

### Rates

Instrumento	TNA	
Call 1d	54,00%	
Call 7d	55,00%	
Caucción 7d	41,03%	06/12/2019
Caucción 30d	43,37%	

BADLAR Priv. (>\$1mm)	43,94%	05/12/2019
TM20 Priv. (>\$20mm)	45,69%	
TFM - Leliq 7D	63,00%	06/12/2019

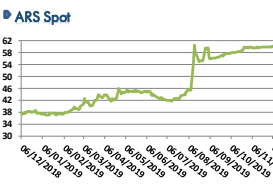
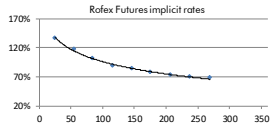
\*TNA ponderada

### BCRAA3500 USD

Days	Change	Annualized
7d	0,2%	8%
31d	0,5%	5%
63d	3,9%	23%
91d	7,2%	29%
183d	33,3%	66%
365d	58,4%	58%

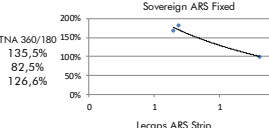
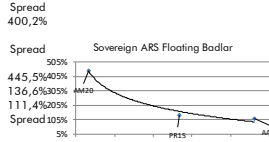
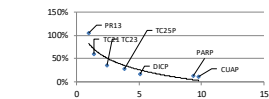
### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	06/12/2019	-	59,940				
DLR122019	31/12/2019	25	65,550	136,6%	64,92	1,0%	473
DLR012020	31/01/2020	56	70,760	117,7%	69,92	1,2%	250
DLR022020	28/02/2020	84	73,900	101,2%	73,10	1,1%	99
DLR032020	31/03/2020	116	77,000	89,6%	75,50	2,0%	91
DLR042020	30/04/2020	146	79,950	83,5%	78,75	1,5%	57
DLR052020	29/05/2020	175	82,350	78,0%	81,20	1,4%	75
DLR062020	30/06/2020	207	84,800	73,1%	83,65	1,4%	6
DLR072020	31/07/2020	238	87,300	70,0%	86,15	1,3%	4
DLR082020	31/08/2020	269	89,800	67,6%	88,65	1,3%	0



### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	
<b>Sovereign Bond Inflation Indexed</b>								
Galileo 5 03-20	A2M2	30.000	4,00%	78,99	7542,65%	0,01	06/03/2020	
Boncor 20	TC20	110.400	2,25%	101,90	1253,38%	0,05	28/04/2020	
Boccon 24	PR13	874	2,00%	292,68	61,11%	1,37	15/03/2024	
Boncor 21	TC21	57.390	2,50%	99,09	105,89%	1,00	22/07/2021	
Boncor 23	TC23	28.300	4,00%	93,07	36,21%	2,44	06/03/2023	
Boncor 25	TC25P	29.908	4,00%	75,04	28,13%	3,84	28/04/2025	
Disc ARL 05	DICP	10.472	5,83%	820,25	17,90%	5,07	31/12/2033	
Par ARL 05	PARP	2.861	1,77%	350,63	13,84%	9,39	31/12/2038	
C-Par ARL 05	CUAP	23.434	3,31%	636,01	11,77%	9,79	31/12/2045	
<b>Sovereign and corporate ARS Floating Monetary Policy</b>								
Bonte TPM 20	TJ20	142.378	TPM+0%		43,23	2096,53%	0,05	22/06/2020



### Sovereign ARS Floating Bondlar

Bonar 20	AM20	16.728	BP+ 3,25%	53,87	2381,13%	0,03	01/03/2020
Boccon 22	PR15	3.074	BP+ 0,0%	82,75	345,99%	0,27	04/04/2022
Boncor Abr 22	AA22	53.625	BP+ 2,0%	42,13	273,21%	0,46	04/04/2022
<b>Sub-Sovereign ARS Floating Bondlar</b>							
CABA TD C20	BDC22	3.708	BP+ 5,0%	94,38	73,59%	1,09	24/01/2022
CABA TD C24	BDC24	22.614	BP+ 3,25%	88,76	78,64%	1,30	29/03/2024
CABA TD C23	BDC28	13.262	BP+ 3,75%	79,99	79,21%	1,50	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	#/N/D	#/N/D		06/12/2019
PBA TD C22	PBY22	15.182	BP+ 3,83%	32,66	295,26%	0,53	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	37,66	289,65%	0,40	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	94,22	117,67%	0,37	06/07/2020
Nuequén 2021	BNF21	1.912	BP+ 5,0%	78,23	7869,63%	0,59	23/02/2021
Mendoza 2021	PMJ21	5.219	BP+ 4,375%	82,05	82,19%	0,91	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	74,15	129,31%	0,77	22/12/2021

### Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonte \$ Oct 21	TO21	62.500	18,20%	29,38	181,45%	0,69	04/10/2021
Bonte \$ Oct 23	TO23	64.150	16,00%	27,05	99,47%	1,31	17/10/2023
Bonte \$ Oct 26	TO26	96.570	15,50%	14,20	166,64%	0,65	19/10/2026

### Lecaps ARS Strips

Lecaps ARS Strips	Days	Amt Out.	Price	TNA	Maturity
S12D9	2	52.209	30,86	308,66%	12/12/2019
S26F0	78	20.832	53,43	292,15%	26/02/2020
S11M0	92	27.845	51,32	262,16%	11/03/2020

