

### Rates

Instrumento	TNA
Call 1d	72,00%
Call 7d	74,00%
Caucción 7d	41,53%
Caucción 30d	47,11%
CPD 1-30 días*	63,43%
CPD 331-360 días*	68,57%
BADLAR Priv. (>\$1mm)	60,50%
TM20 Priv. (>\$20mm)	62,75%
TPM - Lelaq 7D	84,15%
U.S. 10-YR	1,90%

\*TNA ponderada

### BCRA\$3500 USD

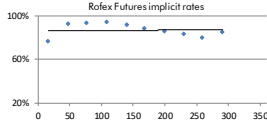
\$56,153

Days	Change	Annualized
7d	0,4%	23%
31d	-0,3%	-3%
63d	34,8%	202%
92d	28,8%	114%
184d	34,8%	69%
365d	45,1%	45%

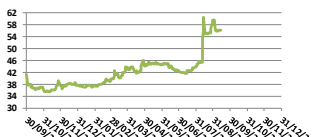
### Rofex - ARS Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op.1
SPT	13/09/2019	-	56,110				
DLR092019	30/09/2019	17	58,100	76,1%	58,20	-0,2%	713
DLR102019	31/10/2019	48	62,880	91,7%	62,53	0,6%	416
DLR112019	29/11/2019	77	67,100	92,8%	66,60	0,8%	290
DLR122019	31/12/2019	109	71,800	93,6%	70,50	1,8%	188
DLR012020	31/01/2020	140	75,660	90,8%	74,10	2,1%	53
DLR022020	30/02/2020	168	78,750	87,7%	77,50	1,6%	88
DLR032020	31/03/2020	200	82,300	85,2%	81,00	1,6%	70
DLR042020	30/04/2020	230	85,300	82,6%	84,00	1,5%	42
DLR052020	29/05/2020	259	87,700	79,3%	86,80	1,0%	2
DLR062020	30/06/2020	291	93,900	84,5%	93,00	1,0%	2

1.916

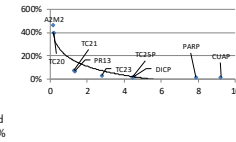


### ARS Spet



### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Gatillo \$ 03-20	A2M2	30.000	4,00%	88,00	461,87%	0,14	06/03/2020
Boncar 20	TC20	110.401	2,25%	94,00	400,02%	0,20	28/04/2020
Bocan 24 24	PR13	890	2,00%	233,00	71,73%	1,35	15/03/2024
Boncar 21	TC21	57.390	2,50%	96,10	78,54%	1,28	22/07/2021
Boncar 23	TC23	28.300	4,00%	93,38	28,18%	2,78	06/03/2023
Boncar 25	TC25P	29.908	4,00%	110,00	14,87%	4,45	28/04/2025
Disc ARL 05	DICP	10.472	5,83%	521,00	24,59%	4,53	31/12/2033
Par ARL 05	PARP	2.861	1,77%	295,00	14,50%	9,21	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	400,00	15,64%	7,89	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bonite TPM 20	TJ20	142.378	TPM+0%	55,00	959,27%	0,12	22/06/2020



Sovereign ARS Floating Badlar	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonar 20	AM20	16.728	BP+ 3,25%	61,64	505,78%	0,18	01/03/2020
Bonar 22	PR15	3.074	BP+ 0,0%	87,40	413,19%	0,24	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	40,66	459,81%	0,26	04/04/2022

Spread	Price
234,2%	234,2%

Sub-Sovereign ARS Floating Badlar	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
CABA TD C20	BDC22	3.708	BP+ 5,0%	63,71	200,41%	0,61	24/01/2022
Bocan 24 24	BDC24	22.614	BP+ 3,25%	60,48	212,11%	0,54	29/03/2024
CABA TD C24	BDC28	13.262	BP+ 3,75%	53,00	209,16%	0,62	22/02/2028
CABA TD S1 C2	PBD19	1.465	BP+ 4,0%	92,01	187,80%	0,15	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	30,00	535,32%	0,28	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	35,00	597,40%	0,20	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	42,29	996,44%	0,13	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	57,05	283,58%	0,44	23/02/2021
Mendoza 2021	PMJ21	5.219	BP+ 4,375%	50,50	262,92%	0,55	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	57,05	283,58%	0,42	22/12/2021

Spread	Price
166,4%	166,4%
141,0%	141,0%
154,2%	154,2%

Sovereign Dual ARS Fixed Dollar - Linked	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonos Dual Feb-20	AF20	1.638	4,50%	3.506,88	274,32%	0,31	13/02/2020

Sovereign ARS Fixed	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonite \$ Oct 21	TO21	62.500	18,20%	35,00	159,54%	0,66	04/10/2021
Bonite \$ Oct 23	TO23	64.150	16,00%	40,00	72,57%	1,48	17/10/2023
Bonite \$ Oct 26	TO26	96.570	15,50%	37,00	62,06%	1,67	19/10/2026



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Bonar 20	AM20	16.728	BP+ 3,25%	61,64	505,78%	0,18	01/03/2020
Bonar 22	PR15	3.074	BP+ 0,0%	87,40	413,19%	0,24	04/10/2022
Bonar Abr 22	AA22	53.625	BP+ 2,0%	40,66	459,81%	0,26	04/04/2022



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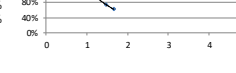


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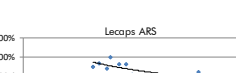


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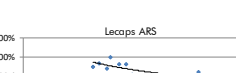


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