

Rates

Instrumento	TNA	02/06/2020
Caucción 7d	24.04%	
Caucción 30d	29.14%	
BADLAR Priv. (>\$1mm)	28.50%	01/06/2020
TAM20 Priv. (>\$20mm)	27.75%	
TPM - Leliq 7D	38.00%	02/06/2020

BCRAA3500 USD

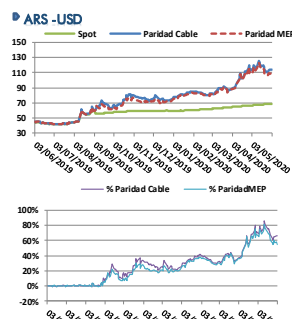
Days	Change	Annualized
7d	0,7%	35%
33d	2,8%	31%
61d	6,2%	37%
92d	10,4%	42%
183d	14,6%	29%
368d	53,1%	53%

Rofes - ARS/USD Futures

Futures	Maturity	USD	Rates	-d1	Ch	Op.
SPOT	02/06/2020	68.710				
DLR062020	30/06/2020	28	70,480	33,6%	70,47	0,0%
DLR072020	31/07/2020	59	72,550	34,6%	72,54	0,0%
DLR082020	31/08/2020	90	75,240	38,5%	75,24	0,0%
DLR092020	30/09/2020	120	78,450	43,1%	78,44	0,0%
DLR102020	30/10/2020	150	81,620	45,7%	81,64	0,0%
DLR112020	30/11/2020	181	85,530	49,4%	85,50	0,0%
DLR1202020	31/12/2020	212	89,400	51,8%	89,22	0,2%
DLR012021	29/01/2021	241	93,100	53,8%	92,80	0,3%
DLR022021	26/02/2021	269	96,200	54,3%	95,70	0,5%
DLR032021	31/03/2021	302	101,000	56,8%	100,62	0,4%

ARS - USD

Spot	Paridad Cable	Paridad MEP
68,715	114,054	65,98%
	106,387	54,82%



Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Boncor 04-21	TX21	127.503	1,40%	98,00	9,36%	0,83	17/04/2021
Boncor 07-21	TC21	57.390	2,50%	326,00	9,48%	1,06	22/07/2021
Boncor 08-21	TX21	40.756	1,00%	102,00	9,04%	1,11	05/08/2021
Bocora 24	PR13	762	2,00%	596,00	10,36%	1,76	15/03/2024
Boncor 03-22	TX22	243.520	1,20%	93,00	9,45%	1,69	18/03/2022
Boncor 03-22	TX22	14.999	1,30%	83,00	10,60%	2,15	20/09/2022
Boncor 23	TC23	28.300	4,00%	210,00	10,78%	2,46	06/03/2023
Boncor 03-23	TX23	92.703	1,40%	84,30	10,35%	2,62	25/03/2023
Boncor 04-24	TX24	145.016	1,40%	78,19	10,21%	3,51	25/03/2024
Boncor 25	TC25P	29.908	4,00%	167,49	12,51%	4,12	27/04/2025
Disc ARL 05	DICP	10.563	5,83%	1.399,0	11,22%	5,87	31/12/2033
Par ARL 05	PARP	2.861	1,77%	582,00	10,60%	10,08	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	855,00	10,60%	9,33	31/12/2045

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign and corporate ARS Floating Monetary Policy							
Boncor TFM 20	TJ20	142.378	TPM+0%	103,70	187,77%	0,03	22/06/2020
Sovereign ARS Floating Badlar	BP +						
Bonar Ago 21	TB21	1.344	1,00%	96,00	37,68%	0,93	05/08/2021
Bocora 22	PR15	4.314	0,00%	126,05	43,22%	0,89	04/10/2022
Bonar Abr 22	AA22	53.625	2,00%	93,00	42,24%	1,27	04/04/2022

Sub-Sovereign ARS Floating Badlar	BP +	Price	TNA	Days	Maturity		
CABA TD C20	BDC22	3.708	5,00%	94,06	44,70%	1,16	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	83,89	47,01%	1,89	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	72,25	50,24%	2,25	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	74,83	61,99%	1,29	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	71,92	55,62%	1,90	14/04/2025
Rio Negro 2020	RN20	1.800	5,00%	103,89	41,70%	0,08	06/07/2020
Neuquén 2021	BNF21	1.912	5,00%	97,36	46,15%	0,40	23/02/2021
Mendoza 2021	PMJ21	5.219	4,375%	90,07	65,68%	0,71	09/06/2021
Salta 2021	SA21	400	5,00%	91,49	52,36%	1,05	22/12/2021

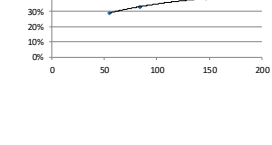
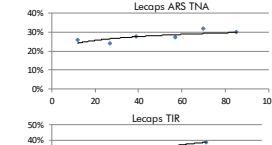
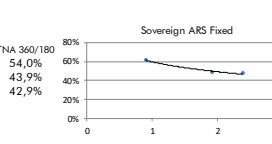
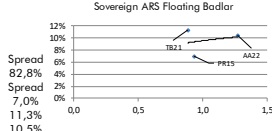
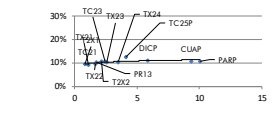
Dual Linked	Code	Amt Out.	Price	TNA	Days	Maturity
Grillo AF20	AF20	92	4.798,5	Restructuring soon		

