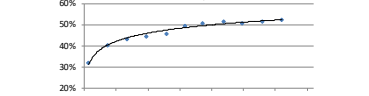


Rates

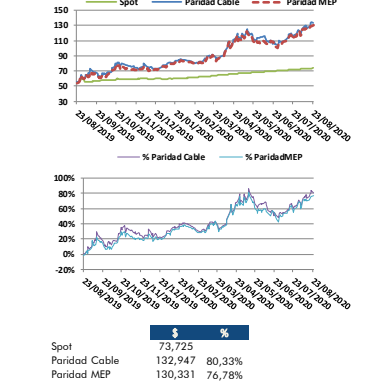
Instrumento	TNA	
Caucción 7d	22,00%	24/08/2020
Caucción 30d	24,00%	
BADLAR Priv. (>\$1r)	29,56%	21/08/2020
TML2 Priv. (>\$20r)	28,94%	21/08/2020
TPM - Licit 7D	38,00%	24/08/2020

Rofex - ARS-USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	24/08/2020		73,730				
DLR08202	31/08/2020	7	74,180	31,8%	74,17	0,0%	2,734
DLR09202	30/09/2020	37	76,730	40,1%	76,74	0,0%	1,230
DLR10202	30/10/2020	67	79,570	43,2%	79,59	0,0%	524
DLR11202	30/11/2020	98	82,560	44,6%	82,58	0,0%	225
DLR12202	31/12/2020	129	85,690	45,9%	85,70	0,0%	260
DLR13202	29/01/2021	158	89,490	49,4%	89,18	0,3%	60
DLR02202	26/02/2021	186	92,850	50,9%	92,31	0,6%	54
DLR03202	31/03/2021	219	96,610	51,7%	96,15	0,5%	23
DLR04202	30/04/2021	249	99,900	50,8%	99,10	0,2%	13
DLR05202	31/05/2021	280	102,350	51,7%	102,00	0,9%	12
DLR06202	30/06/2021	310	106,500	52,3%	104,80	1,6%	11



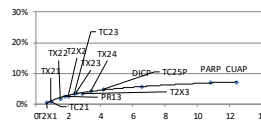
ARS-USD



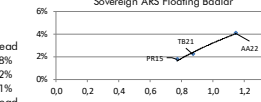
	73,725	%
Spot	73,725	
Paridad Cable	132,947	80,33%
Paridad MEP	130,331	76,78%

Bonds

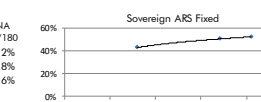
Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed								
Boncor 04-21	TZ1	127,503	1,40%	110,50	0,66%	0,64	17/04/2021	
Boncor 07-21	TC21	57,390	2,50%	370,25	0,86%	0,89	22/07/2021	
Boncor 08-21	TX1	40,756	1,00%	116,70	0,79%	0,94	05/08/2021	
Bacon 24	PR13	762	2,00%	667,00	2,16%	1,77	15/03/2024	
Boncor 03-22	TX2	243,520	1,20%	111,40	1,66%	1,53	18/03/2022	
Boncor 09-22	TX2	14,999	1,30%	104,00	2,44%	2,02	20/09/2022	
Boncor 23	TC23	28,300	4,00%	265,00	3,44%	2,34	06/03/2023	
Boncor 03-23	TX23	92,703	1,40%	105,95	3,58%	2,49	25/03/2023	
Boncor 08-23	TX23	13,011	1,45%	95,40	3,43%	2,86	13/08/2023	
Boncor 04-24	TX24	145,016	1,40%	101,70	4,20%	3,41	25/03/2024	
Boncor 25	TC25P	29,908	4,00%	243,20	4,76%	4,15	27/04/2025	
Disc ARL 05	DICP	10,563	5,83%	2,000,0	5,69%	6,52	31/12/2033	
Par ARL 05	PARP	2,861	1,77%	888,00	7,04%	10,79	31/12/2038	
C-Par ARL 05	CUAP	23,668	3,31%	1,278,00	7,21%	12,42	31/12/2045	



