

### Rates

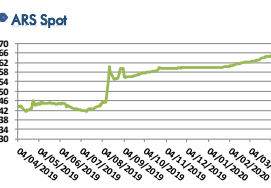
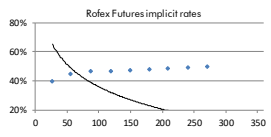
Instrumento	TNA	
Caución 7d	16,21%	03/04/2020
Caución 30d	23,10%	
BADLAR Priv. (>\$1mm)	26,13%	02/04/2020
TM20 Priv. (>\$20mm)	25,69%	03/04/2020
TPM - Leliq 7D	38,00%	02/04/2020

### BCRAA3500 USD

Days	Change	Annualized
8d	1,1%	48%
31d	4,2%	49%
60d	7,4%	45%
91d	8,5%	34%
183d	12,4%	25%
366d	52,2%	52%

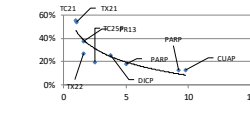
### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op.
SPOT	03/04/2020	-	64,910				
DLR042020	30/04/2020	27	66,795	39,3%	66,85	-0,1%	677
DLR052020	29/05/2020	56	69,300	44,1%	69,40	-0,1%	366
DLR062020	30/06/2020	88	72,110	46,0%	72,30	-0,3%	247
DLR072020	31/07/2020	119	74,640	46,0%	74,85	-0,3%	83
DLR082020	31/08/2020	150	77,400	46,8%	77,65	-0,3%	119
DLR092020	30/09/2020	180	80,100	47,5%	80,60	-0,6%	62
DLR102020	30/10/2020	210	82,900	48,2%	83,40	-0,6%	5
DLR112020	30/11/2020	241	85,900	49,0%	86,20	-0,3%	7
DLR122020	31/12/2020	272	88,900	49,6%	89,50	-0,7%	1
DLR012021	29/01/2021	301	0,000	###	0,00	###	0



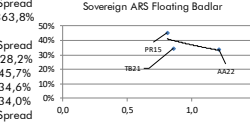
### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Boncor 20	TC20	110.401	2,25%	228,45	###	0,00	28/04/2020
Boncor 07-21	TC21	7.557	1,00%	195,00	55,80%	0,99	22/07/2021
Boncor 08-21	TX21	40.756	2,50%	60,70	53,72%	1,04	05/08/2021
Boncor 24	PR13	874	2,00%	459,00	27,03%	1,62	15/03/2024
Boncor 03-22	TX22	59.370	1,20%	56,90	37,64%	1,62	18/03/2022
Boncor 23	TC23	28.300	4,00%	158,00	19,87%	2,48	06/03/2023
Boncor 25	TC25P	29.908	4,00%	109,19	25,87%	3,78	28/04/2025
Disc ARL 05	DICP	10.472	5,83%	910,0	18,27%	5,03	31/12/2033
Par ARL 05	PARP	2.861	1,77%	450,00	12,59%	9,77	31/12/2038
C-Par ARL 05	CUAP	23.434	3,31%	650,00	12,82%	9,24	31/12/2045



### Sovereign ARS Floating Bond

Bond	Code	Amt Out.	Coupon	Price	TNA	Days	Maturity
Boncor Abr 22	TB21	1.344	1,00%	69,50	97,16%	0,82	05/08/2021
Boncor 22	PR15	4.314	0,00%	94,95	79,27%	0,86	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	65,00	78,44%	1,21	04/04/2022
Sub-Sovereign ARS Floating Bond							
CABA TD C20	BDC22	3.708	5,00%	89,28	59,04%	1,10	24/01/2022
CABA ID C24	BDC24	22.614	3,25%	70,33	59,10%	1,80	29/03/2024
CABA TD C23	BDC23	13.262	3,75%	69,88	59,10%	1,89	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	61,96	92,39%	1,12	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	59,27	84,97%	1,29	14/04/2025
Rio Negro 2020	RN20	1.800	5,00%	99,91	38,52%	0,22	06/07/2020
Neuquén 2021	BNF21	1.912	5,00%	100,21	47,41%	0,51	23/02/2021
Mendoza 2021	PMJ21	5.219	4,375%	84,17	68,21%	0,83	09/06/2021
Salta 2021	SA21	400	5,00%	83,89	58,65%	1,14	22/12/2021

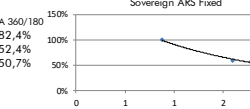


### Dual Linked

Bond	Code	Amt Out.	Price	TNA	Days	Maturity
Gililo AF20	AF20	1.473	3.055,0	158,41%	176	30/09/2020

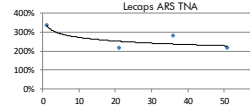
### Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Boncor S Oct 21	TO21	62.500	18,20%	49,99	99,33%	0,88	04/10/2021
Boncor S Oct 23	TO23	64.150	16,00%	51,40	59,32%	1,60	17/10/2023
Boncor S Oct 26	TO26	96.570	15,50%	41,42	57,12%	1,79	19/10/2026



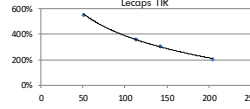
### Lecaps ARS

Bond	Code	Amt Out.	Coupon**	Price	TNA	Days	Maturity
S1109		26.423	4,00%	83,41	336,97%	1	08/04/2020
S1309		15.974	3,35%	97,45	217,76%	21	28/04/2020
S15N9		24.000	4,25%	69,74	277,91%	36	13/05/2020
S28F0		20.915	2,65%	97,25	215,27%	51	28/05/2020



