25	300	7,750%	49,22	27,87%	3,31
Neuquen 25 NYL**	NQUEN25	366	7,500%	58,56	23,67%	3,17
Córdoba 24 NYL**	CO24D	510	7,450%	49,56	27,76%	3,40
BS. As. 27 NYL	PB27	1.750	7,875%	30,90	38,62%	3,17
CABA 27 NYL	CABA27	890	7,500%	64,81	16,98%	4,47
BS. As. 28 NYL	BP28	400	9,625%	50,25	25,76%	3,79
Sta Fe 27 NYL**	SF27D	250	6,900%	54,11	19,76%	4,47
Córdoba 27 NYL**	CO27D	450	7,125%	47,73	21,98%	4,68
Par Bs.As. NYL	BPLD	446	4,000%	30,97	29,89%	3,29



### Corporate USD\*

Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
IRSA Inv. 2019**	RSC80	133	7,000%	100,23	-14,47%	0,01
Pan Am 2021	OPNS1	333	8,75%	96,00	11,99%	1,03
Hipotecario 2020	BHCVO	281	9,750%	71,20	46,02%	1,00
YPF 2021	YCAFO	1.000	8,500%	74,09	33,12%	1,20
Cablevisión 2021**	LCCAO	466	6,500%	84,19	17,90%	1,54
Transener 2021**	OTRX9	101	9,750%	88,98	17,28%	1,66
CGC 2021**	CRCAO	300	9,500%	75,22	26,43%	1,69
Genneire 2022**	GNCLCQ	500	8,750%	52,19	47,10%	1,68
Edenor 2022**	ODNX9	176	9,750%	63,59	29,80%	2,21
Clisa 2023**	CLISO	300	9,000%	55,65	23,27%	2,82
AYSA 2023**	AYSA23	500	6,625%	29,64	60,77%	2,10
Tecpetrol 2022**	TTC10	500	4,875%	84,88	10,71%	2,85
Albanesi 2023**	GMFRO	376	6,625%	70,34	22,29%	2,85
AA2000 2027**	AERAO	335	6,875%	89,86	10,72%	2,99
IRSA Prop. 2023**	RPCCO	360	8,750%	72,00	21,19%	2,60
Cresud 2023	CSDOO</					