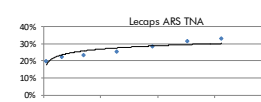
Bond	Code	Amt	Out	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar								
Bonar 21	BS21	17,210	1,00%	101,05	35,51%	0,77	05/08/2021	1,8%
Bacon 22	PR15	3,917	0,00%	123,45	36,02%	0,87	04/10/2022	2,2%
Bonar 22	AA22	53,625	2,00%	102,00	38,47%	1,15	04/04/2022	4,1%
Sub-Sovereign ARS Floating Badlar								
CABA TD C20	BDC22	3,708	5,00%	104,15	38,37%	1,04	24/01/2022	4,0%
CABA TD C24	BDC24	22,614	3,25%	100,77	40,16%	1,90	29/03/2024	5,4%
CABA TD C28	BDC28	13,262	3,75%	92,25	42,10%	2,52	22/02/2028	6,9%
PBA TD 2022	FBY22	15,182	3,83%	103,33	42,68%	1,16	31/05/2022	7,4%
PBA TD 2025	PBA25	30,000	3,75%	91,52	45,73%	2,03	14/04/2025	9,7%



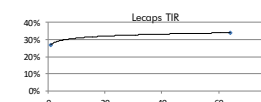
Bond	Code	Amt	Out	Coupon	Price	TNA	Days	Maturity
Dual Linked								
Chillo AF20	AF20	92			5,780,5			Restructuring soon
Sovereign ARS Fixed								
Bonle \$ Oct 21	TO21	62,500	18,20%	89,50	51,01%	0,80	04/10/2021	39,2%
Bonle \$ Oct 23	TO23	64,150	16,00%	58,21	43,10%	1,70	17/10/2023	45,8%
Bonle \$ Oct 26	TO26	96,570	15,50%	43,62	52,08%	2,05	19/10/2026	46,6%



Letdas ARS	Amt	Out	Price	TNA	Days	Maturity
SG280	14,132		99,89	19,54%	2	28/08/2020
S1150	69,754		99,03	22,26%	16	11/09/2020
S3050	45,000		97,83	23,18%	35	30/09/2020
S2900	37,366		95,79	25,05%	64	29/10/2020
S30NO	56,029		93,05	28,41%	96	30/11/2020
S30DO	75,000		90,30	31,11%	126	30/12/2020
S29E1	73,025		87,62	33,04%	156	29/01/2021



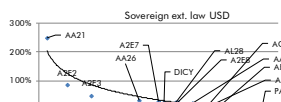
Sovereign ARS Floating Badlar	Days	Amt	Out	Coupon*	Price	TIR	MD	Maturity
Lecops ARS								
S29Y0	1	45,384	3,75%	138,43	27,00%	0,00		27/08/2020
S31LD	64	49,118	2,65%	139,72	34,06%	0,13		29/10/2020



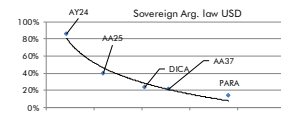
Sovereign ARS Fixed	Days	Amt	Out	BP +	Price	Spread	MD	Maturity
Letdas ARS								
S28GO	2	13,318	2,00%	117,45	-5,87%	0,01		28/08/2020
S1850	23	35,730	4,00%	119,81	-6,91%	0,06		18/09/2020
S22DO	118	47,624	5,50%	121,16	-3,29%	0,32		22/12/2020

