

Rates

Table with columns: Instrumento, TNA, 22/06/2020. Rows include Cautión 7d, Cautión 30d, BADLAR Priv. (>=\$1mm), TAM20 Priv. (>=\$20mm), TPM - Leliq 7D.

BCRAA3500 USD

Table with columns: Days, Change, Annualized. Rows include 10d, 31d, 61d, 94d, 185d, 367d.

Rofex - ARS/USD Futures

Table with columns: Futures, Maturity, Days, USD, Rates, -d1, Ch, Op. Rows include SPOT, DLR062020, DLR072020, DLR082020, DLR092020, DLR102020, DLR112020, DLR122020, DLR012021, DLR022021, DLR032021, DLR042021.

ARS - USD

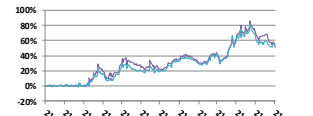
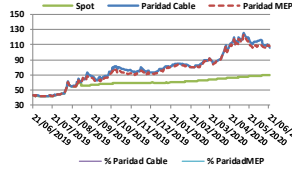


Table with columns: \$, %. Rows include Spot, Paridad Cable, Paridad MEP.

Bonds

Table with columns: Bond, Code, Amt.Out., Coupon, Price, YTM, MD, Maturity. Rows include Sovereign Bond Inflation Indexed, Boncer 04-21, Boncer 07-21, Boncer 08-21, Bocon 24, Boncer 03-22, Boncer 03-22, Boncer 23, Boncer 03-23, Boncer 04-24, Boncer 25, Disc ARL 05, Disc ARL 05, C-Par ARL 05.

Sovereign ARS Floating Badlar

Table with columns: Bond, Code, Amt.Out., Coupon, Price, YTM, MD, Maturity. Rows include BP +, Bonar Ago 21, Bocon 22, Bonar Abr 22.

Sub-Sovereign ARS Floating Badlar

Table with columns: Bond, Code, Amt.Out., Coupon, Price, YTM, MD, Maturity. Rows include BP +, CABA TD C20, CABA TD C24, CABA TD C23, PBA TD 2022, PBA TD 2025, Rio Negro 2020, Neuquén 2021, Mendoza 2021, Salto 2021.

Dual Linked

Table with columns: Bond, Code, Amt.Out., Coupon, Price, TNA, Days, Maturity. Rows include Grillo AF20, Grillo AF20.

Sovereign ARS Fixed

Table with columns: Bond, Code, Amt.Out., Coupon, Price, YTM, MD, Maturity. Rows include Bonte \$ Oct 21, Bonte \$ Oct 23, Bonte \$ Oct 26.

Ledes ARS

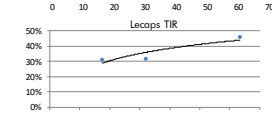
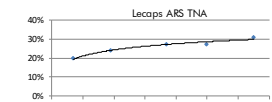
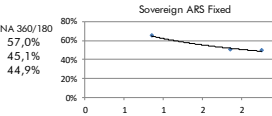
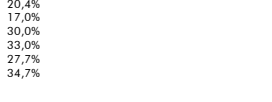
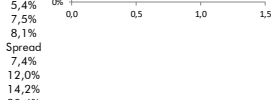
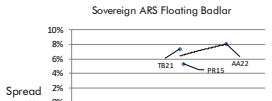
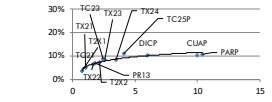
Table with columns: Amt.Out., Price, TNA, Days, Maturity. Rows include S0110, S1310, S1310, S13G60, S2G80.

Sovereign ARS Floating Badlar

Table with columns: Leaps ARS, Days, Amt.Out., Coupon, Price, TIR, MD, Maturity. Rows include S30A0, S29Y0, S3110.

Sovereign ARS Fixed

Table with columns: Leads ARS, Days, Amt.Out., BP +, Price, Spread, MD, Maturity. Rows include S3180, S28G0, S1850, S22D0.



Bonds

Table with columns: Bond, Code, Amt.Out., Coupon, Price*, YTM, MD, Maturity. Rows include Sovereign ext. law USD (1), Bonos Int. 21 NYL, Bonos Int. 22 NYL, Bonos Int. 23 NYL, Bonos Int. 24 NYL, Bonos Int. 48 NYL, Bonos Int. 27 NYL, Bonos Int. 48 NYL, Disc 33 NYL, Bonos Int. 36 NYL, Bonos Int. 28 NYL, Par 38 NYL.

