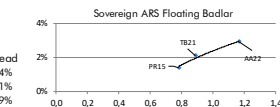
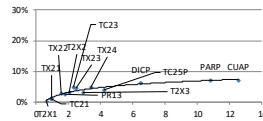


Rates

Instrumento	TNA	
Caucción 7d	22,00%	19/08/2020
Caucción 30d	24,00%	
BADLAR Priv. (>\$1r)	29,94%	
TM20 Priv. (>\$20m)	29,50%	18/08/2020
TPM - Leliq 7D	38,00%	19/08/2020

Bonds

Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed								
Boncor 04-21	TZ1	127.503	1,40%	110,30	0,38%	0,66	17/04/2021	
Boncor 07-21	TC21	57.390	2,50%	368,40	1,01%	0,91	22/07/2021	
Boncor 08-21	TX21	40.756	1,00%	115,90	1,13%	0,95	05/08/2021	
Bacon 24	PR13	762	2,00%	665,00	2,56%	1,79	15/03/2024	
Boncor 03-22	TX22	243.520	1,20%	109,00	0,85%	1,53	18/03/2022	
Boncor 09-22	TX22	14.999	1,30%	102,00	3,22%	2,02	20/09/2022	
Boncor 23	TC23	28.300	4,00%	255,00	4,94%	2,34	06/03/2023	
Boncor 03-23	TX23	92.703	1,40%	103,25	4,47%	2,49	25/03/2023	
Boncor 08-23	TX23	13.011	1,45%	96,26	2,97%	2,88	13/08/2023	
Boncor 04-24	TX24	145.016	1,40%	99,00	4,88%	3,41	25/03/2024	
Boncor 25	TC25P	29.908	4,00%	251,20	3,86%	4,19	27/04/2025	
Disc ARL 05	DICP	10.563	5,83%	1.936,0	6,14%	6,47	31/12/2038	
Par ARL 05	PARP	2.861	1,77%	874,00	7,15%	10,78	31/12/2038	
C-Par ARL 05	CUAP	23.668	3,31%	1.295,00	7,06%	12,52	31/12/2045	

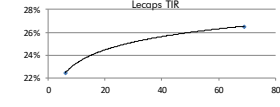
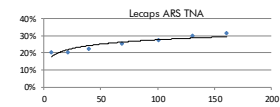
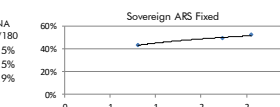


Sovereign ARS Floating Badlar	BP +	Spread				
Bonar Agp 21	BS21	17.210 1,00%	100,95 34,93%	0,79	05/08/2021	1,4%
Bacon 22	PR15	3.917 0,00%	123,00 35,87%	0,89	04/10/2022	2,1%
Bonar Abr 22	AA22	53.625 2,00%	103,00 36,85%	1,17	04/04/2022	2,9%
Sub-Sovereign ARS Floating Badlar BP +						
CABA TD C20	BDC22	3.708 5,00%	103,83 38,12%	1,06	24/01/2022	3,9%
CABA TD C24	BDC24	22.614 3,25%	99,99 40,29%	1,91	29/03/2024	5,6%
CABA TD C23	BDC28	13.262 3,75%	101,87 40,95%	2,37	22/02/2028	6,1%
PBA TD 2022	FRY22	15.182 3,83%	102,80 42,64%	1,17	31/05/2022	7,4%
PBA TD 2025	PBA25	30.000 3,75%	91,72 45,17%	2,06	14/04/2025	9,3%

Neuquén 2021	BNF21	1.912	5,00%	104,82	59,66%	0,20	23/02/2021	10,9%
Mendoza 2021	PMU21	5.219	4,375%	102,99	46,84%	0,61	09/06/2021	19,6%
Salta 2021	SA21	400	5,00%	89,80	62,73%	0,90	22/12/2021	22,0%

Dual Linked	Code	Amt	Out	Price	TNA	Days	Maturity
Chillo AF20	AF20	92		5.716,0	Restructuring soon		

Sovereign ARS Fixed	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity	TNA
Bonle \$ Oct 21	TO21	62.500	18,20%	88,80	43,44%	0,81	04/10/2021	39,5%	340/180
Bonle \$ Oct 23	TO23	64.150	16,00%	59,28	49,44%	1,74	17/10/2023	44,5%	
Bonle \$ Oct 26	TO26	96.570	15,50%	43,16	52,37%	2,05	19/10/2026	46,9%	

