

### Rates

Instrumento	TNA
Call 1d	56,00%
Call 7d	57,00%
Caucción 7d	43,67%
Caucción 30d	48,10%

BADLAR Priv. (>\$1mm)	45,13%	20/11/2019
TM20 Priv. (>\$20mm)	47,44%	
TFM - Latiq 7D	63,00%	21/11/2019

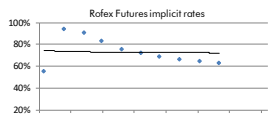
\*TNA ponderada

### BCRAA3500 USD

Days	Change	Annualized
8d	0,0%	0%
31d	2,1%	25%
62d	5,5%	33%
92d	8,8%	35%
184d	33,3%	66%
365d	64,7%	65%

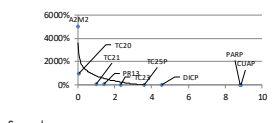
### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	21/11/2019		59,800				
DLR1 2019	29/11/2019	8	60,520	54,9%	60,47	0,1%	381
DLR1 2019	31/12/2019	40	65,950	93,8%	65,42	0,8%	462
DLR1 2020	31/01/2020	71	70,300	90,3%	69,37	1,3%	149
DLR2 2020	28/02/2020	99	73,200	82,6%	72,00	1,7%	95
DLR3 2020	31/03/2020	131	76,000	75,5%	74,60	1,9%	79
DLR4 2020	30/04/2020	161	78,750	71,8%	77,50	1,6%	48
DLR5 2020	29/05/2020	190	81,100	68,4%	79,80	1,6%	50
DLR6 2020	30/06/2020	222	83,800	66,0%	82,50	1,6%	50
DLR7 2020	31/07/2020	253	86,300	63,9%	85,50	0,9%	4
DLR8 2020	31/08/2020	284	88,800	62,3%	88,00	0,9%	0



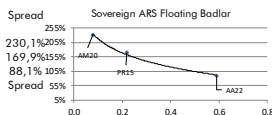
### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo 5 03-20	A2M2	30.000	4,00%	72,00	5047,68%	0,01	06/03/2020
Boncer 20	TC20	110.400	2,25%	97,26	1007,24%	0,07	28/04/2020
Boccon 24	PR13	874	2,00%	291,57	56,77%	1,43	15/03/2024
Boncer 21	TC21	57.390	2,50%	93,54	106,30%	1,03	22/07/2021
Boncer 23	TC23	28.300	4,00%	69,97	48,31%	2,32	06/03/2023
Boncer 25	TC25P	29.908	4,00%	54,71	36,60%	3,62	28/04/2025
Disc ARL 05	DICP	10.472	5,83%	639,97	22,80%	4,55	31/12/2033
Par ARL 05	PARP	2.861	1,77%	276,92	16,23%	8,88	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	535,31	13,41%	8,81	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bonte TPM 20	TJ20	142.378	TPM+0%	48,50	1146,16%	0,10	22/06/2020



### Sovereign ARS Floating Badlar

Bonar 20	AM20	16.728 BP+ 3,25%	77,94	722,48%	0,08	01/03/2020
Boccon 22	PR15	3.074 BP+ 0,00%	70,00	465,42%	0,22	04/10/2022
Bonar Abr 22	AA22	53.625 BP+ 2,0%	47,58	218,88%	0,59	04/04/2022



