

Rates

Instrumento	TNA	
Caución 7d	15,13%	08/04/2020
Caución 30d	20,06%	
BADLAR Priv. (>\$1mm)	23,06%	07/04/2020
TM20 Priv. (>\$20mm)	21,81%	08/04/2020
TPM - Leliq 7D	38,00%	08/04/2020

*TNA ponderada

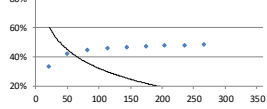
BCRAA3500 USD

Days	Change	Annualized
7d	1,0%	51%
33d	4,3%	48%
61d	7,2%	43%
91d	8,9%	36%
183d	12,7%	25%
366d	48,8%	49%

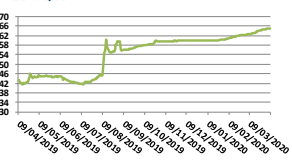
Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	08/04/2020	-	65,160				
DLR042020	30/04/2020	22	66,460	33,1%	66,52	-0,1%	673
DLR052020	29/05/2020	51	68,950	41,6%	69,10	-0,2%	374
DLR062020	30/06/2020	83	71,750	44,5%	71,85	-0,1%	248
DLR072020	31/07/2020	114	74,500	45,9%	74,45	0,1%	83
DLR082020	31/08/2020	145	77,100	46,1%	77,05	0,1%	123
DLR092020	30/09/2020	175	79,760	46,7%	79,83	-0,1%	64
DLR102020	30/10/2020	205	82,500	47,4%	82,35	0,2%	7
DLR112020	30/11/2020	236	85,300	47,8%	85,35	-0,1%	12
DLR122020	31/12/2020	267	88,100	48,1%	88,25	-0,2%	1
DLR012021	29/01/2021	296	0,000	###	0,00	###	0

Rofex Futures implicit rates



ARS Spot



Bonds

Bond	Code	Amt.Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Boncor 20	TC20	110,401	2,25%	221,00	###	0,00	28/04/2020
Boncor 07-21	TC21	7,557	1,00%	184,50	64,59%	0,94	22/07/2021
Boncor 08-21	TX21	40,756	2,50%	59,95	56,73%	1,01	05/08/2021
Bocora 03-22	PR13	874	2,00%	459,00	27,73%	1,59	15/03/2024
Boncor 03-22	TX22	59,370	1,20%	57,90	36,00%	1,61	18/03/2022
Boncor 23	TC23	28,300	4,00%	157,00	20,50%	2,46	06/03/2023
Boncor 25	TC25P	29,908	4,00%	110,11	27,54%	3,76	28/04/2025
Disc ARL 05	DICP	10,472	5,83%	91,60	18,30%	5,01	31/12/2033
Par ARL 05	PARP	2,861	1,77%	428,00	13,21%	9,60	31/12/2038
C-Par ARL 05	CUAP	23,434	3,31%	650,00	12,89%	9,18	31/12/2045

Sovereign and corporate ARS Floating Bond Policy							
Bonte TPM 20	TJ20	142,378	TPM+0%	59,16	2465,41%	0,03	22/06/2020
Sovereign ARS Floating Bailor							
Boncor Abr 22	TB21	1,344	1,00%	66,50	104,34%	0,79	05/08/2021
Boncor 22	PR15	4,314	0,00%	94,00	80,06%	0,84	04/10/2022
Boncor Abr 22	AA22	53,625	2,00%	62,50	80,76%	1,20	04/04/2022
Sub-Sovereign ARS Floating Bailor							
CABA TD C20	BDC22	3,708	5,00%	87,70	59,36%	1,09	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	67,04	59,88%	1,80	29/03/2024
CABA TD C23	BDC23	13,262	3,75%	70,17	55,54%	1,98	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	60,29	93,42%	1,11	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	41,42	100,96%	1,33	14/04/2025
Rio Negro 2020	RN20	1,800	5,00%	100,22	38,15%	0,21	06/07/2020
Neuquén 2021	BNF21	1,912	5,00%	99,82	47,84%	0,49	23/02/2021
Mendoza 2021	PMJ21	5,219	4,375%	83,20	68,57%	0,82	09/06/2021
Salta 2021	SA21	400	5,00%	81,89	59,63%	1,13	22/12/2021

1.584

Dual Linked	Code	Amt.Out.	Price	TNA	Days	Maturity
Gilro AF20	AF20	1,473	2,775,0	166,44%	169	30/09/2020

Sovereign ARS Fixed

Bond	Code	Amt.Out.	Coupon	Price	YTM	MD	Maturity
Bonte \$ Oct 21	TO21	62,500	18,20%	48,30	106,81%	0,84	04/10/2021
Bonte \$ Oct 23	TO23	64,150	16,00%	49,75	62,61%	1,54	17/10/2023
Bonte \$ Oct 26	TO26	96,570	15,50%	42,01	56,74%	1,79	19/10/2026

Lecaps ARS

Lecaps ARS	Amt.Out.	Coupon**	Price	TNA	Days	Maturity
S1109	26,423	4,00%	0,00	#IDV/01	-6	08/04/2020
S3109	15,974	3,35%	98,43	297,25%	14	28/04/2020
S15N9	24,000	4,25%	73,43	264,24%	29	13/05/2020
S28F0	20,915	2,65%	98,05	240,63%	44	28/05/2020

