

### Rates

Instrumento	TNA
Call 1d	51,00%
Call 7d	52,00%
Caución 7d	40,33%
Caución 30d	41,83%

BADLAR Priv. (>\$1mm)	40,88%	19/12/2019
TM20 Priv. (>\$20mm)	41,31%	
TFM - Letia 7D	58,00%	20/12/2019

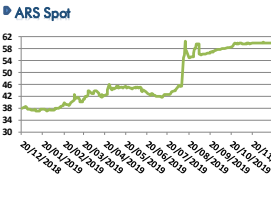
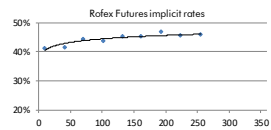
\*TNA ponderada

### BCRAA3500 USD

Days	Change	Annualized
7d	0,0%	0%
30d	0,2%	2%
63d	2,5%	15%
91d	5,7%	23%
184d	37,7%	75%
365d	57,1%	57%

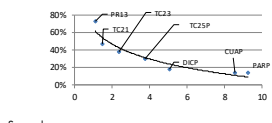
### Reflex-ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op.1
SPOT	20/12/2019	-	59,815				
DLR122019	30/12/2019	10	60,490	41,2%	60,61	-0,2%	420
DLR012020	31/01/2020	42	62,660	41,3%	62,90	-0,4%	277
DLR022020	28/02/2020	70	64,900	44,3%	64,89	0,0%	118
DLR032020	31/03/2020	102	67,100	43,6%	67,30	-0,3%	101
DLR042020	30/04/2020	132	69,600	45,2%	69,70	-0,1%	64
DLR052020	29/05/2020	161	71,700	45,0%	72,00	-0,4%	93
DLR062020	30/06/2020	193	74,600	46,7%	74,50	0,1%	9
DLR072020	31/07/2020	224	76,550	45,6%	76,50	0,1%	5
DLR082020	31/08/2020	255	79,000	45,9%	79,00	0,0%	2



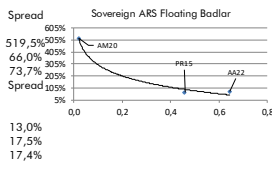
### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	
<b>Sovereign Bond Inflation Indexed</b>								
Galileo S 03-20	A2M2	30.000	4,00%	107,65	4368,53%	0,01	06/03/2020	
Boncer 20	TC20	110.400	2,25%	133,00	804,32%	0,07	28/04/2020	
Bocan 24	PR13	874	2,00%	333,71	46,67%	1,51	15/03/2024	
Boncer 21	TC21	57.390	2,50%	135,29	72,57%	1,10	22/07/2021	
Boncer 23	TC23	28.300	4,00%	91,19	38,57%	2,38	06/03/2023	
Boncer 25	TC25P	29.908	4,00%	72,11	30,07%	3,78	28/04/2025	
Disc ARL 05	DCIP	10.472	5,83%	844,57	17,75%	5,06	31/12/2033	
Par ARL 05	PARP	2.861	1,77%	336,62	14,54%	9,25	31/12/2038	
C-Par ARL 05	CUAP	23.434	3,31%	550,00	13,70%	8,58	31/12/2045	
<b>Sovereign and corporate ARS Floating Monetary Policy</b>								
Bonte TPM 20	TJ20	142.378	TPM+0%		48,28	812,93%	0,15	22/06/2020



### Sovereign ARS Floating Badlar

Bonar 20	AM20	16.728 BP+ 3,25%	58,33	3289,26%	0,02	01/03/2020
Bocan 22	PR15	3.074 BP+ 0,0%	115,94	160,04%	0,46	04/10/2022
Bonar Abr 22	AA22	53.625 BP+ 2,0%	56,04	176,19%	0,65	04/04/2022



