

### Rates

Instrumento	TNA	
Call 1d	54,00%	
Call 7d	55,00%	
Caucción 7d	40,93%	09/12/2019
Caucción 30d	41,48%	

BADLAR Priv. (>\$1mm)	42,69%	06/12/2019
TM20 Priv. (>\$20mm)	42,88%	
TFM - Latiq 7D	63,00%	09/12/2019

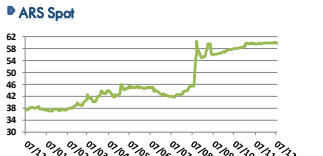
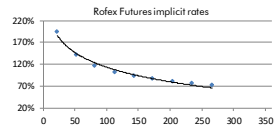
\*TNA ponderada

### BCRAA3500 USD

Days	Change	Annualized
7d	0,0%	0%
31d	0,7%	8%
61d	3,4%	21%
91d	7,2%	29%
185d	33,6%	67%
367d	60,5%	60%

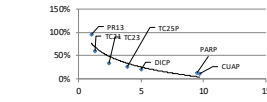
### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	09/12/2019	-	59,945				
DLR122019	31/12/2019	22	66,950	193,9%	65,55	2,1%	487
DLR012020	31/01/2020	53	72,300	141,9%	70,76	2,2%	252
DLR022020	28/02/2020	81	75,500	116,9%	73,90	2,2%	100
DLR032020	31/03/2020	113	78,600	100,5%	77,00	2,1%	82
DLR042020	30/04/2020	143	81,700	92,6%	79,95	2,2%	56
DLR052020	29/05/2020	172	84,410	86,6%	82,35	2,5%	79
DLR062020	30/06/2020	204	86,800	80,2%	84,80	2,4%	6
DLR072020	31/07/2020	235	89,300	76,1%	87,30	2,3%	3
DLR082020	31/08/2020	266	91,800	72,9%	89,80	2,2%	0



### Bonds

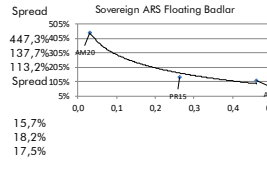
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo 5 03-20	A2M2	30.000	4,00%	84,54	5952,96%	0,01	06/03/2020
Boncer 20	TC20	110.401	2,25%	105,18	1172,70%	0,06	28/04/2020
Bocan 24	PR13	874	2,00%	295,21	60,41%	1,36	15/03/2024
Boncer 21	TC21	57.390	2,50%	107,00	96,23%	1,03	22/07/2021
Boncer 23	TC23	28.300	4,00%	96,38	34,66%	2,47	06/03/2023
Boncer 25	TC25P	29.908	4,00%	78,23	26,98%	3,91	28/04/2025
Disc ARL 05	DICP	10.472	5,83%	737,20	20,28%	5,03	31/12/2033
Par ARL 05	PARP	2.861	1,77%	378,16	13,02%	9,51	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	701,11	10,76%	9,70	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bonte TPM 20	TJ20	142.378	TPM+0%	44,84	2302,98%	0,05	22/06/2020



Spread 419,6%

### Sovereign ARS Floating Badlar

Bonar 20	AM20	16.728 BP+ 3,25%	54,25	2399,25%	0,03	01/03/2020
Bocan 22	PR15	3.074 BP+ 0,0%	82,75	348,93%	0,26	04/10/2022
Boncer Abr 22	AA22	53.625 BP+ 2,0%	43,23	277,61%	0,46	04/04/2022



### Sub-Sovereign ARS Floating Badlar

CABA TD C20	BDC22	3.708 BP+ 5,0%	95,72	74,60%	1,09	24/01/2022
CABA TD C24	BDC24	22.614 BP+ 3,25%	90,50	78,38%	1,31	29/03/2024
CABA TD C23	BDC28	13.262 BP+ 3,75%	79,78	77,34%	1,53	22/02/2028



### Sovereign Dual Feb-20 ARS Fixed Dollar - Linked

Bonos Dual Feb-20	AF20	1.638	4,50%	2,55	6603,59%	0,01	13/02/2020
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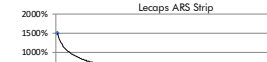


### Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonte \$ Oct 21	TO21	62.500	18,20%	30,75	172,47%	0,71	04/10/2021
Bonte \$ Oct 23	TO23	64.150	16,00%	25,90	104,20%	1,26	17/10/2023
Bonte \$ Oct 26	TO26	96.570	15,50%	27,26	76,26%	1,54	19/10/2026

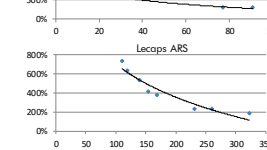
### Lecaps ARS Strips

Lecaps ARS Strips	Days	Amt Out.	Price	TNA	Maturity
S12D9	1	52.209	30,16	1488,32%	12/12/2019
S26F0	77	20.832	53,04	301,62%	26/02/2020
S11M0	91	27.845	48,84	298,85%	11/03/2020



### Lecaps ARS

Lecaps ARS	Days	Amt Out.	Coupon**	Price	TIR	MD	Maturity
S3059	110	44.038	3,45%	96,43	737,70%	0,02	30/03/2020
S1109	119	62.000	4,00%	70,62	633,30%	0,03	08/04/2020
S3109	139	40.000	3,35%	86,46	537,69%	0,05	28/04/2020
S15N9	154	45.250	4,25%	68,98	415,63%	0,06	13/05/2020
S28F0	169	23.753	2,65%	75,68	383,07%	0,09	28/05/2020
S30A0	231	27.430	3,00%	89,84	232,89%	0,18	29/07/2020
S29Y0	260	45.384	3,75%	71,04	235,03%	0,20	27/08/2020
S31L0	323	49.118	2,65%	70,19	186,62%	0,29	29/10/2020



### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign USD							
Bonar 20	AO20	2.948	8,00%	39,08	255,21%	0,35	08/10/2020
Bonos Int. 21 NYL	AA21	4.497	6,875%	49,40	85,15%	0,90	22/04/2021
Bonar 24	AY24	12.583	8,750%	32,80	91,91%	0,86	07/05/2024
Bonos Int. 22 NYL	AZ22	3.250	5,625%	48,54	54,65%	1,49	26/01/2022
Bonos Int. 23 NYL	AZ23	1.750	4,625%	44,34	41,26%	2,22	11/01/2023
Bonar 25	AA25	5.555	5,750%	37,98	38,49%	2,82	18/04/2025
Bonos Int. 26 NYL	AA26	6.497	7,500%	46,89	26,37%	3,89	22/04/2026
Bonos Int. 27 NYL	AZ27	3.750	6,875%	45,11	25,58%	4,07	26/01/2027
Disc 33	DICA	5.042	8,280%	63,82	26,92%	3,77	31/12/2033
Disc 33 NYL	DICY	3.966	8,280%	77,07	21,72%	4,29	31/12/2033
Bonos Int. 28 NYL	AZ28	4.250	5,875%	43,12	22,94%	4,64	11/01/2028
Bonos Int. 28 NYL	AL28	1.000	6,625%	43,73	23,68%	4,51	06/07/2028
Bonar 37	AA37	5.562	7,625%	39,26	22,41%	5,00	20/04/2037
Bonar Int. 36 NYL	AL36	1.750	7,125%	43,22	20,08%	5,31	07/07/2036
Par 38	PARA	1.230	3,750%	37,75	15,25%	7,73	31/12/2038
Bonos Int. 46 NYL	AA46	2.750	7,625%	44,17	18,71%	5,65	22/04/2046
Par 38 NYL	PARY	5.297	3,750%	40,85	14,18%	8,02	31/12/2038
Bonos Int. 48 NYL	AE48	3.000	6,875%	39,73	19,71%	5,09	31/01/2048
Bonos Int. 17 NYL	AC17	2.603	7,125%	45,00	17,76%	5,44	28/06/2117

### Sub-Sovereign USD

Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	
Bs. As. 21 NYL	BP21	500	10,875%	39,15	299,80%	0,13	26/01/2021
CABA. 21 NYL	CABA21	335	8,950%	67,77	11,72%	0,63	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	41,26	215,88%	0,35	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	69,95	37,42%	1,21	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	38,93	81,62%	1,15	15/02/2023
Córdoba 26	CO26	272	7,125%	90,09	6,58%	2,92	27/10/2026
Jusuj 22 NYL	JUSJ22	210	8,625%	45,25	52,78%	1,81	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	77,73	19,19%	2,25	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	41,31	59,09%	1,84	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	LR25	300	9,750%	N.A.	N.A.	N.A.	24/02/2025
T. Fuego 27 NYL	TFU27	190	8,950%	71,88	19,11%	2,63	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	67,17	24,50%	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%	56,92	30,55%	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**	NQUEU25	366	7,500%	71,02	18,43%	3,28	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	64,82	20,94%	3,39	02/09/2024
Bs. As. 27 NYL	PBJ27	1.750	7,875%	40,24	34,02%	3,19	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	80,77	12,25%	4,75	01/06/2027
Bs. As. 28 NYL	BP28	490	9,625%	40,25	33,91%	3,38	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	71,90	13,92%	4,89	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	61,81	17,46%	4,82	02/08/2027
Par Bs.As. NYL	BPLD	446	4,000%	37,28	25,38%	3,61	15/05/2035

### Corporate USD\*

Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	
Pan Am 2021	OPNS1	333	7,875%	N.A.	N.A.	07/05/2021	
Hiperocio 2020	BHCYO	281	9,750%	80,44	88,23%	0,84	30/11/2020
YPF 2021	YCAFO	1.000	8,500%	95,51	12,76%	1,15	23/03/2021
Cablevision 2021**	LCAAO	466	6,500%	94,57	10,74%	1,34	15/06/2021
Transener 2021**	OTRX9	101	9,750%	90,09	17,41%	1,41	15/08/2021
CGC 2021**	CPCAO	300	9,500%	78,73	25,42%	1,56	07/11/2021
Genia 2022**	GNCLO	500	8,750%	68,71	31,88%	1,60	20/01/2022
Edenor 2022**	ODN9X	176	9,750%	73,33	24,19%	2,21	25/10/2022
Cliso 2023**	CLISO	300	9,500%	42,39	46,03%	2,12	20/07/2023
AYSA 2023**	AYS23	500	6,625%	39,19	48,96%	2,05	01/02/2023
Tepetrol 2022**	TTC10	500	8,875%	97,43	5,90%	2,68	12/12/2022
Albano 2023**	GMFRO	336	9,625%	54,25	34,20%	2,36	27/07/2023
AA2000 2027**	AERAO	375	6,875%	95,39	8,68%	2,99	01/02/20