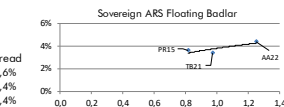
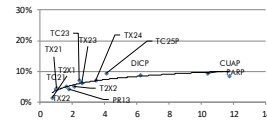


Rates

Instrumento	TNA	
Caucción 7d	19,30%	13/07/2020
Caucción 30d	23,85%	
BADLAR Priv. (>\$1r)	29,50%	08/07/2020
TM20 Priv. (>\$20r)	29,38%	13/07/2020
TPM - Leliq 7D	38,00%	13/07/2020

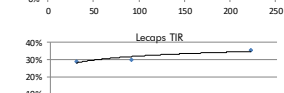
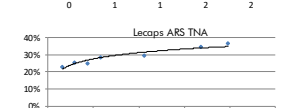
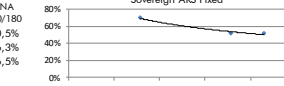
Bonds

Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed								
Boncor 04-21	TX21	127,503	1,40%	107,00	1,26%	0,75	17,04/2021	
Boncor 07-21	TC21	57,390	2,50%	352,75	4,22%	0,98	22/07/2021	
Boncor 08-21	TX21	40,756	1,00%	109,90	4,42%	1,03	05/08/2021	
Bacon 24	PR13	762,200	0,00%	659,50	3,66%	1,77	15/03/2024	
Boncor 03-22	TX22	243,520	2,20%	102,50	5,06%	1,61	18/03/2022	
Boncor 03-22	TX22	14,999	1,30%	95,50	5,11%	2,10	20/09/2022	
Boncor 03-23	TC23	28,300	4,00%	236,00	7,03%	2,41	06/03/2023	
Boncor 03-23	TX23	92,703	1,40%	95,90	6,31%	2,56	25/03/2023	
Boncor 04-24	TX24	145,016	1,40%	89,00	7,20%	3,46	25/03/2024	
Boncor 25	TC25P	29,908	4,00%	189,13	9,44%	4,09	27/04/2025	
Disc ARL 05	DICP	10,563	5,83%	1,590,0	8,86%	6,19	31/12/2033	
Par ARL 05	PARP	2,861	1,77%	681,00	9,30%	10,34	31/12/2038	
C-Par ARL 05	CUAP	23,668	3,31%	1,050,00	8,59%	11,73	31/12/2045	



Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlor								
Bonar Age 21	IB21	17,210	1,00%	102,70	37,67%	0,82	05/08/2021	3,6%
Bacon 22	PR15	3,917	0,00%	117,75	37,42%	0,97	04/10/2022	3,4%
Bonar Abr 22	AA22	53,625	2,00%	97,90	38,69%	1,25	04/04/2022	4,4%

Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign ARS Floating Badlor								
CABA TD C20	BDC22	3,708	5,00%	105,86	40,30%	1,06	24/01/2022	5,6%
CABA TD C23	BDC24	2,261	3,25%	95,30	41,09%	1,99	29/03/2024	6,3%
CABA TD C24	BDC28	13,262	3,75%	90,71	45,29%	2,30	22/02/2028	9,5%
PBA TD 2022	PRY22	15,182	3,83%	89,07	54,04%	1,21	31/05/2022	15,9%
PBA TD 2025	PBA25	30,000	3,75%	77,69	53,33%	1,99	14/04/2025	15,4%



Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlor								
Bonar Age 21	IB21	17,210	1,00%	102,70	37,67%	0,82	05/08/2021	3,6%
Bacon 22	PR15	3,917	0,00%	117,75	37,42%	0,97	04/10/2022	3,4%
Bonar Abr 22	AA22	53,625	2,00%	97,90	38,69%	1,25	04/04/2022	4,4%

Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign ARS Floating Badlor								
CABA TD C20	BDC22	3,708	5,00%	105,86	40,30%	1,06	24/01/2022	5,6%
CABA TD C23	BDC24	2,261	3,25%	95,30	41,09%	1,99	29/03/2024	6,3%
CABA TD C24	BDC28	13,262	3,75%	90,71	45,29%	2,30	22/02/2028	9,5%
PBA TD 2022	PRY22	15,182	3,83%	89,07	54,04%	1,21	31/05/2022	15,9%
PBA TD 2025	PBA25	30,000	3,75%	77,69	53,33%	1,99	14/04/2025	15,4%

Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Fixed								
Bonle \$ Oct 21	TO21	62,500	18,20%	82,00	69,61%	0,79	04/10/2021	60,5%
Bonle \$ Oct 23	TO23	64,150	16,00%	57,74	51,72%	1,78	17/10/2023	46,3%
Bonle \$ Oct 26	TO26	96,570	15,50%	41,72	51,87%	2,15	19/10/2026	46,5%

Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Ledes ARS								
S3110		28,522		99,01	22,80%	16	31/07/2020	
S1350		20,042		98,02	25,46%	29	13/08/2020	
SG280		14,132		97,09	24,83%	44	28/08/2020	
S1150		69,754		95,73	38,06%	58	11/09/2020	
S2900		23,877		92,12	29,46%	106	29/10/2020	
S3000		8,940		86,25	34,65%	168	30/12/2020	
S29E1		27,525		83,53	36,34%	198	29/01/2021	

Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlor								
Lecaps ARS								
S30A0		14	27,430	3,00%	156,44	28,91%	0,03	29/07/2020
S29Y0		43	45,384	3,75%	134,30	30,10%	0,09	27/08/2020
S31L0		106	49,118	2,65%	158,28	35,79%	0,19	29/10/2020

Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Fixed								
Lecaps ARS								
S3180		16	24,782	1,75%	110,08	-3,78%	0,04	31/07/2020
S28G0		44	13,318	2,00%	113,95	-2,56%	0,12	28/08/2020
S1850		65	35,730	4,00%	115,37	0,51%	0,18	18/09/2020
S22D0		160	47,624	5,50%	115,49	1,27%	0,44	22/12/2020

Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
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S28G0		44	13,318	2,00%	113,95	-2,56%	0,12	28/08/2020
S1850		65	35,730	4,00%	115,37	0,51%	0,18	18/09/2020
S22D0		160	47,624	5,50%	115,49	1,27%	0,44	22/12/2020

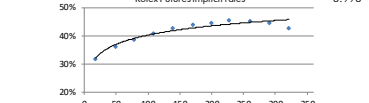
Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Fixed								
Lecaps ARS								
S3180		16	24,782	1,75%	110,08	-3,78%	0,04	31/07/2020
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S22D0		160	47,624	5,50%	115,49	1,27%	0,44	22/12/2020

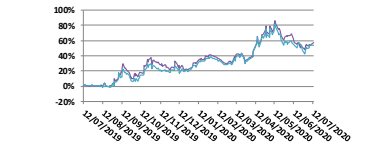
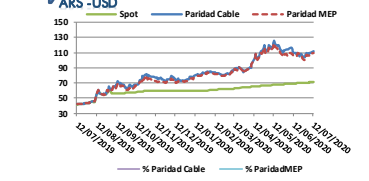
Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Fixed								
Lecaps ARS								
S3180		16	24,782	1,75%	110,08	-3,78%	0,04	31/07/2020
S28G0		44	13,318	2,00%	113,95	-2,56%	0,12	28/08/2020
S1850		65	35,730	4,00%	115,37	0,51%	0,18	18/09/2020
S22D0		160	47,624	5,50%	115,49	1,27%	0,44	22/12/2020

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I.
SPOT	13/07/2020		71,240				
DIR07202	31/07/2020	18	72,360	31,9%	72,37	0,0%	1,799
DIR08202	31/08/2020	49	74,690	36,1%	74,69	0,0%	1,069
DIR09202	30/09/2020	79	77,210	38,7%	77,25	-0,1%	631
DIR10202	30/10/2020	109	79,900	40,7%	79,97	-0,1%	253
DIR11202	30/11/2020	140	82,900	42,7%	82,95	-0,1%	100
DIR12202	31/12/2020	171	85,920	44,0%	85,90	0,0%	92
DIR01202	29/01/2021	200	88,670	44,7%	88,70	0,0%	21
DIR02202	26/02/2021	228	91,550	45,6%	91,35	0,2%	11
DIR03202	31/03/2021	261	94,200	45,1%	93,90	0,3%	9
DIR04202	30/04/2021	291	96,550	44,6%	96,25	0,3%	9
DIR05202	31/05/2021	322	98,010	42,6%	98,52	-0,5%	10



ARS - USD



	\$	%
Spot	71,2333	
Paridad Cable	111,725	56,84%
Paridad MEP	109,732	54,05%

Bonds

Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Sovereign ext. law USD (1)								
Bonos Int. 21 NYL	AA21	4,497	6,875%	44,51	222,41%	0,35	22/04/2021	
Bonos Int. 22 NYL	A2E2	3,250	5,625%	44,73	89,61%	0,95	26/01/2022	
Bonos Int. 23 NYL	A2E3	1,750	4,625%	42,54	50,65%	1,84	11/01/2023	
Bonos Int. 26 NYL	AA26	6,497	7,500%	42,38	31,61%	3,41	22/04/2026	
Bonos Int. 46 NYL	AA46	2,750	7,625%	41,74	20,22%	5,14	22/04/2046	
Bonos Int. 27 NYL	A2E7	3,750	6,875%	43,53	28,37%	4,69	26/01/2027	
Bonos Int. 48 NYL	AE48	3,000	6,875%	39,59	18,42%	5,88	13/01/2048	
Bonos Int. 17 NYL	AC17	2,733	7,125%	39,91	17,75%	5,50	28/06/2117	
Disc 33 NYL	DICY	3,046	8,280%	71,00	22,87%	4,31	31/	