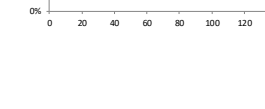
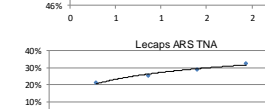
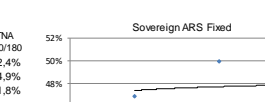
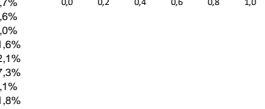
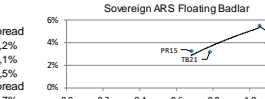
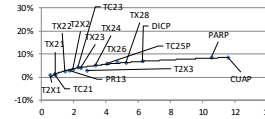


Rates

Instrumento	TNA	
Caucción 7d	23.00%	28/09/2020
Caucción 30d	27.00%	
BADLAR Priv. (>\$1mm)	29.58%	
TM20 Priv. (>\$20mm)	28.81%	25/09/2020
TPM - Leliq 7D	38.00%	28/09/2020

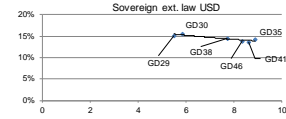
Bonds

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Boncor 04-21	TX21	127.503	1.40%	113.00	0.80%	0.55	17/04/2021
Boncor 07-21	TC21	57.390	2.50%	377.85	1.24%	0.80	22/07/2021
Boncor 08-21	TX21	183.550	1.00%	119.35	0.89%	0.84	05/08/2021
Boncor 24	PR13	762	2.00%	664.00	2.87%	1.72	15/03/2024
Boncor 03-22	TX22	243.520	1.00%	112.40	2.30%	1.44	18/03/2022
Boncor 09-22	TX22	14.999	1.30%	104.75	3.13%	1.92	20/09/2022
Boncor 23	TC23	28.300	4.00%	261.00	4.39%	2.28	06/03/2023
Boncor 03-23	TX23	92.703	1.40%	106.45	4.17%	2.40	25/03/2023
Boncor 06-23	TX23	13.011	1.45%	99.00	3.01%	2.77	13/08/2023
Boncor 04-24	TX24	145.016	1.40%	101.00	4.99%	3.32	25/03/2024
Boncor 25	TC25P	29.908	4.00%	240.00	5.78%	4.02	27/04/2025
Boncor 11-26	TX26	56.520	2.00%	82.31	6.57%	4.67	09/11/2026
Boncor 11-28	TX28	1.898	2.25%	83.00	6.17%	5.22	09/11/2028
Disc ARL 05	DICP	10.563	5.83%	1.900.0	6.98%	6.25	31/12/2033
Par ARL 05	PARP	2.861	1.77%	771.00	8.55%	10.51	31/12/2038
C-Par ARL 05	CUAP	23.668	3.31%	1.131.00	8.53%	11.57	31/12/2045

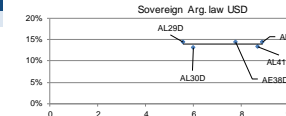


Bonds

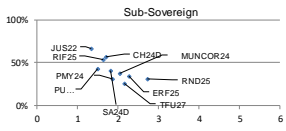
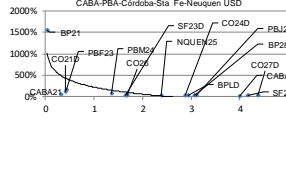
Bond	Code	Amt. Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. law USD							
Bonos Int.29 USD	GD29	2.635	1,000%	44.50	15,22%	5,53	09/07/2029
Bonos Int. 30 NYL	GD30	16.091	0,125%	40.60	15,60%	5,84	09/07/2030
Bonos Int. 35 NYL	GD35	20.502	0,125%	37.07	14,27%	8,88	09/07/2035
Bonos Int. 38 NYL	GD38	11.405	0,125%	42.10	14,57%	7,76	09/01/2038
Bonos Int. 41 NYL	GD41	10.482	0,125%	38.78	13,59%	8,64	09/07/2041
Bonos Int. 48 NYL	GD46	2.092	0,125%	37.77	13,95%	8,37	09/07/2046



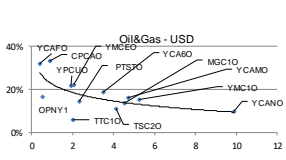
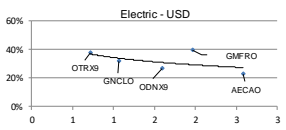
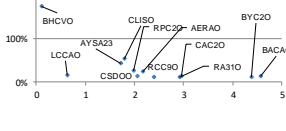
Bond	Code	Amt. Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.193	1,000%	46.40	14,45%	5,57	09/07/2029
Bonar 30	AL30D	12.579	0,125%	46.55	13,13%	5,98	09/07/2030
Bonar 35	AL35D	18.464	0,125%	37.00	14,30%	8,87	09/07/2035
Bonar 38	AE38D	7.211	0,125%	42.42	14,47%	7,77	09/01/2038
Bonar 41	AL41D	1.491	0,125%	39.55	13,38%	8,69	09/07/2041