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Fixed							
Bonte \$ Oct 21	TO21	62.500	18,20%	74,25	61,30%	0,91	04/10/2021
Bonte \$ Oct 23	TO23	64.150	16,00%	53,77	48,75%	1,92	17/10/2023
Bonte \$ Oct 26	TO26	96.570	15,50%	43,34	47,47%	2,39	19/10/2026

Leads ARS	Amt Out.	Price	TNA	Days	Maturity
S1610	50.264	99,16	25,65%	12	16/06/2020
S0110	49.902	98,27	23,81%	27	01/07/2020
S1310	40.000	97,15	27,42%	39	13/07/2020
S1310	28.522	95,93	27,18%	57	31/07/2020
S13G0	20.042	94,26	31,76%	70	13/08/2020
SG280	14.132	93,55	29,61%	85	28/08/2020

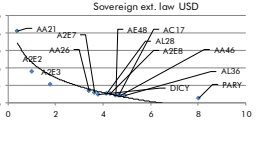
Sovereign ARS Floating Badlar	Leads ARS	Days	Amt Out.	Coupon**	Price	TIR	MD	Maturity
S30A0	55	27.430	3,00%	152,00	29,12%	0,12	29/07/2020	
S29Y0	84	45.384	3,75%	129,76	32,84%	0,17	27/08/2020	
S3110	147	49.118	2,65%	151,73	38,76%	0,26	29/10/2020	

Sovereign ARS Fixed	Leads ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
S2210	18	24.609	3,00%	115,15	-3,42%	0,05	22/06/2020	
S3180	57	24.782	1,75%	107,38	-5,40%	0,16	31/07/2020	
S28G0	85	13.318	2,00%	110,46	-1,19%	0,23	28/08/2020	
S1850	106	35.730	4,00%	111,75	0,83%	0,29	18/09/2020	
S22D0	201	47.624	5,50%	111,09	3,05%	0,55	22/12/2020	

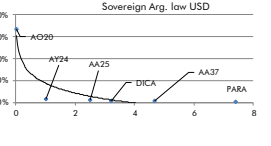


Bonds

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sovereign ext. law USD (1)							
Bonos Int.21 NYL	AA21	4.497	6,875%	40,91	205,04%	0,42	22/04/2021
Bonos Int. 22 NYL	AZE2	3.250	5,625%	41,41	90,28%	1,03	26/01/2022
Bonos Int. 23 NYL	AZE3	1.750	4,625%	41,34	53,01%	1,81	11/01/2023
Bonos Int. 26 NYL	AA26	6.497	5,500%	38,43	33,83%	3,41	22/04/2026
Bonos Int. 46 NYL	AA46	2.750	7,625%	37,26	22,25%	4,75	22/04/2046
Bonos Int. 27 NYL	AZE7	3.750	6,875%	39,37	30,56%	3,66	26/01/2027
Bonos Int. 48 NYL	AE48	3.000	6,875%	35,86	21,98%	4,55	13/01/2048
Bonos Int. 17 NYL	AC17	2.733	7,125%	39,13	20,72%	4,65	28/06/2017
Disc 33 NYL	DICY	3.046	8,280%	68,00	25,65%	3,82	31/12/2033
Bonos Int. 36 NYL	AL36	1.750	7,125%	39,85	21,88%	4,93	07/07/2036
Bonos Int. 28 NYL	AL28	1.000	6,625%	39,83	26,74%	4,17	06/07/2028
Bonos Int. 28 NYL	AZE8	4.250	5,875%	39,68	25,79%	4,30	31/01/2028
Par 38 NYL	PARY	5.297	3,750%	40,25	13,83%	8,02	31/12/2038



Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sovereign Arg. law USD (1)							
Bonar 20	AO20	2.948	8,000%	38,60	1665,74%	0,04	08/10/2020
Bonar 24	AY24	12.583	8,750%	35,70	81,18%	1,03	07/05/2024
Bonar 25	AA25	5.555	5,750%	37,20	43,64%	2,49	18/04/2025
Disc 33	DICA	5.042	8,280%	53,83	33,17%	3,21	31/12/2033
Bonar 37	AA37	5.562	7,625%	36,20	24,32%	4,66	20/04/2037
Par 38	PARA	1.230	3,750%	36,00	16,21%	7,41	31/12/2038



Sub-Sovereign USD (8)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	13,86	399,81%	0,20	26/01/2021
CABA 21 NYL	CABA21	335	8,950%	30,95	29,71%	0,60	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	40,81	0,00%	0,00	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	48,83	137,21%	0,55	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	37,92	121,49%	0,71	15/02/2023
Córdoba 26	CO26	272	7,125%	43,50	39,44%	1,70	27/10/2026
Jujuy 22 NYL	JFJ22	210	8,625%	51,64	51,53%	1,58	20/09/2022
Sa Fe 23 NYL**	SF23D	250	7,000%	59,38	38,68%	1,69	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	38,81	68,51%	1,50	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	41,44	60,42%	1,64	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	31,14	79,48%	1,49	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	40,00	62,66%	1,60	24/02/2025
Tu Riego 27 NYL	TRF27	190	8,950%	47,97	37,48%	1,90	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	45,61	48,91%	1,88	20/05/2024
Mun. Cord 24 NYL	AUNCOR24	150	7,875%	34,27	62,79%	1,81	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	42,89	56,39%	1,46	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	40,59	50,92%	2,04	10/02/2025
Rio Negro 25 NYL**	RNF25	300	7,750%	41,51	41,49%	2,48	08/12/2025
Neuquén 25 NYL**	NEU25	366	7,500%	46,58	36,75%	2,50	24/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	52,25	30,18%	2,59	02/09/2024
Bs. As. 27 NYL	PBJ27	1.750	7,875%	40,43			