

Rates

Instrumento	TNA	
Call 1d	30,00%	
Call 7d	31,00%	
Caucción 7d	30,00%	26/03/2020
Caucción 30d	34,50%	

BADLAR Priv. (>\$1mm)	29,31%	25/03/2020
TMO Priv. (>\$20mm)	29,94%	
TFM - Leliq 7D	38,00%	26/03/2020

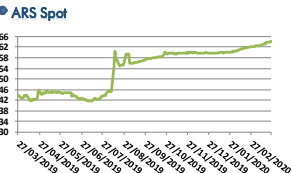
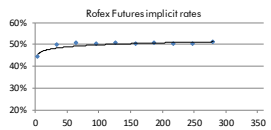
*TNA ponderada

BCRAA3500 USD

Days	Change	Annualized
9d	1,7%	68%
29d	3,5%	44%
62d	6,9%	41%
91d	7,2%	29%
182d	12,3%	25%
366d	51,7%	52%

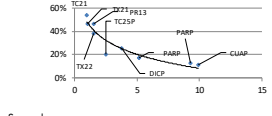
Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op.
SPOT	26/03/2020	-	64,229				
DLR032020	30/03/2020	4	64,540	44,2%	64,47	0,1%	426
DLR042020	30/04/2020	35	67,300	49,9%	67,56	-0,4%	625
DLR052020	29/05/2020	64	69,920	50,5%	70,60	-1,0%	324
DLR062020	30/06/2020	96	72,700	50,1%	73,80	-1,5%	168
DLR072020	31/07/2020	127	75,500	50,4%	76,85	-1,8%	102
DLR082020	31/08/2020	158	78,200	50,2%	79,45	-1,6%	83
DLR092020	30/09/2020	188	81,000	50,7%	82,40	-1,7%	16
DLR102020	30/10/2020	218	83,400	50,0%	84,80	-1,7%	4
DLR112020	30/11/2020	249	86,250	50,3%	88,00	-2,0%	3
DLR122020	31/12/2020	280	89,250	50,8%	91,25	-2,2%	0



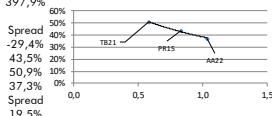
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bocon 24	PR13	874	2,00%				



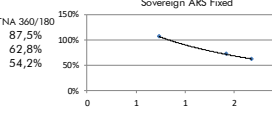
Sovereign and corporate ARS Floating Monetary Policy

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Boncor 20	TC20	110,401	2,25%	212,00	#####	0,00	28/04/2020
Boncor 07-21	TC21	7,557	1,00%	195,50	53,73%	1,01	22/07/2021
Boncor 08-21	TX21	40,756	2,50%	63,60	46,88%	1,09	05/08/2021
Boncor 24	PR13	874	2,00%	395,00	38,46%	1,52	15/03/2024
Boncor 03-22	TX22	59,370	1,20%	49,09	46,41%	1,57	18/03/2022
Boncor 23	TC23	28,300	4,00%	155,00	20,32%	2,50	06/03/2023
Boncor 25	TC25P	29,908	4,00%	108,16	25,33%	3,80	28/04/2025
Disc ARL 05	DICP	10,472	5,83%	940,00	17,41%	5,16	31/12/2033
Par ARL 05	PARP	2,861	1,77%	519,90	11,23%	9,89	31/12/2038
C-Par ARL 05	CUAP	23,434	3,31%	650,00	12,73%	9,30	31/12/2045



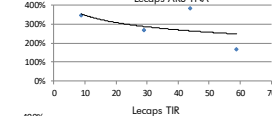
Dual Linked

Bond	Code	Amt Out.	Price	TNA	Days	Maturity
Gilro AF20	AF20	1,473	2,976,0	147,86%	184	30/09/2020



Lecaps ARS

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonle S Oct 21	TO21	62,500	18,20%	55,94	106,70%	0,73	04/10/2021
Bonle S Oct 23	TO23	64,150	16,00%	43,26	72,65%	1,42	17/10/2023
Bonle S Oct 26	TO26	96,570	15,50%	38,54	61,50%	1,68	19/10/2026



Lecaps ARS

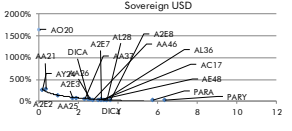
Bond	Code	Amt Out.	Coupon**	Price	TIR	MD	Maturity
S28F0	59	21,186	2,65%	100,00	328,03%	0,04	28/05/2020
S30A0	121	27,430	3,00%	122,54	299,12%	0,07	29/07/2020
S29Y0	150	45,384	3,75%	101,66	240,53%	0,11	27/08/2020
S31L0	213	49,118	2,65%	93,00	206,36%	0,18	29/10/2020

Lecaps ARS

Bond	Code	Amt Out.	BP +	Price	Spread	MD	Maturity
S03A0	4	16,487	2,00%	108,68	52,97%	0,01	03/04/2020
S28Y0	59	7,000	1,75%	99,96	54,25%	0,16	28/05/2020
S28G0	84	24,609	3,00%	99,08	53,15%	0,23	22/06/2020
S18S0	151	35,730	4,00%	87,59	49,73%	0,47	18/08/2020
S22D0	267	47,624	5,50%	80,35	46,52%	0,73	22/10/2020

