

Rates

Instrumento	TNA
Call 1d	54,50%
Call 7d	55,50%
Caucción 7d	40,47%
Caucción 30d	42,57%

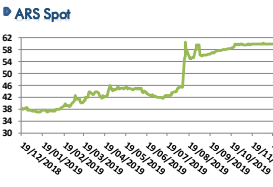
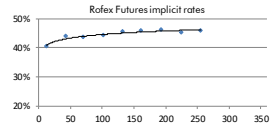
BADLAR Priv. (>\$1mm)	41,63%	18/12/2019
TM20 Priv. (>\$20mm)	41,81%	
TFM - Leliq 7D	63,00%	19/12/2019

BCRAA3500 USD

Days	Change	Annualized
7d	0,0%	-1%
30d	0,2%	2%
62d	2,5%	15%
91d	5,7%	23%
183d	37,7%	75%
365d	56,2%	56%

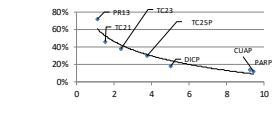
Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	19/12/2019	-	59,815				
DLR122019	31/12/2019	12	60,610	40,4%	60,81	-0,3%	458
DLR012020	31/01/2020	43	62,900	43,8%	63,15	-0,4%	272
DLR022020	28/02/2020	71	64,800	43,6%	65,45	-0,9%	120
DLR032020	31/03/2020	103	67,300	44,3%	67,80	-0,7%	98
DLR042020	30/04/2020	133	69,700	45,4%	70,20	-0,7%	71
DLR052020	29/05/2020	162	72,000	45,9%	72,50	-0,7%	89
DLR062020	30/06/2020	194	74,500	46,2%	75,00	-0,7%	9
DLR072020	31/07/2020	225	76,500	45,3%	77,80	-1,7%	5
DLR082020	31/08/2020	256	79,000	45,7%	80,30	-1,6%	2



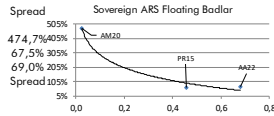
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo 5 03-20	A2M2	30.000	4,00%	104,54	4303,10%	0,01	06/03/2020
Boncor 20	TC20	110.400	2,25%	133,67	743,55%	0,07	28/04/2020
Boccon 24	PR13	874	2,00%	335,47	45,79%	1,53	15/03/2024
Boncor 21	TC21	57.390	2,50%	135,70	71,59%	1,12	22/07/2021
Boncor 23	TC23	28.300	4,00%	90,79	38,60%	2,39	06/03/2023
Boncor 25	TC25P	29.908	4,00%	71,81	30,10%	3,79	28/04/2025
Disc ARL 05	DCIP	10.472	5,83%	832,37	18,01%	5,04	31/12/2033
Par ARL 05	PARP	2.861	1,77%	335,30	14,56%	9,25	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	630,12	12,08%	9,45	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bonte TPM 20	TJ20	142.378	TPM+0%	45,54	898,74%	0,14	22/06/2020



Sovereign ARS Floating Badlar

Bonar 20	AM20	16.728	BP+ 3,25%	58,80	2697,40%	0,02	01/03/2020
Boccon 22	PR15	3.074	BP+ 0,0%	114,23	163,29%	0,46	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	57,55	166,39%	0,68	04/04/2022



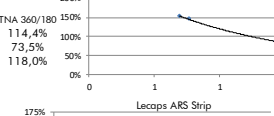
Sub-Sovereign ARS Floating Badlar

CABA TD C20	BDC22	3.708	BP+ 5,0%	98,36	68,18%	1,10	24/01/2022
CABA TD C24	BDC24	22.614	BP+ 3,25%	88,91	76,40%	1,30	29/03/2024
CABA TD C23	BDC28	13.262	BP+ 3,75%	79,93	75,10%	1,54	22/02/2028
PBA TD 2022	PBY22	15.182	BP+ 3,83%	42,57	203,96%	0,70	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	45,60	206,87%	0,54	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	110,29	60,68%	0,39	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	98,24	9823,63%	0,65	23/02/2021
Mendoza 2021	PMJ21	5.219	BP+ 4,375%	83,70	86,16%	0,89	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	83,09	78,48%	1,12	22/12/2021