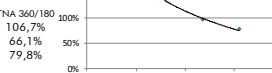
### Sub-Sovereign ARS Floating Badlar

CABA TD C20	BDC22	3.708 BP+ 5,0%	99,45	67,12%	1,10	24/01/2022
CABA TD C24	BDC24	22.614 BP+ 3,25%	91,20	73,84%	1,32	29/03/2024
CABA TD C23	BDC28	13.262 BP+ 3,75%	81,29	73,68%	1,56	22/02/2028



### Sovereign Dual ARS Fixed Dollar - Linked

Bonos Dual Feb-20	AF20	1.638	4,50%	2.850	4198,25%	0,01	13/02/2020
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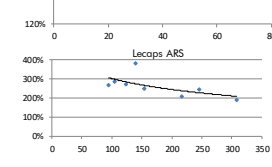
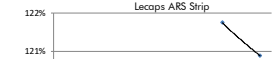


### Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonte S Oct 21	TO21	62.500	18,20%	38,85	135,17%	0,80	04/10/2021
Bonte S Oct 23	TO23	64.150	16,00%	35,55	76,99%	1,55	17/10/2023
Bonte S Oct 26	TO26	96.570	15,50%	22,86	95,66%	1,18	19/10/2026

### Lecaps ARS Strips

S26FO	Days	Amt Out.	Price	TNA	Maturity
S26FO	62	20.832	71,52	121,74%	26/02/2020
S11MO	76	27.845	67,73	120,87%	11/03/2020



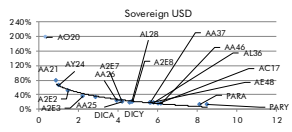
### Lecaps ARS

S3059	Days	Amt Out.	Coupon**	Price	TIR	MD	Maturity
S3059	95	44.038	3,45%	120,01	268,99%	0,05	30/03/2020
S11O9	104	62.000	4,00%	86,32	285,34%	0,05	08/04/2020
S31O9	124	40.000	3,35%	105,86	274,84%	0,07	28/04/2020
S15N9	139	45.250	4,25%	74,48	380,73%	0,06	13/05/2020
S28FO	154	23.753	2,65%	90,61	248,95%	0,11	28/05/2020
S30A0	216	27.430	3,00%	97,67	209,25%	0,18	29/07/2020
S29Y0	245	45.384	3,75%	72,50	247,28%	0,18	27/08/2020
S31L0	308	49.118	2,65%	72,27	189,61%	0,28	29/10/2020

\*\* Compounded monthly

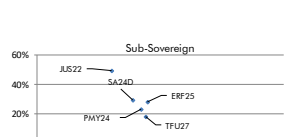
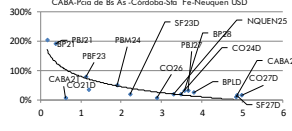
### Bonds

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
<b>Sovereign USD</b>							
Bonar 20	AO20	2.948	8,000%	47,00	198,02%	0,38	08/10/2020
Bonos Int.21 NYL	AA21	4.497	6,875%	52,96	78,70%	0,90	22/04/2021
Bonar 24	AY24	12.583	8,750%	40,51	66,61%	1,05	07/05/2024
Bonos Int. 22 NYL	AZ22	3.250	5,625%	51,50	51,26%	1,49	26/01/2022
Bonos Int. 23 NYL	AZ23	1.750	4,625%	49,35	36,39%	2,25	11/01/2023
Bonar 25	AA25	5.555	5,750%	42,31	34,63%	2,88	18/04/2025
Bonos Int. 26 NYL	AA26	6.497	7,500%	50,51	24,52%	3,95	22/04/2026
Bonos Int. 27 NYL	AZ27	3.750	6,875%	49,96	23,08%	4,21	26/01/2027
Disc 33	DICA	5.042	8,280%	77,80	21,68%	4,26	31/12/2033
Disc 33 NYL	DICY	3.966	8,280%	89,00	18,38%	4,63	31/12/2033
Bonos Int. 28 NYL	AZ28	4.250	5,875%	47,08	21,08%	4,77	11/01/2028
Bonos Int. 28 NYL	AL28	1.000	6,625%	48,32	21,49%	4,69	06/07/2028
Bonar 37	AA37	5.562	7,625%	46,00	19,30%	5,64	20/04/2037
Bonos Int. 36 NYL	AL36	1.750	7,125%	48,64	17,91%	5,82	07/07/2036
Par 38	PARA	1.230	3,750%	43,00	13,58%	8,15	31/12/2038
Bonos Int. 46 NYL	AA46	2.750	7,625%	48,99	16,94%	6,19	22/04/2046
Par 38 NYL	PARY	5.297	3,750%	47,50	12,31%	8,50	31/12/2038
Bonos Int. 48 NYL	AE48	3.000	6,875%	44,17	17,71%	5,68	13/01/2048
Bonos Int. 17 NYL	AC17	2.603	7,125%	50,18	15,84%	6,08	28/06/2117



