

Rates

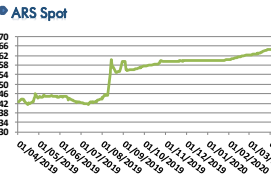
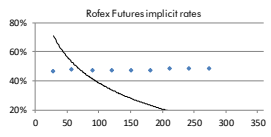
Instrumento	TNA	01/04/2020
Caución 7d	19,99%	
Caución 30d	27,49%	
BADLAR Priv. (>\$1mm)	27,56%	30/03/2020
TM20 Priv. (>\$20mm)	27,00%	
TPM - Leliq 7D	38,00%	01/04/2020

BCRAA3500 USD

Days	Change	Annualized
12d	1,2%	36%
33d	3,7%	41%
61d	7,0%	42%
93d	7,7%	30%
183d	11,8%	24%
366d	50,7%	51%

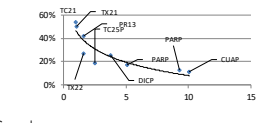
Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op.
SPOT	01/04/2020	-	64,529				
DLR042020	30/04/2020	29	66,900	46,2%	66,98	-0,1%	689
DLR052020	29/05/2020	58	69,400	47,5%	69,35	0,1%	355
DLR062020	30/06/2020	90	71,950	46,6%	71,90	0,1%	196
DLR072020	31/07/2020	121	74,600	47,1%	74,49	0,1%	99
DLR082020	31/08/2020	152	77,210	47,2%	76,85	0,5%	111
DLR092020	30/09/2020	182	79,650	47,0%	79,40	0,3%	20
DLR102020	30/10/2020	212	82,500	47,9%	81,90	0,7%	10
DLR112020	30/11/2020	243	85,250	48,2%	84,65	0,7%	3
DLR122020	31/12/2020	274	88,000	48,5%	87,40	0,7%	0
DLR012021	29/01/2021	303	0,000	###	0,00	###	0



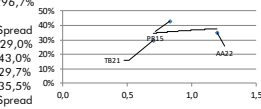
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Boncor 20	TC20	110.401	2,25%	232,00	7832,30%	0,00	28/04/2020
Boncor 07-21	TC21	7.557	1,00%	196,30	54,25%	1,00	22/07/2021
Boncor 08-21	TX21	40.756	2,50%	61,99	50,63%	1,06	05/08/2021
Boncor 24	PR13	874	2,00%	459,00	26,73%	1,63	15/03/2024
Boncor 03-22	TX22	59.370	1,20%	52,50	41,97%	1,60	18/03/2022
Boncor 23	TC23	28.300	4,00%	160,00	19,18%	2,50	06/03/2023
Boncor 25	TC25P	29.908	4,00%	108,80	25,31%	3,79	28/04/2025
Disc ARL 05	DICP	10.472	5,83%	930,0	17,74%	5,11	31/12/2033
Par ARL 05	PARP	2.861	1,77%	500,00	11,44%	10,07	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	650,00	12,79%	9,26	31/12/2045



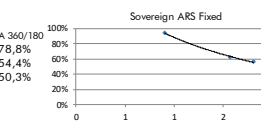
Sovereign and corporate ARS Floating Monetary Policy

Bond	Code	Amt Out.	Coupon	Price	TNA	Days	Maturity
Sovereign ARS Floating Bondler							
Bonte TPM 20	TJ20	142.378	TPM+0%	63,99	1047,86%	0,06	22/06/2020
Corporate ARS Floating Bondler							
Bonar Abr 22	TB21	1.344	1,00%	70,75	93,96%	0,83	05/08/2021
Boccon 22	PR15	4.712	0,00%	126,00	72,87%	0,70	04/10/2022
Bonar Abr 22	AA22	53.625	2,00%	63,63	81,86%	1,20	04/04/2022
Sub-Sovereign ARS Floating Bondler							
CABA TD C20	BDC22	3.708	5,00%	89,62	59,13%	1,11	24/01/2022
CABA ID C24	BDC24	22.614	3,25%	70,48	59,93%	1,79	29/03/2024
CABA TD C23	BDC29	13.262	3,75%	68,44	61,86%	1,83	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	61,02	95,29%	1,11	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	61,22	82,50%	1,33	14/04/2025
Rio Negro 2020	RN20	1.800	5,00%	99,75	106,71%	0,18	06/07/2020
Nuequén 2021	BNF21	1.912	5,00%	99,84	48,26%	0,51	23/02/2021
Mendoza 2021	PMJ21	5.219	4,375%	84,65	67,52%	0,84	09/06/2021
Salta 2021	SA21	400	5,00%	82,73	60,94%	1,14	22/12/2021



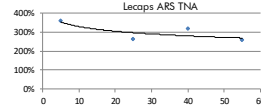
Dual Linked

Bond	Code	Amt Out.	Price	TNA	Days	Maturity
Gililo AF20	AF20	1.473	3,270,0	152,79%	180	30/09/2020



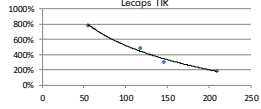
Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonte \$ Oct 21	TO21	62.500	18,20%	51,35	94,27%	0,91	04/10/2021
Bonte \$ Oct 23	TO23	64.150	16,00%	49,50	61,85%	1,57	17/10/2023
Bonte \$ Oct 26	TO26	96.570	15,50%	41,53	56,60%	1,82	19/10/2026