### Lecaps ARS

Lecaps ARS	Days	Amt Out.	Coupon**	Price	TIR	MD	Maturity
S3059	111	44.038	3,45%	99,71	593,70%	0,03	30/03/2020
S1109	120	62.000	4,00%	70,06	640,84%	0,03	08/04/2020
S3109	140	40.000	3,35%	88,63	475,91%	0,05	28/04/2020
S15N9	155	45.250	4,25%	68,84	411,92%	0,07	13/05/2020
S28F0	170	23.753	2,65%	77,18	356,27%	0,09	28/05/2020
S30A0	232	27.430	3,00%	78,25	318,27%	0,14	29/07/2020
S29Y0	261	45.384	3,75%	71,27	231,77%	0,20	27/08/2020
S31L0	324	49.118	2,65%	71,62	178,92%	0,30	29/10/2020

\*\* Compounded monthly

### Bonds

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
<b>Sovereign USD</b>							
Bonar 20	AO20	2.948	8,00%	38,22	263,69%	0,34	08/10/2020
Bonos Int. 21 NYL	AA21	4.497	6,875%	46,13	94,98%	0,87	22/04/2021
Bonar 24	AY24	12.583	8,750%	31,77	96,60%	0,83	07/05/2024
Bonos Int. 22 NYL	AZ22	3.250	5,625%	45,19	60,48%	1,45	26/01/2022
Bonos Int. 23 NYL	AZ23	1.750	4,625%	42,23	43,82%	2,19	11/01/2023
Bonar 25	AA25	5.555	5,750%	30,29	48,32%	2,59	18/04/2025
Bonos Int. 26 NYL	AA26	6.497	7,500%	44,15	28,11%	3,80	22/04/2026
Bonos Int. 27 NYL	AZ27	3.750	6,875%	42,46	27,24%	3,95	26/01/2027
Disc 33	DICA	5.042	8,280%	61,11	28,21%	3,65	31/12/2033
Disc 33 NYL	DICY	3.966	8,280%	73,81	22,83%	4,17	31/12/2033
Bonos Int. 28 NYL	AZ28	4.250	5,875%	41,22	24,01%	4,54	11/01/2028
Bonos Int. 28 NYL	AL28	1.000	6,625%	41,74	24,83%	4,40	06/07/2028
Bonar 37	AA37	5.562	7,625%	37,36	23,51%	4,78	20/04/2037
Bonos Int. 36 NYL	AL36	1.750	7,125%	41,67	20,83%	5,14	07/07/2036
Par 38	PARA	1.230	3,750%	28,72	19,35%	6,69	31/12/2038
Bonos Int. 46 NYL	AA46	2.750	7,625%	42,45	19,48%	5,42	22/04/2046
Par 38 NYL	PARY	5.297	3,750%	39,68	14,57%	7,92	31/12/2038
Bonos Int. 48 NYL	AE48	3.000	6,875%	38,16	20,58%	4,86	13/01/2048
Bonos Int. 17 NYL	AC17	2.603	7,125%	43,40	18,49%	5,22	28/06/2117

### Sub-Sovereign USD

Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity	
Bs. As. 21 NYL	BP21	500	10,875%	37,13	367,32%	0,11	26/01/2021
CABA 21 NYL	CABA21	335	8,950%	67,22	13,04%	0,62	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	40,23	225,53%	0,34	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	69,76	37,59%	1,21	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	37,58	85,46%	1,12	15/02/2023
Córdoba 23 NYL	CO26	272	7,125%	90,09	6,58%	2,93	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	44,91	53,20%	1,80	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	77,69	19,19%	2,25	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	40,46	56,39%	1,83	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	N.A.	N.A.	N.A.	08/07/2024
Chaco 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.Fueyo 27 NYL	TFU27	190	8,950%	71,66	19,21%	2,63	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	66,98	24,59%	2,54	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%	56,89	30,54%	2,67	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	N.A.	N.A.	N.A.	08/12/2025
Nuequén 25 NYL**	NUE25	366	7,500%	70,47	18,67%	3,27	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	65,29	20,69%	3,40	02/09/2024
Bs. As. 27 NYL	PBJ27	1.750	7,875%	39,31	34,84%	3,15	15/06/2027
CABA 27 NYL	CABA27	890	7,500%	80,00	12,45%	4,74	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	38,96	34,99%	3,31	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	71,62	13,99%	4,89	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	61,97	17,39%	4,82	02/08/2027
Par Bs.As. NYL	BPLD	446	4,000%	36,55	25,97%	3,57	15/05/2035

### Corporate USD\*

Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	
<b>Pan Am 2021</b>							
OPNS1	333	7,875%	N.A.	N.A.	N.A.	07/05/2021	
<b>Hipocor 2020</b>							
BHCOV0	281	9,750%	80,44	38,15%	0,84	30/11/2020	
YPF 2021	YCAFA	1.000	8,500%	94,94	13,30%	1,15	23/03/2021
<b>Cablevision 2021**</b>							
LCCAO	466	6,500%	94,61	10,70%	1,35	15/06/2021	
OTR9	101	9,750%	90,09	17,40%	1,41	15/08/2021	
<b>CGC 2021**</b>							
CPCAO	300	9,500%	78,93	25,22%	1,56	07/11/2021	
<b>Genesys 2022**</b>							
GNCL0	500	8,750%	67,56	33,00%	1,59	20/01/2022	
<b>Edenor 2022**</b>							
ODN9	176	9,750%	72,97	24,43%	2,21	25/10/2022	
<b>Cliso 2023**</b>							
CLISO	300						