

### Rates

Instrumento	TNA	
Call 1d	67,00%	
Call 7d	68,50%	03/10/2019
Caucción 7d	55,31%	
Caucción 30d	66,63%	

BADLAR Priv. (>\$1mm)	59,38%	02/10/2019
TM20 Priv. (>\$20mm)	61,19%	
TFM - Latiq 7D	75,98%	03/10/2019

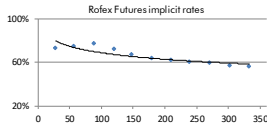
\*TNA ponderada

### BCRA\$A3500 USD \$57,763

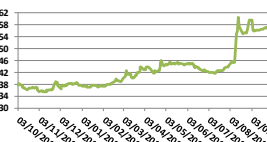
Days	Change	Annualized
7d	1,0%	53%
30d	3,5%	43%
62d	29,2%	172%
92d	37,2%	148%
183d	35,4%	71%
365d	53,6%	54%

### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op.
SPOT	03/10/2019	-	57,750				
DLR1202019	31/10/2019	28	60,990	73,1%	61,10	-0,2%	671
DLR112019	29/11/2019	57	64,450	74,3%	64,47	0,0%	309
DLR12019	31/12/2019	89	68,560	76,8%	68,80	-0,3%	262
DLR2020	31/01/2020	120	71,400	71,9%	71,80	-0,6%	68
DLR2020	28/02/2020	148	73,420	66,9%	73,85	-0,6%	94
DLR3020	31/03/2020	180	75,900	63,7%	76,30	-0,5%	100
DLR4020	30/04/2020	210	78,300	61,8%	78,90	-0,8%	50
DLR5020	29/05/2020	239	80,400	59,9%	82,00	-2,0%	43
DLR6020	30/06/2020	271	83,000	58,9%	85,00	-2,4%	2
DLR7020	31/07/2020	302	85,000	57,0%	86,90	-2,2%	0
DLR8020	31/08/2020	333	87,000	55,5%	90,00	-3,3%	0
DLR9020	30/09/2020						

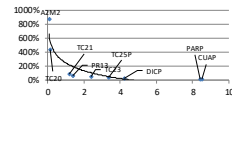


### ARS Spet



### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gallito \$ 03-20	A2M2	30.000	4,00%	78,51	873,84%	0,08	06/03/2020
Boncor 20	TC20	110.401	2,25%	100,38	439,39%	0,17	28/04/2020
Bacon 24	PR13	890	2,00%	265,48	82,09%	1,37	15/03/2024
Boncor 21	TC21	57.390	2,50%	95,18	84,90%	1,21	22/07/2021
Boncor 23	TC23	28.300	4,00%	58,15	51,25%	2,38	06/03/2023
Boncor 25	TC25P	29.908	4,00%	47,65	39,75%	3,36	28/04/2025
Disc ARL 05	DICP	10.472	5,83%	492,10	26,84%	4,25	31/12/2033
Par ARL 05	PARP	2.861	1,77%	225,65	17,60%	8,51	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	479,86	13,64%	8,40	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bonite TPM 20	T120	142.378	TPM+0%	50,07	508,19%	0,24	22/06/2020



### Sovereign ARS Floating Badlar

Bonar 20	AM20	16.728	BP+ 3,25%	64,78	587,62%	0,15	01/03/2020
Bacon 22	PR15	3.074	BP+ 0,0%	74,30	313,94%	0,42	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	47,01	222,93%	0,64	04/04/2022

Spread 148,9%

### Sovereign ARS Floating Badlar

BS. As. 21 NYL	BP21	500	10,875%	34,75	212,40%	0,27	26/01/2021
CABA. 21 NYL	CABA21	335	8,950%	59,57	27,54%	0,71	19/02/2021

Spread 76,6%

### Sub-Sovereign ARS Floating Badlar

BS. As. PB2 21 NYL	BPJ21	900	9,950%	44,42	160,57%	0,48	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	73,57	32,42%	1,33	10/06/2021
BS. As. 23 NYL	BP23	750	6,500%	37,39	75,10%	1,32	15/02/2023
Córdoba 26	CO26	272	7,125%	43,97	45,18%	1,58	27/10/2026
Jujuy 22 NYL	JU22	210	8,25%	41,66	52,33%	1,94	20/09/2022
Sa Fe 23 NYL**	SF23D	250	7,000%	65,37	29,80%	2,31	23/03/2023
BS. As. 24 NYL	BP24	1.250	9,125%	37,79	55,76%	1,97	16/03/2024
Sa Fe 24 NYL	SF24D	350	9,125%	51,11	38,00%	2,33	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	38,29	51,62%	2,15	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	41,05	49,40%	2,11	24/02/2025
T.Fuegu 27 NYL	TFU27	190	8,950%	67,05	23,57%	2,42	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	59,84	30,74%	2,40	20/05/2024
Mun. Cord 24 NYL	MUNCOR24	150	7,875%	46,66	36,56%	2,59	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	64,39	29,36%	2,50	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	38,14	46,19%	2,42	10/02/2025
Río Negro 25 NYL*	RND25	300	7,750%	42,20	35,73%	2,94	08/12/2025
Neuquen 25 NYL	NGUEN25	366	7,500%	65,03	22,20%	3,14	27/10/2025
Córdoba 24 NYL**	CO24D	510	7,450%	67,02	18,90%	3,62	02/09/2024
BS. As. 27 NYL	BP27	1.750	7,875%	39,11	32,21%	3,68	25/06/2027
SABA 27 NYL	CABA27	890	7,500%	46,66	27,02%	3,76	01/06/2027
BS. As. 28 NYL	BP28	400	9,625%	44,13	32,96%	3,20	18/04/2028
Sa Fe 27 NYL**	SF27D	250	6,900%	61,58	18,04%	4,52	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	66,67	15,24%	5,16	02/08/2027
Par Bs.As. NYL	BP1D	446	4,000%	34,55	28,25%	3,34	15/05/2035