Table with columns: Bond, Code, Amt.Out., Coupon, Price*, YTM, MD, Maturity. Rows include Sovereign Arg. law USD (1), Bonar 24, Bonar 25, Disc 33, Par 38, Par 38 (1).

Table with columns: Sub-Sovereign USD (8), Code, Amt.Out., Coupon, Price*, YTM, MD, Maturity. Rows include Bs. As. 21 NYL, CABA, 21 NYL, Bs. As. PBJ 21 NYL, Córdoba 21 NYL, Bs. As. 23 NYL, Córdoba 23 NYL, Jujuy 22 NYL, Sta Fe 23 NYL**.

Table with columns: Sub-Sovereign USD (8), Code, Amt.Out., Coupon, Price*, YTM, MD, Maturity. Rows include Bs. As. 24 NYL, Salto 24 NYL, Chacco 24 NYL, Rio Negro 25 NYL, T.Rufo 27 NYL, Mendoza 24 NYL, Mun. Cord 24 NYL, Chubut 26 NYL, Entre Rios 25 NYL, Rio Negro 25 NYL**.

Table with columns: Sub-Sovereign USD (8), Code, Amt.Out., Coupon, Price*, YTM, MD, Maturity. Rows include Neuquén 25 NYL, Córdoba 27 NYL**, Bs. As. 27 NYL, CABA, 27 NYL, Bs. As. 28 NYL, Sta Fe 27 NYL**, Córdoba 27 NYL**, Par Bs. As. NYL.

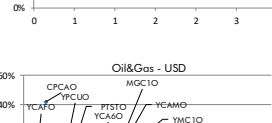
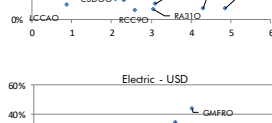
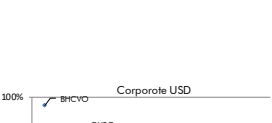
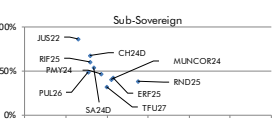
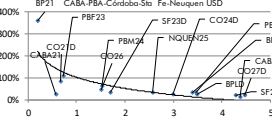
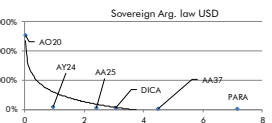
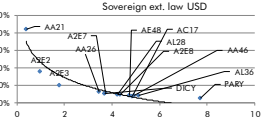
Table with columns: Corporate USD*, Code, Amt.Out., Coupon, Price*, YTM, MD, Maturity. Rows include Pan Am 2021, Hipotecario 2020, YPF 2021, Telecom 2021**, Transc 2021**, CGC 2021**, Geneia 2022**, Edenor 2022**, Cliso 2023**, AYSa 2023**, Tecpetrol 2022**, Albanesi 2023**, GMFRO, AYA2000 2027**, IRSA Prop. 2023**, Cysud 2023, CSDA 2024, Pampa 2023**, Acer 2023**, AES Arg. G. 2024**, Raghisa 2024**, Capex 2024**, YPF 2025, Galicia 2026**, TGS 2025**, Telecom 2026**, Pampa 2027**, Macro 2026**, YPF 2027, YPF 2029, YPF 2047**.

Table with columns: Corporate USD*, Code, Amt.Out., Coupon, Price*, YTM, MD, Maturity. Rows include BHCVO, YCFAO, LCGAO, OTRX, CRCXAO, GNCLCO, ODNX9, CLISO, AYSA23, TTC10, GMFRO, AERAO, RPCZO, CSDA, YPCLO, PTSTO, RC9YO, AECOA, RA310, CACZO, YCA60, BYCZO, TSCZO, TLC10, MGCI0, BACAO, YCANO, YMC10, YCANO, YCANO.

Table with columns: Corporate USD*, Code, Amt.Out., Coupon, Price*, YTM, MD, Maturity. Rows include BHCVO, RPCZO, CLISO, AYSA23, CACZO, BICZO, BACAO, LCGAO, CSDCO, AERAO, YCFAO, RAGZO, YCANO.

Table with columns: Electric - USD, Code, Amt.Out., Coupon, Price*, YTM, MD, Maturity. Rows include GNCLCO, ODNX9, AECOA.

Table with columns: Oil&Gas - USD, Code, Amt.Out., Coupon, Price*, YTM, MD, Maturity. Rows include CFCAO, YPCLO, PTSTO, YCANO, YMC10, YCANO, YCANO.



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