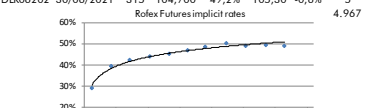


Sovereign ARS Floating Badlar	Code	Amt	Out	Coupon	Price	TIR	MD	Maturity
Lecops ARS	DAys							
S29Y0	6	45.384	3,75%	138,06	22,46%	0,01	27/08/2020	
S31LD	69	49.118	2,65%	140,69	26,54%	0,15	29/10/2020	

Sovereign ARS Fixed	Code	Amt	Out	BP +	Price	Spread	MD	Maturity
Lebads ARS								
S28G0	7	13.318	2,00%	117,16	-9,52%	0,02	28/08/2020	
S1850	28	35.730	4,00%	119,48	-7,35%	0,08	18/09/2020	
S22D0	123	47.624	5,50%	120,22	-1,91%	0,34	22/12/2020	

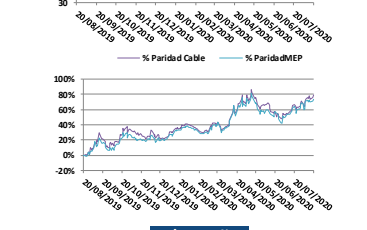
Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	19/08/2020		73,480				
DLR08202	31/08/2020	12	74,180	29,0%	74,19	0,0%	2,878
DLR09202	30/09/2020	42	76,830	39,6%	76,84	0,0%	1,086
DLR10202	30/10/2020	72	79,590	42,2%	79,60	0,0%	472
DLR11202	30/11/2020	103	82,590	43,9%	82,62	0,0%	197
DLR12202	31/12/2020	134	85,700	45,3%	85,70	0,0%	192
DLR13202	29/01/2021	163	88,940	47,1%	88,85	0,1%	61
DLR02202	26/02/2021	191	91,100	48,4%	92,20	-0,1%	44
DLR03202	31/03/2021	224	96,140	50,2%	96,10	0,0%	14
DLR04202	30/04/2021	254	98,600	49,1%	98,50	0,1%	11
DLR05202	31/05/2021	285	101,450	43,3%	101,80	0,0%	11
DLR06202	30/06/2021	315	104,700	49,2%	105,30	-0,6%	5



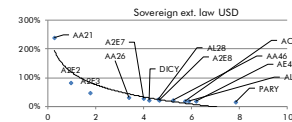
ARS - USD

ARS - USD	Spot	Paridad Cable	Paridad MEP
ARS - USD	73,475	131,397	78,83%
Paridad Cable		127,611	73,68%

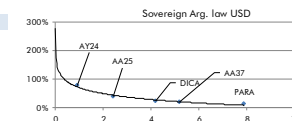


Bonds

Bond	Code	Amt	Out	Coupon	Price*	YTM	MD	Maturity
Sovereign ext. law USD (1)								
Bonos Int. 21 NYL	AA21	4.497	6,875%	48,50	239,31%	0,29	22/04/2021	
Bonos Int. 22 NYL	A2E2	3.250	5,625%	47,31	82,18%	0,97	26/01/2022	
Bonos Int. 23 NYL	A2E3	1.750	4,625%	46,98	46,76%	1,79	11/01/2023	
Bonos Int. 26 NYL	AA26	6.497	7,500%	45,37	30,10%	3,39	22/04/2026	
Bonos Int. 46 NYL	AA46	2.750	7,625%	43,87	19,55%	5,23	22/04/2046	
Bonos Int. 27 NYL	A2E7	3.750	6,875%	44,45	36,19%	4,03	26/01/2027	
Bonos Int. 48 NYL	AE48	3.000	6,875%	43,02	17,22%	6,19	13/01/2048	
Bonos Int. 17 NYL	AC17	2.733	7,125%	43,07	17,67%	5,75	28/06/2117	
Disc 33 NYL	DICY	3.046	8,280%	73,20	22,62%	4,24	31/12/2033	
Bonos Int. 36 NYL	AL36	1.750	7,125%	44,20	18,86%	5,89	07/07/2036	
Bonos Int. 28 NYL	AL28	1.000	6,625%	44,34	23,23%	4,62	06/07/2028	
Bonos Int. 28 NYL	A2E8	4.250	5,875%	44,28	22,50%	4,68	11/01/2028	
Par 38 NYL	PARY	5.297	3,750%	44,30	13,72%	7,84	31/12/2038	