### Sub-Sovereign ARS Floating Badlar

CABA TD C20	BDC22	3.708 BP+ 5,0%	87,93	84,85%	1,06	24/01/2022
CABA TD C24	BDC24	22.614 BP+ 3,25%	85,00	84,74%	1,26	29/03/2024
CABA TD C23	BDC28	13.262 BP+ 3,75%	74,75	86,08%	1,43	22/02/2028
PBA TD S1 C2	PBD19	1.465 BP+ 4,0%	97,03		0,01	06/12/2019
PBA TD 2022	PBY22	15.182 BP+ 3,83%	47,63	281,76%	0,40	31/05/2022
PBA TD 2025	PBA25	30.000 BP+ 3,75%	38,01	276,03%	0,45	14/04/2025
Rio Negro 2020	RN20	1.800 BP+ 5,0%	43,48	912,62%	0,14	06/07/2020
Neuquén 2021	BNF21	1.912 BP+ 5,0%	64,40	6439,86%	0,54	23/02/2021
Mendoza 2021	PMJ21	5.219BP+ 4,375%	84,75	117,55%	0,71	09/06/2021
Salta 2021	SA21	400 BP+ 5,0%	72,99	131,36%	0,59	22/12/2021

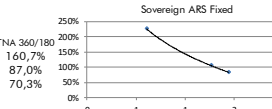


### Sovereign Dual ARS Fixed Dollar - Linked

Bonos Dual Feb-20	AF20	1.638	4,50%	2,050	1803,11%	0,01	13/02/2020
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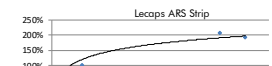
### Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonte \$ Oct 21	TO21	62.500	18,20%	23,25	225,27%	0,61	04/10/2021
Bonte \$ Oct 23	TO23	64.150	16,00%	24,69	105,93%	1,27	17/10/2023
Bonte \$ Oct 26	TO26	96.570	15,50%	24,66	82,67%	1,45	19/10/2026



### Lecaps ARS Strips

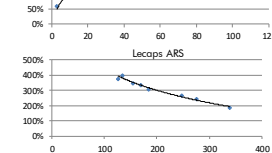
Lecaps ARS Strips	Days	Amt Out.	Price	TNA	Maturity
S28N9	3	39.059	31,85	58,32%	28/11/2019
S12D9	17	52.209	29,97	101,57%	12/12/2019
S26F0	93	20.832	57,00	205,02%	26/02/2020
S11M0	107	27.845	54,44	192,92%	11/03/2020



### Lecaps ARS

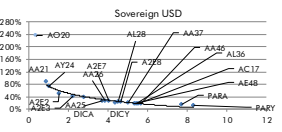
Lecaps ARS	Days	Amt Out.	Coupon**	Price	TIR	MD	Maturity
S3059	126	44.038	3,45%	101,22	377,54%	0,05	30/03/2020
S11O9	135	62.000	4,00%	72,00	400,50%	0,06	08/04/2020
S31O9	155	40.000	3,35%	89,75	347,68%	0,08	28/04/2020
S15N9	170	45.250	4,25%	68,30	337,96%	0,09	13/05/2020
S28F0	185	23.753	2,65%	76,52	305,93%	0,11	28/05/2020
S30A0	247	27.430	3,00%	80,46	264,64%	0,17	29/07/2020
S29Y0	276	45.384	3,75%	66,04	244,57%	0,21	27/08/2020
S31L0	339	49.118	2,65%	67,45	184,57%	0,31	29/10/2020