Sub-Sovereign USD (3)	Code	Amt. Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	14.20	#####	0,04	26/01/2021
CABA 21 NYL	CABA21	335	8,950%	30.45	48,54%	0,31	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	20.97		0,24	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	63.33	118,38%	0,42	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	38.99	165,57%	0,44	15/02/2023
Córdoba 26	CO26	272	7,125%	46.00	35,64%	1,69	27/10/2026
Juliy 22 NYL	JUS22	210	8,625%	46.07	66,78%	1,34	20/09/2022
Sa Fe 23 NYL**	SF23D	250	7,000%	79.38	21,48%	1,65	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	38.67	74,49%	1,35	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	57.13	40,55%	1,82	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	43.46	56,33%	1,70	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	46.75	53,78%	1,63	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	59.71	25,44%	2,17	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	67.88	30,84%	1,86	20/05/2024
Mun. Cord 24 NYL	UNCOR24	150	7,875%	53.47	37,94%	2,06	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	55.65	42,53%	1,50	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	56.65	34,06%	2,27	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	53.46	30,90%	2,73	08/12/2025
Neuquén 25 NYL**	IQUEN25	366	7,500%	56.66	32,10%	2,38	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	58.09	26,63%	2,88	02/09/2024
Bs. As. 23 NYL**	PF23D	1.750	7,875%	40.37	35,20%	3,11	15/06/2027
CABA 27 NYL	CABA27	890	7,500%	72.72	18,23%	3,99	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	45.39	33,94%	3,08	10/04/2028
Sa Fe 27 NYL**	SF27D	250	6,900%	66.50	17,36%	4,16	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	53.62	21,27%	4,36	02/08/2027
Par Bs. As. NYL	BPLD	446	4,000%	40.75	26,98%	2,94	15/05/2035



Corporate USD*	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
Pan Am 2021	OPNY1	333	7,875%	95.41	16,85%	0,54	05/05/2021
Hipotecario 2020	BHCVO	281	9,750%	85.23	176,54%	0,11	30/11/2020
YPF 2021	YCAFO	1.000	8,500%	91.15	32,03%	0,41	23/03/2021
Telecom 2021**	LCCAO	466	6,500%	93.98	16,42%	0,64	15/06/2021
Transener 2021**	OTR9X	100	9,750%	82.37	37,75%	0,71	15/08/2021
COC 2021**	CRPAC	300	9,500%	81.17	33,19%	0,87	17/11/2021
Gennesa 2022**	GNCLD	500	8,750%	78.84	31,48%	1,07	20/01/2022
Edenor 2022**	ODN9X	176	9,750%	76.29	26,70%	1,59	25/10/2022
Clisa 2023**	CLISD	300	9,500%	43.78	53,64%	1,79	20/07/2023
AYSA 2023**	AYSA23	500	6,625%	52.06	43,96%	1,73	01/02/2023
Tepecrol 2022**	TTCTO	500	4,875%	98.21	5,83%	2,02	12/12/2022
Albanesi 2023**	GMFRO	336	9,625%	55.27	39,43%	1,97	27/07/2023
AA2000 2027**	AERAO	375	6,875%	68.23	24,20%	2,17	01/02/2027
IRSA Prop. 2023**	RPC2O	360	8,750%	72.56	25,56%	1,98	23/03/2023
Cresud 2023	CSDOO	113	6,500%	86.06	14,47%	2,06	16/02/2023
YPF 2024	YPCUO	1.325	8,750%	77.41	18,81%	3,48	04/04/2024
YPF 03-2025	YMCED	543	9,750%	75.89	22,11%	2,06	23/03/2025
Pampa 2023**	PTSTO	491	7,375%	84.61	14,72%	2,35	21/07/2023
Arcor 2023**	RCR9O	500	6,000%	87.30	11,82%	2,39	06/07/2023
AES Arg. G. 2024**	AECAO	300	7,750%	68.55	22,50%	2,59	02/02/2024
Raghsa 2024**	RA31O	120	7,250%	87.80	11,96%	2,92	21/03/2024
Capex 2024**	CAC2O	300	6,875%	84.38	12,72%	2,95	15/05/2024
YPF 2025	YCAEO	1.500	8,500%	70.14	18,81%	3,48	28/07/2025
Galicia 2026**	BYC2O	250	8,250%	85.78	10,98%	4,39	19/07/2026
TGS 2025**	TSC2O	500	6,750%	80.28	11,30%	4,12	02/05/2025
Telecom 2026**	TLCTO	400	8,000%	82.42	12,70%	4,27	18/07/2026
Pampa 2027**	MGC1O	690	7,500%	75.52	13,79%	4,54	24/01/2027
Macro 2026**	BACAO	400	6,750%	75.43	13,04%	4,56	04/11/2026
YPF 2027	YCAMO	1.000	6,950%	64.83	16,08%	4,69	21/07/2027
YPF 2029	YMC1O	500	8,500%	70.13	15,20%	5,24	27/06/2029
YPF 2047**	YCAMO	750	7,000%	76.15	9,67%	9,91	15/12/2047



Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op.
SPOT	28/09/2020		76,00				
DLR0920Z	30/09/2020	2	76,180	28,8%	76,17	0,0%	2,104
DLR1020Z	30/10/2020	32	78,630	38,5%	78,60	0,0%	1,763
DLR1120Z	30/11/2020	63	81,860	44,2%	81,87	0,0%	481
DLR1220Z	31/12/2020						