Bonds

Bond	Code	Amt	Out	Coupon	Price*	YTM	MD	Maturity
Sovereign ext. law USD (1)								
Bonos Int. 21 NYL	AA21	4,497	6,875%	48,30	250,81%	0,28		22/04/2021
Bonos Int. 22 NYL	AA22	3,250	5,625%	47,09	83,92%	0,95		26/01/2022
Bonos Int. 23 NYL	AA23	1,750	4,625%	46,57	47,70%	1,77		11/01/2023
Bonos Int. 26 NYL	AA26	6,497	7,500%	45,32	30,41%	3,36		22/04/2026
Bonos Int. 46 NYL	AA46	2,750	7,625%	43,46	19,80%	5,15		22/04/2046
Bonos Int. 27 NYL	AZ27	3,750	6,875%	44,03	26,53%	4,00		26/01/2027
Bonos Int. 48 NYL	AE48	3,000	6,875%	42,78	17,36%	6,13		13/01/2048
Bonos Int. 17 NYL	AC17	2,733	7,125%	42,89	17,77%	5,70		28/06/2117
Disc 33 NYL	DICY	3,046	8,280%	71,90	23,16%	4,18		31/12/2033
Bonos Int. 36 NYL	AL36	1,750	7,125%	43,92	19,02%	5,84		07/07/2036
Bonos Int. 28 NYL	AL28	1,000	6,625%	43,83	23,58%	4,58		06/07/2028
Bonos Int. 28 NYL	AZ28	4,250	5,875%	43,89	22,77%	4,64		11/01/2028
Par 38 NYL	PARY	5,297	3,750%	40,25	15,08%	7,49		31/12/2038



Bond	Code	Amt	Out	Coupon	Price*	YTM	MD	Maturity
Sovereign Arg. law USD (1)								
Bonar 20	AO20	2,948	8,000%	47,28				08/10/2020
Bonar 24	AY24	12,583	8,750%	39,63	85,84%	0,84		07/05/2024
Bonar 25	AA25	5,555	5,750%	44,00	39,18%	2,39		18/04/2025
Dicar 23	DICA	5,042	8,280%	69,20	24,18%	4,09		31/03/2033
Bonar 37	AA37	5,562	7,625%	43,94	21,00%	5,11		20/04/2037
Par 38	PARA	1,230	3,750%	41,80	14,55%	7,62		31/12/2038



* Dirty - (1) Restructuring soon - Payments freeze

Sub-Sovereign USD (3)

Bond	Code	Amt	Out	Coupon	Price*	YTM	MD	Maturity
BS. As. 21 NYL	BP21	500	10,875%	16,60	498,73%	0,12		26/01/2021
CABA. 21 NYL	CABA21	335	9,950%	33,30	14,21%	0,45		19/02/2021
BS. As. PBJ 21 NYL	PBJ21	900	9,500%	24,44		0,38		09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	74,36	60,61%	0,59		10/06/2021
BS. As. 23 NYL	BP23	750	6,500%	46,23	101,94%	0,68		15/02/2023
Córdoba 26	CO26	272	7,125%	57,21	21,41%	2,16		27/10/2026
Julio 22 NYL	JUS22	210	8,625%	47,90	67,03%	1,29		20/09/2022
Sta Fe 23 NYL**	SF23	250	7,000%	61,40	21,45%	1,67		21/03/2023
BS. As. 24 NYL	BP24	1,250	9,125%	50,44	55,75%	0,46		16/03/2024
Salta 24 NYL	SA24	350	9,125%	58,33	37,31%	1,94		08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	42,55	55,14%	1,79		19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	52,02	43,18%	1,85		24/02/2025
T.Fuegu 27 NYL	TFU27	190	8,950%	60,08	24,08%	2,30		19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	71,06	26,75%	2,00		20/05/2024
Mun. Cord 24 NYL	JNCOR	150	7,875%	58,06	35,55%	2,03		23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	55,50	50,24%	1,62		27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	56,72	32,65%	2,38		10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	54,55	29,08%	2,87		08/12/2025
Neuquen 25 NYL	QUN25	366	7,500%	63,72	25,69%	2,61		28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	72,28	19,80%	2,97		02/09/2024
BS. As. 27 NYL**	BP27	1,750	7,875%	47,6				