Lecaps ARS

Bond	Code	Amt Out.	Coupon**	Price	TIR	MD	Maturity
S1109		26.423	4,00%	82,56	357,54%	5	08/04/2020
S1309		15.974	3,35%	94,68	262,46%	25	28/04/2020
S15N9		24.000	4,25%	67,17	318,47%	40	13/05/2020
S28F0		20.915	2,65%	92,65	256,42%	55	28/05/2020



Lecaps ARS

Bond	Code	Days	Amt Out.	Coupon**	Price	TIR	MD	Maturity
S28F0		55	21.186	2,65%	92,65	789,64%	0,02	28/05/2020
S30A0		117	27.430	3,00%	113,64	486,56%	0,04	29/07/2020
S29Y0		146	45.384	3,75%	98,22	302,28%	0,09	27/08/2020
S31L0		209	49.118	2,65%	97,36	192,35%	0,18	29/10/2020

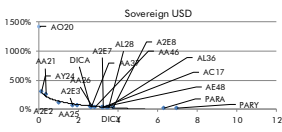
** Compounded monthly

Lebads ARS

Bond	Code	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
S28Y0		55	7.000	1,75%	98,19	82,44%	0,15	28/05/2020
S22D0		80	24.609	3,00%	96,29	78,30%	0,22	22/06/2020
S28G0		147	13.318	2,00%	84,51	67,65%	0,40	28/08/2020
S18S0		168	35.730	4,00%	80,86	75,28%	0,46	18/09/2020
S22D0		263	47.624	5,50%	72,50	66,42%	0,72	22/10/2020

Bonds

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sovereign USD							
Bonar 21	AO20	2.948	8,000%	29,46	1419,70%	0,06	08/10/2020
Bonos Int.21 NYL	AA21	4.497	6,875%	31,69	261,13%	0,40	22/04/2021
Bonar 24	AY24	12.583	8,7500%	25,01	300,76%	0,17	30/05/2024
Bonos Int. 22 NYL	AZ22	3.250	5,625%	29,10	120,57%	1,02	26/01/2022
Bonos Int. 23 NYL	AZ23	1.750	4,625%	28,82	72,28%	1,76	11/01/2023
Bonar 25	AA25	5.555	5,750%	25,40	65,31%	1,99	18/04/2025
Bonos Int. 26 NYL	AA26	6.497	7,500%	30,39	44,84%	2,72	22/04/2026
Bonos Int. 27 NYL	AZ27	3.750	6,875%	28,21	39,93%	3,27	26/01/2027
Disc 33	DICA	5.042	8,280%	38,20	44,65%	2,65	31/12/2033
Disc 33 NYL	DICY	3.046	8,280%	53,70	31,63%	3,47	31/12/2033
Bonos Int. 28 NYL	AZ28	4.250	5,875%	27,65	34,66%	3,78	11/01/2028
Bonos Int. 28 NYL	AL28	1.000	6,625%	27,88	35,86%	3,57	06/07/2028
Bonar 37	AA37	5.562	7,625%	26,00	37,53%	2,66	20/04/2037
Bonos Int. 36 NYL	AL36	1.750	7,125%	26,75	31,55%	3,48	07/07/2036
Par 38	PARA	1.230	3,750%	25,00	21,52%	6,94	31/12/2038
Bonos Int. 46 NYL	AA46	2.750	7,625%	28,17	33,17%	2,86	22/04/2046
Par 38 NYL	PARY	5.297	3,750%	29,90	18,59%	7,00	31/12/2038
Bonos Int. 48 NYL	AE48	3.000	6,875%	24,97	31,47%	3,21	13/01/2048
Bonos Int. 17 NYL	AC17	2.733	7,125%	27,00	30,28%	3,28	28/06/2117



Sub-Sovereign USD

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	11,08	368,76%	0,27	26/01/2021
CABA. 21 NYL	CABA21	335	8,950%	30,92	23,35%	0,77	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	29,81	3298,09%	0,01	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	66,04	58,06%	0,87	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	26,20	166,76%	0,66	15/02/2023
Córdoba 23 NYL	CO26	272	7,125%	38,00	53,86%	1,37	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	48,45	51,05%	1,72	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	78,60	19,18%	2,06	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	25,92	65,65%	1,38	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	49,11	44,38%	2,00	08/07/2024
Chacco 24 NYL	CH24D	250	9,375%	32,55	68,57%	1,74	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	39,60	57,59%	1,80	24/02/2025
T.Fuejo 27 NYL	TFU27	190	8,950%	64,13	23,84%	2,32	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	47,55	47,63%	1,87	20/05/2024
Mun. Cord 24 NYL	MUNCOR2	150	8,750%	34,82	56,65%	2,03	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	57,94	33,84%	1,98	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	55,91	31,64%	2,57	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	33,58	48,68%	2,42	08/12/2025
Nuequén 25 NYL**	NIQUE25	366	7,500%	58,65	27,86%	2,73	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	44,02	35,02%	2,92	02/09/2024
Bs. As. 27 NYL	PBJ27	1.750	7,875%	27,86	48,21%	2,63	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	65,32	18,46%	4,10	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	32,43	46,93%	2,42	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	83,05	11,57%	4,75	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	45,51	24,66%	4,28	02/08/2027
Par Bs.As. NYL	BPLD	446	4,000%	29,67	37,04%	2,53	15/05/2035