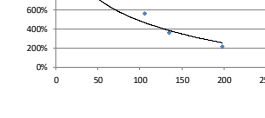
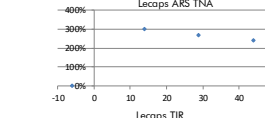
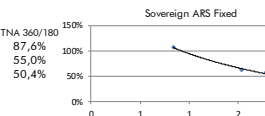
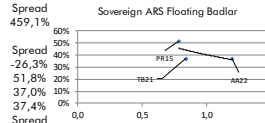
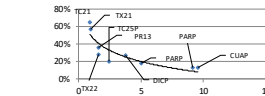
Lecaps ARS

Lecaps ARS	Days	Amt.Out.	Coupon**	Price	TIR	MD	Maturity
S28F0	44	21,186	2,65%	98,05	727,18%	0,01	28/05/2020
S30A0	106	27,430	3,00%	114,80	560,79%	0,04	29/07/2020
S29Y0	135	45,384	3,75%	96,75	363,04%	0,07	27/08/2020
S3110	198	49,118	2,65%	95,74	216,98%	0,16	29/10/2020

** Compounded monthly

Lecaps ARS

Lecaps ARS	Days	Amt.Out.	BP +	Price	Spread	MD	Maturity
S28Y0	44	7,000	1,75%	100,59	79,29%	0,12	28/05/2020
S2210	69	24,609	3,00%	98,58	76,28%	0,19	22/06/2020
S28G0	136	13,318	2,00%	84,50	74,53%	0,37	28/08/2020
S1850	157	35,730	4,00%	83,75	71,67%	0,43	18/09/2020
S22D0	252	47,624	5,50%	76,75	60,75%	0,69	22/12/2020



Bonds

Bond	Code	Amt.Out.	Coupon	Price*	YTM	MD	Maturity
Sovereign ext. law USD							
Bonos Int.21 NYL	AA21	4,497	6,875%	32,98	260,65%	0,39	22/04/2021
Bonos Int.22 NYL	AZE2	3,250	5,625%	30,68	116,62%	1,02	26/01/2022
Bonos Int.23 NYL	AZE3	1,750	4,625%	30,03	70,49%	1,75	11/01/2023
Bonos Int.24 NYL	AA26	6,497	7,500%	30,48	45,21%	2,42	22/04/2024
Bonos Int.46 NYL	AA46	2,750	7,625%	28,90	32,49%	2,90	22/04/2046
Bonos Int.27 NYL	AZE7	3,750	6,875%	28,57	39,83%	3,25	26/01/2027
Bonos Int.48 NYL	AE48	3,000	6,875%	25,62	30,85%	3,26	13/01/2048
Bonos Int.17 NYL	AC17	2,733	7,125%	27,43	30,01%	3,28	28/06/2117
Disc 33 NYL	DICY	3,046	8,280%	55,00	31,12%	3,48	31/12/2033
Bonos Int.36 NYL	AL36	1,750	7,125%	27,23	31,25%	3,50	07/07/2036
Bonos Int.28 NYL	AL28	1,000	6,625%	28,89	35,01%	3,61	06/07/2028
Bonos Int.28 NYL	AZE8	4,250	8,875%	28,25	34,38%	3,78	11/01/2028
Par 38 NYL	PARY	5,297	3,750%	30,20	18,51%	6,99	31/12/2038

Sovereign Arg. law USD							
Bonar 20	AO20	3,046	8,280%	24,30	1904,91%	0,05	08/10/2020
Bonar 24	AY24	1,750	7,125%	22,70	509,18%	0,88	07/05/2024
Bonar 25	AA25	1,000	6,625%	22,70	73,80%	1,82	18/04/2025
Disc 33	DICA	4,250	8,875%	34,00	50,81%	2,33	31/12/2033
Bonar 37	AA37	5,297	3,750%	22,20	44,72%	2,13	20/04/2037
Par 38	PARA	5,297	3,750%	22,20	23,78%	5,84	31/12/2038

Sub-Sovereign USD							
Bs. As. 21 NYL	BP21	500	10,875%	11,35	382,88%	0,25	26/01/2021
CABA. 21 NYL	CABA21	335	8,950%	31,47	21,68%	0,75	19/02/2021
Bs. As. PJU 21 NYL	PBJ21	900	9,950%	30,24	5590,26%	0,01	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	49,81	107,90%	0,70	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	26,47	171,16%	0,64	15/02/2023
Córdoba 23 NYL	CO26	272	7,125%	39,00	52,70%	1,37	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	48,96	51,20%	1,70	20/09/2022
Sa Fe 23 NYL**	SF23D	250	7,000%	78,56	19,50%	2,02	23/03/2023
Bs. As. 24 NYL	PBM24	1,250	9,125%	26,96	93,81%	1,37	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	43,71	52,33%	1,86	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	33,00	68,73%	1,72	19/08/2024
La Rioja 25 NYL	RF25	300	9,750%	32,97	72,20%	1,58	24/02/2025
T.Rufo 27 NYL	TFU27	190	8,950%	54,81	32,42%	1,99	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	47,50	48,45%	1,83	20/05/2024
Mun. Cord 24 NYL	AUNCOR2	150	8,75%	35,07	57,04%	2,00	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	51,88	41,25%	1,78	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	59,60	29,19%	2,60	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	36,14	45,66%	2,48	08/12/2025
Córdoba 24 NYL**	CO24D	366	7,500%	52,85	32,62%	2,57	25/04/2025
Bs. As. 27 NYL**	PBJ27	1,750	7,875%	28,16	48,27%	2,60	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	26,16	18,26%	4,08	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	32,55	47,33%	2,38	18/04/2028
Sa Fe 27 NYL**	SF27D	250	6,900%	50,01	24,39%	3,90	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	45,44	24,87%	4,24	02/08/2027
Par Bs. As. NYL	BPLD	446	4,000%	29,33	38,0		