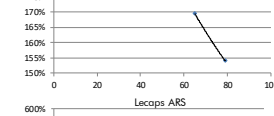
Sovereign ARS Fixed

Bonos Dual Feb-20	AF20	1.638	4,50%	2.805	29403,34%	0,02	13/02/2020
Bonte \$ Oct 21	TO21	62.500	18,20%	36,11	147,10%	0,76	04/10/2021
Bonte \$ Oct 23	TO23	64.150	16,00%	31,50	87,05%	1,43	17/10/2023
Bonte \$ Oct 26	TO26	96.570	15,50%	15,66	152,81%	0,69	19/10/2026



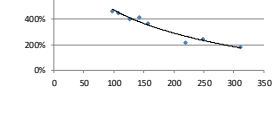
Leciaps ARS Strips

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
S26FO	65	20.832		66,66	169,47%		26/02/2020
S11FO	79	27.845		63,92	153,99%		11/03/2020



Leciaps ARS

Leciaps ARS	Days	Amt Out.	Coupon**	Price	TIR	MD	Maturity
S3059	98	44.038	3,45%	110,66	467,63%	0,03	30/03/2020
S11O9	107	62.000	4,00%	79,88	450,98%	0,04	08/04/2020
S31O9	127	40.000	3,35%	97,58	405,12%	0,05	28/04/2020
S15N9	142	45.250	4,25%	72,77	416,40%	0,06	13/05/2020
S28FO	157	23.753	2,65%	80,63	368,68%	0,08	28/05/2020
S30A0	219	27.430	3,00%	95,79	218,51%	0,17	29/07/2020
S29Y0	248	45.384	3,75%	72,46	245,75%	0,18	27/08/2020
S31L0	311	49.118	2,65%	72,68	186,54%	0,28	29/10/2020



Bonds

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sovereign USD							
Bonar 20	AO20	2.948	8,000%	47,45	190,88%	0,39	08/10/2020
Bonos Int.21 NYL	AA21	4.497	6,875%	52,87	78,24%	0,90	22/04/2021
Bonar 24	AY24	12.583	8,750%	40,22	66,87%	1,05	07/05/2024
Bonos Int. 22 NYL	AZ22	3.250	5,625%	51,55	50,92%	1,50	26/01/2022
Bonos Int. 23 NYL	AZ23	1.750	4,625%	49,51	36,10%	2,26	11/01/2023
Bonar 25	AA25	5.555	5,750%	42,75	34,13%	2,90	18/04/2025
Bonos Int. 26 NYL	AA26	6.497	7,500%	50,10	24,70%	3,95	22/04/2026
Bonos Int. 27 NYL	AZ27	3.750	6,875%	49,62	23,21%	4,20	26/01/2027
Disc 33	DICA	5.042	8,280%	77,85	21,62%	4,27	31/12/2033
Disc 33 NYL	DICY	3.966	8,280%	89,25	18,28%	4,65	31/12/2033
Bonos Int. 28 NYL	AZ28	4.250	5,875%	46,82	21,17%	4,77	11/01/2028
Bonos Int. 28 NYL	AL28	1.000	6,625%	47,94	21,64%	4,68	06/07/2028
Bonar 37	AA37	5.562	7,625%	44,70	19,83%	5,53	20/04/2037
Bonos Int. 36 NYL	AL36	1.750	7,125%	47,55	18,31%	5,72	07/07/2036
Par 38	PARA	1.230	3,750%	43,30	17,47%	6,18	31/12/2038
Bonos Int. 46 NYL	AA46	2.750	7,625%	48,19	17,20%	6,10	22/04/2046
Par 38 NYL	PARY	5.297	3,750%	47,60	12,27%	8,52	31/12/2038
Bonos Int. 48 NYL	AE48	3.000	6,875%	43,81	17,84%	5,64	13/01/2048
Bonos Int. 17 NYL	AC17	2.603	7,125%	49,07	16,22%	5,94	28/06/2117

