

Rates

Instrumento	TNA	
Cautión 7d	32,52%	29/10/2020
Cautión 30d	34,71%	
BADLAR Priv. (>\$1mm)	31,69%	
TM20 Priv. (>\$20mm)	31,31%	28/10/2020
TPM - Leliq 7D	36,00%	29/10/2020

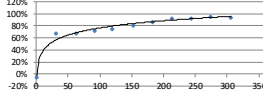
BCRA A3500 USD \$78,297

Days	00%Change	Annualized
7d	0,3%	17%
30d	2,8%	34%
62d	5,8%	34%
92d	8,5%	34%
183d	17,3%	35%
366d	31,7%	32%

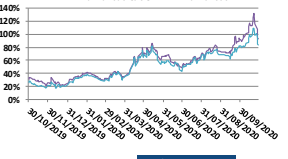
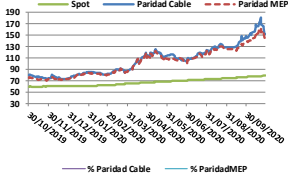
Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op.
SPOT	29/10/2020		78,30				
DLR102021	30/10/2020	1	78,29	-4,7%	78,42	-0,2%	2,528
DLR112021	30/11/2020	32	82,99	68,3%	82,64	0,4%	1,680
DLR122021	31/12/2020	63	87,45	67,7%	86,99	0,5%	1,287
DLR012021	29/01/2021	92	92,54	72,2%	91,83	0,8%	5,84
DLR022021	26/02/2021	120	97,70	75,4%	96,75	1,0%	3,35
DLR032021	31/03/2021	153	104,86	80,9%	103,80	1,0%	1,23
DLR042021	30/04/2021	183	112,50	87,1%	111,24	1,1%	3,8
DLR052021	31/05/2021	214	120,50	91,9%	118,65	1,6%	2,0
DLR062021	30/06/2021	244	127,00	93,0%	125,76	1,0%	7
DLR072021	30/07/2021	274	134,30	95,3%	133,00	1,0%	2
DLR082021	31/08/2021	306	140,00	94,0%	138,50	1,1%	3

Rofex Futures Implicit rates



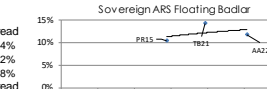
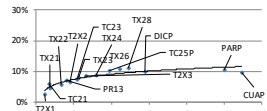
ARS-USD



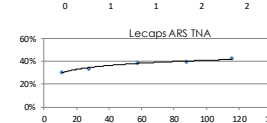
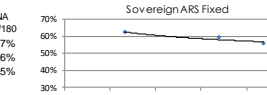
	\$	%
Spot	78,2967	
Paridad Cable	151,22	93,14%
Paridad MEP	144,037	83,96%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Boncor 04-21	TCX1	184.546	1,40%	114,75	2,50%	0,45	17/04/2021
Boncor 07-21	TC21	57.390	2,50%	377,40	5,84%	0,69	22/07/2021
Boncor 08-21	TX1	183.550	1,00%	119,80	4,48%	0,74	05/08/2021
Bocan 24	PR13	762	2,00%	625,00	7,09%	1,62	15/03/2024
Boncor 03-22	TX2	243.520	1,20%	111,00	5,65%	1,33	18/03/2022
Boncor 09-22	TX2	14.999	1,30%	101,70	6,60%	1,80	20/09/2022
Boncor 23	TC23	28.300	4,00%	253,00	7,43%	2,16	06/03/2023
Boncor 03-23	TX23	92.703	1,40%	101,25	7,90%	2,27	25/03/2023
Boncor 08-23	TX3	13.011	1,45%	88,87	8,44%	2,61	13/08/2023
Boncor 04-24	TX4	145.016	1,40%	93,00	8,74%	3,17	25/03/2024
Boncor 25	TC25P	29.908	4,00%	205,00	10,26%	3,90	27/04/2025
Boncor 11-26	TX26	56.520	2,00%	70,84	10,84%	4,44	09/11/2026
Boncor 11-28	TX28	1.898	2,25%	68,00	11,03%	4,88	09/11/2028
Boncor 11-28	DICP	10.563	5,83%	1.660,00	9,95%	5,76	31/12/2033
Par ARL 05	PARP	2.861	1,77%	669,90	10,36%	10,00	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.049,50	9,57%	10,89	31/12/2045



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Fixed							
Boncor 04-21	TCX1	184.546	1,40%	114,75	2,50%	0,45	17/04/2021
Boncor 07-21	TC21	57.390	2,50%	377,40	5,84%	0,69	22/07/2021
Boncor 08-21	TX1	183.550	1,00%	119,80	4,48%	0,74	05/08/2021
Bocan 24	PR13	762	2,00%	625,00	7,09%	1,62	15/03/2024
Boncor 03-22	TX2	243.520	1,20%	111,00	5,65%	1,33	18/03/2022
Boncor 09-22	TX2	14.999	1,30%	101,70	6,60%	1,80	20/09/2022
Boncor 23	TC23	28.300	4,00%	253,00	7,43%	2,16	06/03/2023
Boncor 03-23	TX23	92.703	1,40%	101,25	7,90%	2,27	25/03/2023
Boncor 08-23	TX3	13.011	1,45%	88,87	8,44%	2,61	13/08/2023
Boncor 04-24	TX4	145.016	1,40%	93,00	8,74%	3,17	25/03/2024
Boncor 25	TC25P	29.908	4,00%	205,00	10,26%	3,90	27/04/2025
Boncor 11-26	TX26	56.520	2,00%	70,84	10,84%	4,44	09/11/2026
Boncor 11-28	TX28	1.898	2,25%	68,00	11,03%	4,88	09/11/2028
Boncor 11-28	DICP	10.563	5,83%	1.660,00	9,95%	5,76	31/12/2033
Par ARL 05	PARP	2.861	1,77%	669,90	10,36%	10,00	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.049,50	9,57%	10,89	31/12/2045



