

### Rates

Instrumento	TNA
Call 1d	65,00%
Call 7d	84,00%
Caucción 7d	44,78%
Caucción 30d	54,07%
CPD 1-30 días*	63,43%
CPD 331-360 días*	68,57%
BADLAR Priv. (>\$1mm)	60,69%
TM20 Priv. (>\$20mm)	63,63%
TPM - Latiq 7D	85,80%
U.S. 10-YR	1,47%

\*TNA ponderada

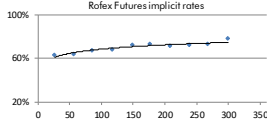
### BCRA\$3500 USD

\$55,935

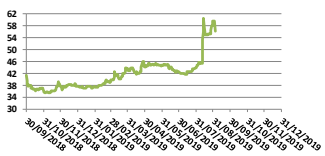
Days	Change	Annualized
7d	-3,7%	-1,92%
33d	25,1%	27,8%
62d	33,9%	200%
92d	25,0%	99%
187d	41,8%	82%
365d	42,6%	43%

### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op.1
SPT	04/09/2019	-	56,000				
DLR102019	30/09/2019	26	58,500	62,7%	57,20	2,3%	736
DLR112019	31/10/2019	57	61,550	63,5%	60,25	2,2%	369
DLR12019	29/11/2019	86	64,850	67,1%	63,90	1,5%	268
DLR12019	31/12/2019	118	68,200	67,4%	67,50	1,0%	186
DLR12020	31/01/2020	149	72,400	71,7%	72,00	0,6%	60
DLR2020	28/02/2020	177	75,800	72,9%	75,50	0,4%	90
DLR3020	30/03/2020	209	78,750	70,9%	79,00	-0,3%	70
DLR4020	30/04/2020	239	82,500	72,3%	82,50	0,0%	48
DLR5020	29/05/2020	268	85,900	72,7%	88,00	-2,4%	46
DLR6020	30/06/2020	300	91,900	78,0%	94,00	-2,2%	3

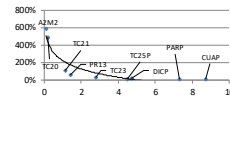


### ARS Spet



### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Galileo \$ 03-20	A2M2	30.000	4,00%	75,00	586,79%	0,13	06/03/2020
Boncor 20	TC20	110.401	2,25%	80,00	490,57%	0,18	28/04/2020
Bacon 24	PR13	890	2,00%	269,00	58,40%	1,44	15/03/2024
Boncor 21	TC21	57.390	2,50%	70,00	109,95%	1,16	22/07/2021
Boncor 23	TC23	28.300	4,00%	93,38	27,57%	2,81	06/03/2023
Boncor 25	TC25P	29.908	4,00%	110,00	14,59%	4,49	28/04/2025
Disc ARL 05	DICP	10.472	5,83%	545,00	23,17%	4,70	31/12/2033
Par ARL 05	PARP	2.861	1,77%	250,00	16,33%	8,71	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	360,00	16,95%	7,33	31/12/2045
Sovereign and corporate ARS Floating Monetary Policy							
Bonite TPM 20	TJ20	142.378	TPM+0%	38,50	1889,54%	0,06	22/06/2020

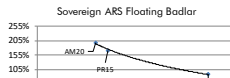


### Sovereign ARS Floating Badlar

Bond	Code	Amt Out.	BP+	Price	YTM	MD	Maturity
Bonar 20	AM20	16.728	BP+ 3,25%	53,27	632,21%	0,17	01/03/2020
Bacon 22	PR15	3.074	BP+ 0,0%	73,00	515,32%	0,21	04/10/2022
Sub-Sovereign ARS Floating Badlar	AA22	53.625	BP+ 2,0%	52,36	250,55%	0,50	04/04/2022

### Spread

198,5%
170,7%
88,4%

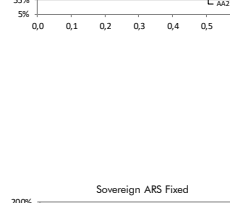


### Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
CABA TD C20	BDC22	3.708	BP+ 5,0%	67,02	169,87%	0,72	24/01/2022
CABA TD C24	BDC24	22.614	BP+ 3,25%	68,00	158,89%	0,74	29/03/2024
CABA TD C23	BDC28	13.262	BP+ 3,75%	56,00	172,02%	0,75	22/02/2028
PBA TD S1 C2	PBD19	1.465	BP+ 4,0%	90,15	171,02%	0,17	06/12/2019
PBA TD 2022	PBY22	15.182	BP+ 3,83%	28,25	515,36%	0,31	31/05/2022
PBA TD 2025	PBA25	30.000	BP+ 3,75%	34,00	532,59%	0,23	14/04/2025
Rio Negro 2020	RN20	1.800	BP+ 5,0%	98,40	111,99%	0,50	06/07/2020
Neuquén 2021	BNF21	1.912	BP+ 5,0%	62,37	219,61%	0,53	23/02/2021
Mendoza 2021	PMJ21	5.219	BP+ 4,375%	71,10	200,86%	0,54	09/06/2021
Salta 2021	SA21	400	BP+ 5,0%	62,05	219,61%	0,54	22/12/2021

### Spread

53,9%
48,7%
56,8%
54,5%
170,7%
175,0%
24,0%
76,0%
68,0%
76,0%



### Sovereign Dual ARS Fixed Dollar - Linked

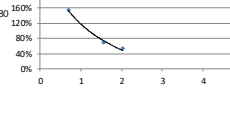
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonos Dual Feb-20	AF20	1.638	4,50%	3.500,00	241,85%	0,34	13/02/2020

### Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonite \$ Oct 21	TO21	62.500	18,20%	34,98	153,67%	0,70	04/10/2021
Bonite \$ Oct 23	TO23	64.150	16,00%	41,00	69,17%	1,56	17/10/2023
Bonite \$ Oct 26	TO26	96.570	15,50%	42,47	51,98%	2,02	19/10/2026

### Spread

118,5%
60,1%
46,6%

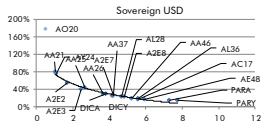


### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign USD \* Bloomberg Clean Price

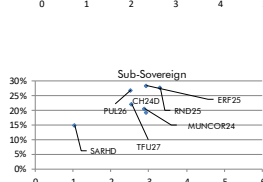
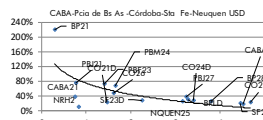
Bonar 20	AO20	2.948	8,000%	39,80	179,11%	0,51	08/10/2020
Bonos Int.21 NYL*	AA21	4.497	6,875%	44,71	79,50%	1,04	22/04/2021
Bonar 24	AY24	12.583	8,750%	34,60	77,28%	1,07	07/05/2024
Bonos Int. 22 NYL*	A2E2	3.250	5,625%	41,68	56,30%	1,69	26/01/2022
Bonos Int. 23 NYL*	A2E3	1.750	4,625%	40,31	40,64%	2,45	11/01/2023
Bonar 25	AA25	5.555	5,750%	33,25	43,77%	2,67	18/04/2025
Bonos Int. 26 NYL*	AA26	6.497	7,500%	40,71	29,16%	3,65	22/04/2026
Bonos Int. 27 NYL*	A2E7	3.750	6,875%	39,60	26,92%	4,21	26/01/2027
Disc 33 NYL*	DIC3	5.042	8,500%	55,60	29,08%	3,80	31/12/2033
Disc 33 NYL**	DICY	3.966	8,280%	44,35	25,00%	4,18	31/12/2033
Bonos Int. 28 NYL*	A2E8	4.250	5,875%	39,38	23,26%	4,84	11/01/2028
Bonos Int. 28 NYL**	AL28	1.000	6,625%	39,25	24,25%	4,69	06/07/2028
Bonar 37	AA37	5.562	7,625%	36,60	25,17%	4,24	20/04/2037
Bonos Int. 36 NYL*	AL36	1.750	7,125%	40,15	20,00%	5,57	07/07/2036
Par 38	PARA	1.230	3,750%	35,60	16,28%	7,30	31/12/2038
Bonos Int. 46 NYL*	AA46	2.750	7,625%	41,59	19,40%	5,22	22/04/2046
Par 38 NYL*	PARY	5.297	3,750%	38,28	14,66%	7,76	31/12/2038
Bonos Int. 48 NYL*	AE48	3.000	6,875%	40,66	17,85%	5,91	13/01/2048
Bonos Int. 17 NYL*	AC17	2.603	7,125%	41,10	18,06%	5,58	28/06/2117



### Sub-Sovereign USD\*

Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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BS. As. 21 NYL	BP21	500	10,875%	45,18	219,82%	0,30	26/01/2021
CABA. 21 NYL	CABA21	335	8,950%	81,38	36,90%	0,74	19/02/2021
Neuquen 21 NYL	NRH2	48	8,750%	98,06	10,50%	0,83	26/04/2021
Salta 22 NYL	SARH2	60	5,000%	94,75	14,98%	1,06	16/03/2022
BS. As. PBJ 21 NYL	PBJ21	900	9,950%	59,01	74,15%	0,77	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	79,85	22,56%	1,48	10/06/2021
BS. As. 23 NYL	PBF23	750	6,500%	36,90	71,05%	1,42	15/02/2023
Córdoba 26	CO26	272	7,125%	46,03	46,71%	1,61	27/10/2026
Juliy 22 NYL	JUS22	210	8,625%	56,56	34,53%	2,09	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	63,76	26,28%	2,26	23/03/2023
BS. As. 24 NYL	PBM24	1.250	9,125%	30,90	66,44%	1,65	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	57,47	30,17%	2,57	08/07/2024
Chaco 24 NYL	CH24D	250	3,75%	75,05	19,53%	2,93	19/08/2024
La Rioja 25 NYL	RIF25	300	7,50%	47,91	39,30%	2,39	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	70,16	22,29%	2,55	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	50,60	35,30%	2,38	20/05/2024
Mun. Cord 24 NYL	MUNCOR24	150	8,875%	68,13	20,78%	2,88	23/09/2024
Chubut 26 NYL	PUL26	650	7,50%	59,93	27,04%	2,52	27/07/2026
Entre Rios 25 NYL	ERF25	500	7,50%	55,06	28,65%	2,95	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,50%	49,22	27,88%	3,31	08/12/2025
Neuquen 25 NYL	NQUEN25	366	7,000%	58,56	23,68%	3,16	27/10/2025
Córdoba 24 NYL**	CO24D	510	7,450%	49,56	27,76%	3,40	02/09/2024
BS. As. 27 NYL	PBJ27	1.750	7,875%	32,17	37,25%	3,24	15/06/2027
Salta 27 NYL	CABA27	890	7,500%	67,17	16,15%	4,53	01/06/2027
BS. As. 28 NYL	BP28	400	9,625%	50,25	25,77%	3,79	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	53,92	19,85%	4,46	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	47,73	21,98%	4,68	02/08/2027
Par Bs.As. NYL	BPLD	446	4,000%	30,97	29,90%	3,29	15/05/2035



### Corporate USD\*

Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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IRSA Inv. 2019**	RSC80	133	7,000%	100,23	-20,68%	0,01	09/09/2019
Pan Am 2021	OPNS1	333	7				