### Lecaps ARS

Bond	Days	Amt Out.	Coupon**	Price	TIR	MD	Maturity
S28F0	51	21.186	2,65%	97,25	556,68%	0,02	28/05/2020
S30A0	113	27.430	3,00%	121,59	361,34%	0,06	29/07/2020
S29Y0	142	45.384	3,75%	98,46	303,94%	0,09	27/08/2020
S31L0	205	49.118	2,65%	95,36	206,05%	0,17	29/10/2020

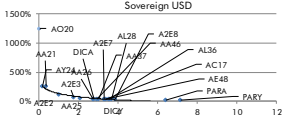


### Lecaps ARS

Bond	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
S28Y0	51	7.000	1,75%	98,79	79,26%	0,14	28/05/2020
S22D0	76	24.609	3,00%	96,81	75,54%	0,21	22/06/2020
S28G0	143	13.318	2,00%	84,28	69,41%	0,39	28/08/2020
S1850	164	35.730	4,00%	83,35	67,75%	0,45	18/09/2020
S22D0	259	47.624	5,50%	75,00	61,27%	0,71	22/12/2020

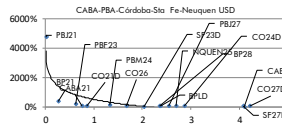
### Bonds

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sovereign USD							
Bonar 20	AO20	2.948	8,000%	32,05	1242,92%	0,06	08/10/2020
Bonos Int.21 NYL	AA21	4.497	6,875%	32,70	254,41%	0,40	22/04/2021
Bonar 24	AY24	12.583	8,7500%	30,44	263,71%	0,03	07/05/2024
Bonos Int. 22 NYL	AZ22	3.250	5,625%	30,70	115,69%	1,03	26/01/2022
Bonos Int. 23 NYL	AZ23	1.750	4,625%	30,35	69,01%	1,78	11/01/2023
Bonar 25	AA25	5.555	5,750%	28,70	58,27%	2,12	18/04/2025
Bonos Int. 26 NYL	AA26	6.497	7,500%	31,33	43,71%	2,76	22/04/2026
Bonos Int. 27 NYL	AZ27	3.520	6,875%	29,11	38,95%	3,32	26/01/2027
Disc 33	DICA	5.042	8,280%	41,40	41,35%	2,82	31/12/2033
Disc 33 NYL	DICY	3.046	8,280%	56,50	30,09%	3,58	31/12/2033
Bonos Int. 28 NYL	AZ28	4.250	5,875%	29,16	33,16%	3,88	11/01/2028
Bonos Int. 28 NYL	AL28	1.000	6,625%	29,42	34,26%	3,69	06/07/2028
Bonar 37	AA37	5.562	7,625%	28,70	33,66%	3,02	20/04/2037
Bonos Int. 36 NYL	AL36	1.750	7,125%	27,22	31,09%	3,53	07/07/2036
Par 38	PARA	1.230	3,750%	27,10	21,08%	6,42	31/12/2038
Bonos Int. 46 NYL	AA46	2.750	7,625%	28,98	32,17%	2,95	22/04/2046
Par 38 NYL	PARY	5.297	3,750%	31,40	17,86%	7,16	31/12/2038
Bonos Int. 48 NYL	AE48	3.000	6,875%	26,04	30,12%	3,36	13/01/2048
Bonos Int. 17 NYL	AC17	2.733	7,125%	28,04	29,09%	3,40	28/06/2117



### Sub-Sovereign USD

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	10,92	388,73%	0,26	26/01/2021
CABA. 21 NYL	CABA21	335	8,950%	30,95	23,57%	0,76	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	28,84	4772,72%	0,01	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	64,90	61,30%	0,85	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	25,23	177,75%	0,63	15/02/2023
Córdoba 26	CO26	272	7,125%	46,00	39,14%	1,66	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	47,62	52,60%	1,70	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	77,83	19,81%	2,04	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	24,68	101,22%	1,32	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	41,67	54,92%	1,84	08/07/2024
Chacco 24 NYL	CH24D	250	9,375%	30,99	72,64%	1,68	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	38,96	59,04%	1,77	24/02/2025
T.Rufo 27 NYL	TFU27	190	8,950%	63,43	24,48%	2,29	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	46,85	48,86%	1,84	20/05/2024
Mun. Cord 24 NYL	MUNCOR2	150	8,75%	34,32	57,84%	2,00	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	53,01	39,44%	1,84	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	58,44	29,83%	2,60	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	32,60	50,37%	2,37	08/12/2025
Neuquén 25 NYL**	NQU25	366	7,500%	57,94	28,48%	2,70	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	42,49	36,57%	2,87	02/09/2024
Bs. As. 27 NYL**	PBJ27	1.750	7,875%	26,89	50,06%	2,55	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	65,65	18,38%	4,09	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	31,70	48,29%	2,35	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	54,89	21,71%	4,08	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	44,12	25,54%	4,21	02/08/2027
Par Bs.As. NYL	BPLD	446	4,000%	27,95	40,05%	2,95	15/05/2035



### Corporate USD\*\*

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Pan Am 2021	OPNY1	333	7,875%	89,34	14,53%	0,50	07/05/2021
Hipotecario 2020	BHYC0	281	9,750%	66,02	108,53%	0,45	30/11/2020
YPF 2021	YFCF0	1.000					