\*\* Compounded monthly



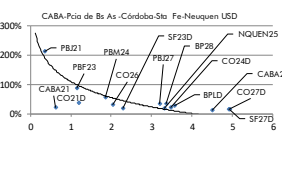
### Bonds

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sovereign USD							
Bonar 20	AO20	2.948	8,00%	38,65	236,88%	0,38	08/10/2020
Bonos Int. 21 NYL	AA21	4.497	6,875%	45,75	90,23%	0,92	22/04/2021
Bonar 24	AY24	12.583	8,750%	36,00	75,13%	1,03	07/05/2024
Bonos Int. 22 NYL	AZ22	3.250	5,625%	48,00	51,06%	1,56	26/01/2022
Bonos Int. 23 NYL	AZ23	1.750	4,625%	41,15	42,23%	2,24	11/01/2023
Bonar 25	AA25	5.555	5,750%	36,50	39,53%	2,83	18/04/2025
Bonos Int. 26 NYL	AA26	6.497	7,500%	43,72	27,64%	3,86	22/04/2026
Bonos Int. 27 NYL	AZ27	3.750	6,875%	41,33	26,23%	4,06	26/01/2027
Disc 33	DICA	5.042	8,280%	61,25	27,83%	3,72	31/12/2033
Disc 33 NYL	DICY	3.966	8,280%	78,50	21,04%	4,40	31/12/2033
Bonos Int. 28 NYL	AZ28	4.250	5,875%	40,42	23,01%	4,67	11/01/2028
Bonos Int. 28 NYL	AL28	1.000	6,625%	40,80	23,67%	4,55	06/07/2028
Bonar 37	AA37	5.562	7,625%	38,80	22,47%	5,02	20/04/2037
Bonar Int. 36 NYL	AL36	1.750	7,125%	41,19	19,58%	5,47	07/07/2036
Par 38	PARA	1.230	3,750%	37,00	15,45%	7,72	31/12/2038
Bonos Int. 46 NYL	AA46	2.750	7,625%	43,22	18,68%	5,70	22/04/2046
Par 38 NYL	PARY	5.297	3,750%	43,75	13,22%	8,33	31/12/2038
Bonos Int. 48 NYL	AE48	3.000	6,875%	40,98	18,90%	5,57	13/01/2048
Bonos Int. 17 NYL	AC17	2.603	7,125%	42,28	17,54%	5,35	28/06/2117



### Sub-Sovereign USD

Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity	
Bs. As. 21 NYL	BP21	500	10,875%	34,82	368,52%	0,12	26/01/2021
CABA. 21 NYL	CABA21	335	8,950%	63,91	20,69%	0,62	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	44,49	210,86%	0,34	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	73,96	35,49%	1,20	10/06/2021
Bs. As. 23 NYL	PBF23	770	6,500%	36,30	86,52%	1,14	15/02/2023
Córdoba 23 NYL	CO26	272	7,125%	52,76	29,84%	2,05	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	43,81	53,68%	1,83	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	77,70	18,84%	2,30	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	39,85	56,19%	1,86	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	N.A.	N.A.	N.A.	08/07/2024
Chacco 24 NYL	CH24D	250	9,375%	N.A.	N.A.	N.A.	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	N.A.	N.A.	N.A.	24/02/2025
T. Riego 27 NYL	TFU27	190	8,950%	70,46	19,61%	2,65	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	65,96	24,87%	2,57	20/05/2024
Mun. Cord 24 NYL	MUNCOR2	150	8,75%	N.A.	N.A.	N.A.	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	N.A.	N.A.	N.A.	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	58,58	28,88%	2,75	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	46,14	33,80%	2,90	08/12/2025
Neuquén 25 NYL**	NF25	366	7,500%	67,82	18,74%	3,31	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	65,23	20,00%	3,46	02/09/2024
Bs. As. 27 NYL	PBJ27	1.750	7,875%	39,33	34,38%	3,21	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	80,14	13,37%	4,51	01/06/2027
Bs. As. 28 NYL	BP28	490	9,625%	38,71	34,79%	3,36	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	72,05	13,75%	4,94	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	63,59	16,67%	4,92	02/08/2027
Par Bs.As. NYL	BPLD	446	4,000%	35,67	26,43%	3,57	15/05/2035



### Corporate USD\*

Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	
Pan Am 2021	OPNS1	333	7,875%	101,79	5,98%	0,90	07/05/2021
Hipocor 2020	BHCY0	281	9,750%	80,88	36,22%	0,83	30/11/2020
YPF 2021	YCAFO	1.000	8,500%	95,59	12,56%	1,19	23/03/2021
Cablevision 2021**	LCAAO	466	6,500%	94,18	10,93%	1,38	15/06/2021
Transener 2021**	OTRX9	101	9,750%	N.A.	N.A.	N.A.	15/08/2021
CGC 2021**	CPCAO	300	9,500%	77,86	25,86%		