

### Rates

Instrumento	TNA	
Call 1d	54,00%	
Call 7d	55,00%	
Caucción 7d	42,03%	03/12/2019
Caucción 30d	45,99%	

BADLAR Priv. (>\$1mm)	44,19%	02/12/2019
TM20 Priv. (>\$20mm)	45,63%	
TFM - Latiq 7D	63,00%	03/12/2019

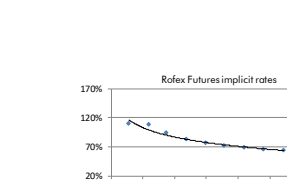
\*TNA ponderada

### BCRAA3500 USD

Days	Change	Annualized
7d	0,4%	19%
32d	0,3%	3%
61d	3,8%	23%
91d	7,4%	30%
183d	33,6%	67%
365d	62,5%	62%

### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	03/12/2019	-	59,925				
DLR122019	31/12/2019	28	64,980	110,0%	65,70	-1,1%	473
DLR012020	31/01/2020	59	70,300	107,1%	71,40	-1,5%	233
DLR022020	28/02/2020	87	73,350	94,0%	74,40	-1,4%	93
DLR032020	31/03/2020	119	76,000	82,3%	77,10	-1,4%	87
DLR042020	30/04/2020	149	78,600	76,3%	79,70	-1,4%	51
DLR052020	29/05/2020	178	80,900	71,8%	82,00	-1,3%	81
DLR062020	30/06/2020	210	83,400	68,1%	84,50	-1,3%	11
DLR072020	31/07/2020	241	85,900	65,6%	87,00	-1,3%	3
DLR082020	31/08/2020	272	88,400	63,8%	89,50	-1,2%	0



### ARS Spot

Instrumento	Price	TNA	Maturity
S12D9	7	52,209	30,55 143,10%
S26F0	83	20,832	55,25 250,97%
S11M0	97	27,845	51,80 242,90%

### Lecaps ARS

Lecaps ARS	Days	Amt Out.	Coupon**	Price	TIR	MD	Maturity
S3059	116	44,038	3,45%	99,75	515,14%	0,04	30/03/2020
S1109	125	62,000	4,00%	72,34	484,58%	0,04	08/04/2020
S3109	145	40,000	3,35%	90,50	397,67%	0,06	28/04/2020
S15N9	160	45,250	4,25%	70,09	356,51%	0,08	13/05/2020
S28F0	175	23,753	2,65%	74,82	367,25%	0,09	28/05/2020
S30A0	237	27,430	3,00%	84,28	258,11%	0,17	29/07/2020
S29Y0	266	45,384	3,75%	70,49	229,21%	0,21	27/08/2020
S3110	329	49,118	2,65%	70,49	179,53%	0,31	29/10/2020

\*\* Compounded monthly

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo S 03-20	A2M2	30,000	4,00%	71,18	8090,31%	0,01	06/03/2020
Boncor 20	TC20	110,400	2,25%	95,23	147,23%	0,05	28/04/2020
Bocan 24	PR13	874	2,00%	284,20	63,09%	1,35	15/03/2024
Boncor 21	TC21	57,390	2,50%	93,34	111,90%	0,99	22/07/2021
Boncor 23	TC23	28,300	4,00%	87,94	38,43%	2,43	06/03/2023
Boncor 25	TC25P	29,908	4,00%	69,60	30,06%	3,83	28/04/2025
Disc ARL 05	DICP	10,472	5,83%	801,07	18,24%	5,05	31/12/2033
Par ARL 05	PARP	2,861	1,77%	322,68	14,70%	9,26	31/12/2038
C-Par ARL 05	CUAP	23,434	3,31%	604,50	12,26%	9,40	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bonte TPM 20	TJ20	142,378	TPM+0%	44,55	1829,63%	0,06	22/06/2020

### Sovereign ARS Floating Badlar

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonar 20	AM20	16,728	BP+ 3,25%	53,53	2031,13%	0,04	01/10/2020
Bocan 22	PR15	3,074	BP+ 2,0%	82,40	334,82%	0,28	04/10/2022
Bonar Abr 22	AA22	53,625	BP+ 2,0%	50,05	204,59%	0,61	04/04/2022

### Sovereign Dual ARS Fixed Dollar - Linked

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonos Dual Feb-20	AF20	1,638	4,50%	2,054	37944,28%	0,01	13/02/2020

### Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonte S Oct 21	TO21	62,500	18,20%	35,67	141,38%	0,81	04/10/2021
Bonte S Oct 23	TO23	64,150	16,00%	24,50	108,96%	1,22	17/10/2023
Bonte S Oct 26	TO26	96,570	15,50%	24,00	86,75%	1,35	19/10/2026

### Lecaps ARS Strips

Lecaps ARS Strips	Days	Amt Out.	Price	TNA	Maturity
S12D9	7	52,209	30,55	143,10%	12/12/2019
S26F0	83	20,832	55,25	250,97%	26/02/2020
S11M0	97	27,845	51,80	242,90%	11/03/2020