### Sub-Sovereign USD

Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity	
Bs. As. 21 NYL	BP21	500	10,875%	45,16	201,92%	0,16	26/01/2021
CABA. 21 NYL	CABA21	335	8,950%	70,65	5,32%	0,62	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	46,02	189,14%	0,36	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	74,06	33,16%	1,20	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	40,82	78,98%	1,13	15/02/2023
Córdoba 23 NYL	CO26	272	7,125%	90,29	6,60%	2,88	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	48,52	49,27%	1,81	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	78,69	18,94%	2,22	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	45,92	49,38%	1,89	23/03/2024
Salta 24 NYL	SA24D	350	9,125%	65,13	29,23%	2,33	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	N.A.	N.A.	N.A.	19/08/2024
Rioja 25 NYL	RIF25	300	9,750%	N.A.	N.A.	N.A.	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	74,09	18,15%	2,63	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	69,69	23,27%	2,53	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%	60,85	28,19%	2,69	10/02/2025
Rio Negro 25 NYL	RND25	300	7,750%	N.A.	N.A.	N.A.	08/12/2025
Neuquén 25 NYL**	NEU25	366	7,500%	74,68	16,49%	3,28	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	72,79	17,49%	3,47	02/09/2024
Bs. As. 27 NYL	PBJ27	1.750	7,875%	40,64	30,83%	3,66	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	89,65	10,05%	4,85	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	45,25	30,44%	3,56	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	72,82	13,76%	4,86	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	69,48	15,02%	4,98	02/08/2027
Par Bs.As. NYL	BPLD	446	4,000%	40,50	23,17%	3,79	15/05/2035



### Corporate USD\*

Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	
Pan Am 2021	OPNY1	333	7,875%	103,81	3,36%	0,83	07/05/2021
Bipicor 2020	BHCY0	281	9,750%	85,35	25,88%	0,83	30/11/2020
YPF 2021	YCAFA	1.000	8,500%	98,90	9,66%	1,13	23/03/2021
Cablevision 2021**	LCOAO	466	6,500%	96,92	8,96%	1,36	15/06/2021
Transener 2021**	OTR9X	101	9,750%	90,29	17,42%	1,37	15/08/2021
CGC 2021**	CPCAO	300	9,500%	83,87	21,26%	1,56	07/11/2021
Genia 2022**	GNCL0	500	8,750%	78,47	23,48%	1,64	20/01/2022
Edenor 2022**	ODN9X	176	9,750%	75,85	22,70%	2,20	25/10/2022
Cliso 2022**	CLISO	300	9,500%	46,29	41,96%	2,17	20/07/2023
AYSA 2023**	AYS23	500	6,625%	96,78	40,05%	2,14	01/02/2023
Tepetrol 2022**	TTC10	500	8,875%	48,14	56,44%	2,11	12/12/2022
Albano 2023**	GMFR0	336	9,625%	62,75	27,98%	2,45	27/07/2023
AA2000 2027**	AFRAO	375	6,875%				