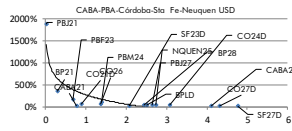
Bonds

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bonar 20	AO20	2,948	8,000%	26,90	1636,27%	0,05	08/10/2020
Bonos Int.21 NYL	AA21	4,497	6,875%	29,85	279,39%	0,39	22/04/2021
Bonar 24	AY24	12,583	8,750%	25,60	268,48%	0,20	07/05/2024
Bonos Int. 22 NYL	AZ22	3,250	5,625%	27,62	126,48%	1,01	26/01/2022
Bonos Int. 23 NYL	AZ23	1,750	4,625%	27,68	74,77%	1,74	11/01/2023
Bonar 25	AA25	5,555	5,750%	24,00	68,57%	1,94	18/04/2025
Bonos Int. 26 NYL	AA26	6,497	7,500%	28,84	46,98%	2,64	22/04/2026
Bonos Int. 27 NYL	AZ27	3,570	6,875%	26,63	41,88%	3,18	26/01/2027
Disc 33	DICA	5,042	8,280%	36,30	46,79%	2,55	31/12/2033
Disc 33 NYL	DICY	3,046	8,280%	53,50	31,65%	3,48	31/12/2033
Bonos Int. 28 NYL	AZ28	4,250	5,875%	25,77	36,74%	3,64	11/01/2028
Bonos Int. 28 NYL	AL28	1,000	6,625%	26,23	37,77%	3,44	06/07/2028
Bonar 37	AA37	5,562	7,625%	23,75	41,57%	2,36	20/04/2037
Bonos Int. 36 NYL	AL36	1,750	7,125%	25,63	32,88%	3,33	07/07/2036
Par 38	PARA	1,230	3,750%	25,90	22,17%	5,76	31/12/2038
Bonos Int. 46 NYL	AA46	2,750	7,625%	22,29	34,33%	2,76	22/04/2046
Par 38 NYL	PARY	5,297	3,750%	30,10	19,46%	6,38	31/12/2038
Bonos Int. 48 NYL	AE48	3,000	6,875%	23,61	33,40%	3,03	13/01/2048
Bonos Int. 17 NYL	AC17	2,733	7,125%	26,00	31,50%	3,16	28/06/2117



Sub-Sovereign USD

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	11,27	348,74%	0,28	26/01/2021
CABA. 21 NYL	CABA21	335	8,950%	30,87	23,28%	0,78	19/02/2021
Bs. As. PBJ 21 NYL**	PBJ21	900	9,950%	32,59	1870,88%	0,02	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	66,51	56,16%	0,86	15/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	26,15	164,81%	0,68	15/02/2023
Córdoba 23 NYL**	CO26	272	7,125%	37,50	54,62%	1,36	27/07/2026
Jujuy 22 NYL	JUS22	210	8,625%	48,23	51,05%	1,73	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	28,70	19,02%	2,07	23/03/2023
Bs. As. 24 NYL	PBM24	1,250	9,125%	25,80	95,39%	1,39	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	49,39	43,81%	2,02	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	40,71	53,29%	1,96	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	39,23	57,89%	1,80	24/02/2025
T.Fueyo 27 NYL	TFU27	190	8,950%	71,03	19,11%	2,52	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	71,55	24,64%	2,27	20/05/2024
Mun. Cord 24 NYL	MUNCOR2	150	8,750%	34,76	56,47%	2,04	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	59,60	32,05%	2,03	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	55,84	31,56%	2,58	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	33,50	48,57%	2,43	08/12/2025
Neuquén 25 NYL**	NQ25D	366	7,500%	58,22	27,92%	2,73	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	50,56	29,35%	3,08	02/09/2024
Bs. As. 27 NYL**	PBJ27	1,750	7,875%	27,44	48,39%	2,63	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	64,94	18,57%	4,10	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	32,36	46,83%	2,43	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	83,19	11,51%	4,77	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	45,75	24,46%	4,30	02/08/2027
Par Bs. As. NYL	BPLD	446	4,000%	29,18	37,65%	2,51	15/05/2035



Corporate USD*

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Pan Am 2021	OPN21	333	7,875%	87,60	14,23%	0,53	07/05/2021
Hipotecario 2020	BHYC0	281	7,50%	65,03	108,86%	0,47	30/11/2020
YPF 2021	YFCAF0	1,000	9,500%	95,77	10,08%	0,91	23/03/2021
Telecom 2021**	LCA0A	466	6,500%	84,07	23,38%	1,04	15/06/2021
Transener 2021**	OTR21	101	9,750%	84,33	25,05%	1,16	15/08/2021
CGC 2021**	CPCA0	300	9,500%	77,43	29,69%	1,26	07/11/2021
Geneia 2022**	GNCL0	500	8,750%	60,47	46,30%	1,33	20/01/2022
ODN2022**	ODN29	176	9,750%	64,57	32,92%	1,83	25/10/2022
Cliso 2023**	CLISO	300	9,500%	37,97	55,30%	1,97	20/07/2023
AYSA 2023**	AYSA23	500	6,625%	52,06	37,19%	2,11	01/02/2023
Tepetrol 2022**	TTCT0	500	4,875%	98,21	5,67%	2,46	12/12/2022
Albans 2023**	GMFRO	336	9,625%	63,78	28,46%	2,40	27/07/2023
AA2000 2027**	AERA0	375	6,875%	54,77	35,14%	1,97	01/02/2027
IRSA Prop. 2023**	RFC20	360	8,750%	73,11	22,55%	2,36	23/03/2023
Cresud 2023	CSDC0	113	6,500%	76,63	18,26%	2,40	16/02/2023
YPF 2024	YFCL0	1,325	8,750%	97,39	10,08%	2,02	04/04/2024
Pampa 2023**	PTST0	491	7,375%	64,98	24,37%	2,54	21/07/2023
Arcor 2023**	RCC90	500	6,000%	74,30			