### Lecaps ARS

Lecaps ARS	Days	Amt Out.	Coupon**	Price	TIR	MD	Maturity
S3059	116	44,038	3,45%	99,75	515,14%	0,04	30/03/2020
S1109	125	62,000	4,00%	72,34	484,58%	0,04	08/04/2020
S3109	145	40,000	3,35%	90,50	397,67%	0,06	28/04/2020
S15N9	160	45,250	4,25%	70,09	356,51%	0,08	13/05/2020
S28F0	175	23,753	2,65%	74,82	367,25%	0,09	28/05/2020
S30A0	237	27,430	3,00%	84,28	258,11%	0,17	29/07/2020
S29Y0	266	45,384	3,75%	70,49	229,21%	0,21	27/08/2020
S3110	329	49,118	2,65%	70,49	179,53%	0,31	29/10/2020

\*\* Compounded monthly

### Bonds

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bonar 20	AO20	2,948	8,000%	37,45	264,94%	0,35	08/10/2020
Bonos Int.21 NYL	AA21	4,497	6,875%	43,69	99,02%	0,87	22/04/2021
Bonar 24	AY24	12,583	8,750%	31,93	94,36%	0,86	07/05/2024
Bonos Int. 22 NYL	AZ22	3,250	5,625%	41,69	62,78%	1,45	26/01/2022
Bonos Int. 23 NYL	AZ23	1,750	4,625%	38,58	45,90%	2,17	11/01/2023
Bonar 25	AA25	5,555	5,750%	35,00	41,68%	2,75	18/04/2025
Bonos Int. 26 NYL	AA26	6,497	7,500%	41,86	28,96%	3,76	22/04/2026
Bonos Int. 27 NYL	AZ27	3,750	6,875%	39,14	27,72%	3,93	26/01/2027
Disc 33	DICA	5,042	8,280%	59,00	29,19%	3,57	31/12/2033
Disc 33 NYL	DICY	3,966	8,280%	74,30	22,58%	4,21	31/12/2033
Bonos Int. 28 NYL	AZ28	4,250	5,875%	37,74	24,63%	4,50	11/01/2028
Bonos Int. 28 NYL	AL28	1,000	6,625%	38,68	24,94%	4,40	06/07/2028
Bonar 37	AA37	5,562	7,625%	36,45	24,02%	4,70	20/04/2037
Bonos Int. 36 NYL	AL36	1,750	7,125%	38,46	20,91%	5,13	07/07/2036
Par 38	PARA	1,230	3,750%	37,20	15,43%	7,70	31/12/2038
Bonos Int. 46 NYL	AA46	2,750	7,625%	40,71	19,83%	5,34	22/04/2046
Par 38 NYL	PARY	5,297	3,750%	40,55	14,25%	8,02	31/12/2038
Bonos Int. 48 NYL	AE48	3,000	6,875%	37,66	20,82%	4,81	13/01/2048
Bonos Int. 17 NYL	AC17	2,603	7,125%	39,62	18,77%	5,25	28/06/2117

### Sub-Sovereign USD

Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity	
Bs. As. 21 NYL	BP21	500	10,875%	36,73	352,44%	0,12	26/01/2021
CABA. 21 NYL	CABA21	335	8,950%	65,72	16,60%	0,62	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	44,72	223,08%	0,31	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	73,51	36,91%	1,17	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	36,78	86,98%	1,12	15/02/2023
Córdoba 23 NYL	CO26	272	7,125%	52,70	30,31%	2,01	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	43,57	54,85%	1,80	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	77,73	19,05%	2,27	23/03/2023
Bs. As. 24 NYL	PBM24	1,250	9,125%	39,47	57,64%	1,82	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	LR25	300	9,750%	N.A.	N.A.	N.A.	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	71,11	19,44%	2,63	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	66,66	24,67%	2,55	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%	58,93	28,92%	2,73	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	N.A.	N.A.	N.A.	08/12/2025
Neuquén 25 NYL**	NQU25	366	7,750%	70,25	18,70%	3,28	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	65,24	20,15%	3,43	02/09/2024
Bs. As. 27 NYL	PBJ27	1,750	7,875%	38,79	35,18%	3,14	05/06/2027
CABA. 27 NYL	CABA27	890	7,500%	77,75	13,05%	4,72	01/06/2027
Bs. As. 28 NYL	BP28	490	9,625%	39,26	34,59%	3,35	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	71,41	14,02%	4,90	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	62,88	17,02%	4,86	02/08/2027
Par Bs.As. NYL	BPLD	446	4,000%	36,20	26,17%	3,57	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	
Hipocor 2020	BHCYO	281	9,750%	77,99	42,25%	0,84	30/11/2020
YPF 2021	YCAF0	1,000	8,500%	94,33	13,83%	1,16	23/03/2021
Cablevision 2021**	LCCA0	466	6,500%	94,51	10,75%	1,36	15/06/2021
Transener 2021**	OTRX9	101	9,750%	N.A.	N.A.	N.A.	15/08/2021
CGC 2021**	CPCA0	300	9,500%	78,48	25,52%	1,57	07/11/2021
Genia 2022**	GNCL0	500	8,750%	67,01	33,40%	1,60	20/01/2022
Edenor 2022**	ODN9X	176	9,750%	7			