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Boncor 04-21	TCX1	184.546	1,40%	114,75	2,50%	0,45	17/04/2021
Boncor 07-21	TC21	57.390	2,50%	377,40	5,84%	0,69	22/07/2021
Boncor 08-21	TX1	183.550	1,00%	119,80	4,48%	0,74	05/08/2021
Bocan 24	PR13	762	2,00%	625,00	7,09%	1,62	15/03/2024
Boncor 03-22	TX2	243.520	1,20%	111,00	5,65%	1,33	18/03/2022
Boncor 09-22	TX2	14.999	1,30%	101,70	6,60%	1,80	20/09/2022
Boncor 23	TC23	28.300	4,00%	253,00	7,43%	2,16	06/03/2023
Boncor 03-23	TX23	92.703	1,40%	101,25	7,90%	2,27	25/03/2023
Boncor 08-23	TX3	13.011	1,45%	88,87	8,44%	2,61	13/08/2023
Boncor 04-24	TX4	145.016	1,40%	93,00	8,74%	3,17	25/03/2024
Boncor 25	TC25P	29.908	4,00%	205,00	10,26%	3,90	27/04/2025
Boncor 11-26	TX26	56.520	2,00%	70,84	10,84%	4,44	09/11/2026
Boncor 11-28	TX28	1.898	2,25%	68,00	11,03%	4,88	09/11/2028
Boncor 11-28	DICP	10.563	5,83%	1.660,00	9,95%	5,76	31/12/2033
Par ARL 05	PARP	2.861	1,77%	669,90	10,36%	10,00	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.049,50	9,57%	10,89	31/12/2045

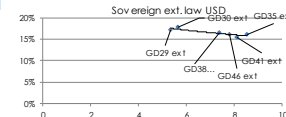
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Fixed							
Boncor 04-21	TCX1	184.546	1,40%	114,75	2,50%	0,45	17/04/2021
Boncor 07-21	TC21	57.390	2,50%	377,40	5,84%	0,69	22/07/2021
Boncor 08-21	TX1	183.550	1,00%	119,80	4,48%	0,74	05/08/2021
Bocan 24	PR13	762	2,00%	625,00	7,09%	1,62	15/03/2024
Boncor 03-22	TX2	243.520	1,20%	111,00	5,65%	1,33	18/03/2022
Boncor 09-22	TX2	14.999	1,30%	101,70	6,60%	1,80	20/09/2022
Boncor 23	TC23	28.300	4,00%	253,00	7,43%	2,16	06/03/2023
Boncor 03-23	TX23	92.703	1,40%	101,25	7,90%	2,27	25/03/2023
Boncor 08-23	TX3	13.011	1,45%	88,87	8,44%	2,61	13/08/2023
Boncor 04-24	TX4	145.016	1,40%	93,00	8,74%	3,17	25/03/2024
Boncor 25	TC25P	29.908	4,00%	205,00	10,26%	3,90	27/04/2025
Boncor 11-26	TX26	56.520	2,00%	70,84	10,84%	4,44	09/11/2026
Boncor 11-28	TX28	1.898	2,25%	68,00	11,03%	4,88	09/11/2028
Boncor 11-28	DICP	10.563	5,83%	1.660,00	9,95%	5,76	31/12/2033
Par ARL 05	PARP	2.861	1,77%	669,90	10,36%	10,00	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.049,50	9,57%	10,89	31/12/2045

Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
S13N0	17.188	99,09	30,48%	11	13/11/2020
S30N0	90.580	97,49	33,62%	28	30/11/2020
S30D0	167.677	94,18	38,89%	58	30/12/2020
S29E1	152.739	91,27	39,70%	88	29/01/2021
S26F1	121.701	88,19	42,13%	116	26/02/2021

Lebads ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
S22D0	50	47.624	5,50%	125,58	5,81%	0,14	22/12/2020

Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. law USD							
Bonos Int.29 NYL	GD29 ext	2.635	1,000%	41,00	17,06%	5,35	09/07/2029
Bonos Int.30 NYL	GD30 ext	16.091	0,125%	36,42	17,89%	5,64	09/07/2030
Bonos Int.35 NYL	GD35 ext	20.502	0,125%	32,43	16,07%	8,52	09/07/2035
Bonos Int.38 NYL	GD38 ext	11.405	0,125%	37,05	16,56%	7,35	09/01/2038
Bonos Int.41 NYL	GD41 ext	10.482	0,125%	33,73	15,52%	8,12	09/07/2041
Bonos Int.46 NYL	GD46 ext	2.092	0,125%	32,64	16,05%	7,79	09/07/2046



Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.193	1,0				