Spread 79,0%

### Sovereign ARS Fixed

Sovereign Dual ARS Fixed Dollar - Linked							
Bonos Dual Feb-20	AF20	1.638	4,50%	1.979,67	2412,79%	0,07	13/02/2020

Spread 178,5%

### Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	TNA 360/180
Bonite \$ Oct 21	TO21	62.500	18,20%	117,65	253,50%	0,61	04/10/2021	176,0%
Bonite \$ Oct 23	TO23	64.150	16,00%	40,18	74,82%	1,40	17/10/2023	64,4%
Bonite \$ Oct 26	TO26	96.570	15,50%	40,70	57,07%	1,78	19/10/2026	50,7%

Spread 176,0%

### Lecops ARS

Bond	Days	Amt Out.	Coupon**	Price	TIR	MD	Maturity
S30G9	142	52.080	4,25%	65,66	541,45%	0,05	26/02/2020
S13S9	156	69.612	4,25%	59,30	564,10%	0,05	11/03/2020
S30S9	175	44.038	3,45%	72,93	522,42%	0,06	30/03/2020
S11O9	184	62.000	4,00%	68,44	518,87%	0,05	08/04/2020
S31O9	204	40.000	3,35%	82,44	506,74%	0,06	28/04/2020
S15N9	219	45.250	4,25%	60,79	507,09%	0,07	13/05/2020
S28F0	234	23.753	2,65%	57,05	374,49%	0,13	28/05/2020
S30A0	296	27.430	3,00%	50,44	425,67%	0,15	29/07/2020
S29Y0	325	45.384	3,75%	45,70	331,34%	0,20	27/08/2020
S31L0	388	49.118	2,65%	47,47	246,55%	0,30	29/10/2020

\*\* Compounded monthly

### Corporate USD\*

Pan Am 2021	OPNS1	333	7,875%	69,86	6,49%	0,99	07/05/2021
Hipotecario 2020	BHCV0	281	9,750%	75,05	48,24%	0,92	30/11/2020
YPF 2021	YCAFO	1.000	8,500%	89,27	18,15%	1,28	23/03/2021
Callesión 2021**	LCCA0	466	6,500%	93,78	12,37%	1,50	15/06/2021
Transener 2021**	OTRX9	101	9,750%	90,58	17,43%	1,58	15/08/2021
CGC 2021*	CPCA0	300	9,500%	80,73	25,76%	1,62	07/11/2021
Genneis 2022**	GNCL0	500	8,750%	62,83	37,79%	1,70	20/01/2022
ODN 2021	ODN29	176	9,750%	70,17	25,78%	2,15	25/02/2022
Clisa 2023**	CLISO	300	9,500%	50,24	38,36%	2,42	20/07/2023
AYSA 2023**	AYSA23	500	6,625%	36,39	52,41%	2,14	01/02/2023
Tecpetrol 2022**	TTCl0	500	4,875%	95,49	6,56%	2,84	12/12/2022
Albanes 2023**	GMFR0	336	9,625%	55,75	33,49%	2,53	27/07/2023
AA2000 2027**	AERAO	375	6,875%	87,80	9,80%	2,95	01/02/2027
IRSA Prop. 2023**	RPC20	360	8,750%	79,71	17,56%	2,75	23/03/2023
Cresud 2023**	CSDOO	113	6,500%	33,90	55,12%	2,14	16/02/2023
YPF 2024	YPCUO	1.325	8,750%	83,67	15,41%	2,84	04/04/2024
Pampa 2023**	PTSTO	491	3,75%	83,59	14,05%	3,05	21/07/2023
Arcor 2023**	RCC90	500	6,000%	89,92	10,00%	3,17	06/07/2023
AES Arg. G. 2024**	AECA0	300	7,750%	77,27	16,21%	3,33	02/02/2024
Raghsis 2024**	RA310	120	7,250%	77,19	14,99%	3,51	21/03/2024
Corseva 2024**	CAC20	300	6,875%	78,68	14,64%	3,53	15/05/2024
YPF 2025	YCA60	1.500	8,500%	80,99	14,23%	4,16	28/07/2025
Galicia 2026**	BYC20	250	8,250%	74,85	14,24%	4,67	19/07/2026
TGS 2025**	TS2C0	500	6,750%	90,78	11,16%	4,88	02/05/2025
Telecom 2026**	TCL10	400	8,000%	89,51	10,43%	4,92	18/07/2026
Pampa 2027**	MGC10	690	7,500%	78,63	12,71%	5,08	24/01/2027
Macro 2026**	BACAO	400	6,750%	73,42	13,72%	5,03	04/11/2026
YPF 2027	YCAMO	1.000	6,950%	77,92	11,95%	5,44	21/07/2027
YPF 2047**	YCANO	750	7,000%	72,49	10,48%	9,38	15/12/2047

\*\* Dirty Price

\*\* Callable Bond - Yield to Maturity

### Bonds

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
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