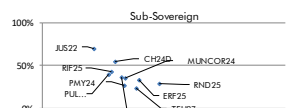
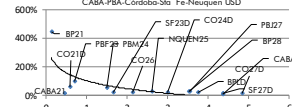


Sovereign Arg. law USD (1)	Code	Amt	Out	Coupon	Price*	YTM	MD	Maturity
Bonar 20	AO20	2.948	8,000%	49,72	0,00%	0,00	08/10/2020	
Bonar 24	AY24	12.583	8,750%	41,65	77,26%	0,90	07/05/2024	
Bonar 25	AA25	5.555	5,750%	45,30	37,56%	2,43	18/04/2025	
Disc 33	DICA	5.042	8,280%	70,90	23,45%	4,17	31/12/2033	
Bonar 37	AA37	5.562	7,625%	44,50	20,67%	5,20	20/04/2037	
Par 38	PARA	1.230	3,750%	44,60	13,63%	7,87	31/12/2038	



Sub-Sovereign USD (3)

Sub-Sovereign USD (3)	Code	Amt	Out	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	16,87	445,59%	0,13	26/01/2021	
CABA. 21 NYL	CABA21	335	9,950%	33,40	13,11%	0,47	19/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	8,500%	24,93	0,40	09/06/2021		
Córdoba 21 NYL**	CO21D	725	7,125%	74,74	58,27%	0,61	10/06/2021	
Bs. As. 23 NYL	BP23	750	6,500%	47,21	96,14%	0,71	15/02/2023	
Córdoba 26	CO26	272	7,125%	55,90	22,46%	2,14	27/10/2026	
Julio 22 NYL	JUS22	210	8,625%	46,22	69,82%	1,28	20/09/2022	
Sta Fe 23 NYL**	SF23	250	7,000%	79,38	22,92%	1,66	23/03/2023	
Bs. As. 24 NYL	BP24	1.250	9,125%	51,61	53,30%	5,50	16/03/2024	
Salta 24 NYL	SA24	350	9,125%	58,31	37,08%	1,96	08/07/2024	
Chaco 24 NYL	CH24D	250	9,375%	42,49	54,83%	1,81	19/08/2024	
La Rioja 25 NYL	RIF25	300	9,750%	57,05	43,29%	1,71	24/02/2025	
T.Fuego 27 NYL	TFU27	190	8,950%	59,99	24,01%	2,31	19/04/2027	
Mendoza 24 NYL	PMY24	500	8,375%	71,19	26,47%	2,02	20/05/2024	
Mun. Cord 24 NYL	JNCOR	150	7,875%	58,41	34,98%	2,06	23/09/2024	
Chubut 26 NYL	PUL26	650	7,750%	55,33	40,12%	1,64	27/07/2026	
Entre Rios 25 NYL	ERF25	500	8,750%	56,06	33,03%	2,39	10/02/2025	
Rio Negro 25 NYL**	RND25	300	7,750%	54,40	29,05%	2,88	08/12/2025	
Neuquén 25 NYL	QUN25	366	7,500%	64,07	25,32%	2,63	28/04/2025	
Córdoba 24 NYL**	CO24D	510	7,450%	73,65	19,03%	3,00	02/09/2024	
Bs. As. 27 NYL**	BP27	1.750	7,875%	49,04	27,53%	3,54	15/06/2027	
CABA. 27 NYL	CABA27	890	7,500%	89,29	10,67%	4,38	01/06/2027	
Bs. As. 28 NYL	BP28	400	9,625%	53,13	27,50%	3,52	18/04/2028	
Sta Fe 27 NYL**	SF27D	250	6,900%	70,99	15,29%	4,37	01/11/2027	
Córdoba 27 NYL**	CO27D	450	7,125%	67,75	15,34%	4,85	08/08/2027	
Par Bs. As. NYL	BLPD	446	4,000%	50,23	19,31%	3,77	15/05/2035	



Corporate USD*

Corporate USD*	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
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