

### Rates

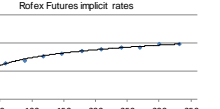
Instrumento	TNA	
Caucción 7d	24.00%	02/10/2020
Caucción 30d	28.00%	
BADLAR Priv. (>\$1mm)	28.88%	
TM20 Priv. (>\$20mm)	28.00%	01/10/2020
TPM - Leliq 7D	38.00%	02/10/2020

### BCRA A3500 USD \$76,945

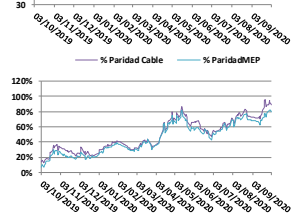
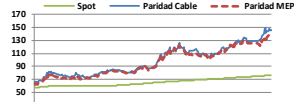
Days	00%Change	Annualized
7d	1.5%	76%
30d	3.5%	43%
63d	6.4%	37%
92d	9.0%	36%
183d	18.9%	38%
366d	32.9%	33%

### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op.
SPOT	02/10/2020		76.950				
DLR1020Z	30/10/2020	28	79.300	39.8%	78.65	0.8%	3.027
DLR1120Z	30/11/2020	59	82.580	45.3%	81.90	0.8%	6.16
DLR1220Z	31/12/2020	90	85.930	47.3%	85.24	0.8%	6.91
DLR0120Z	29/01/2021	119	89.560	50.3%	88.79	0.9%	2.43
DLR0220Z	26/02/2021	147	93.250	52.6%	92.40	0.9%	1.35
DLR0320Z	31/03/2021	180	97.540	54.3%	96.45	1.1%	4.3
DLR0420Z	30/04/2021	210	101.500	55.5%	99.60	1.9%	2.3
DLR0520Z	31/05/2021	241	105.850	56.9%	103.60	2.2%	1.3
DLR0620Z	30/06/2021	271	109.450	58.9%	107.11	2.2%	6
DLR0720Z	30/07/2021	301	114.300	56.9%	111.30	2.7%	1.2
DLR0820Z	31/08/2021	333	118.550	59.3%	114.50	3.5%	1.1



### ARS-USD



	\$	%
Spot	76,945	
Paridad Cable	145,749	89.42%
Paridad MEP	138,149	79.54%

### Bonds

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign Bond Inflation Indexed</b>							
Boncar 04-21	TX1	127.503	1.40%	113.75	0.58%	0.53	17/04/2021
Boncar 07-21	TC21	57.390	2.50%	379.90	1.26%	0.78	22/07/2021
Boncar 08-21	TX1	183.550	1.00%	120.00	0.89%	0.82	05/08/2021
Boncar 24	PR13	762	2.00%	673.00	2.41%	1.71	15/03/2024
Boncar 03-22	TX2	243.520	1.20%	113.80	1.83%	1.42	18/03/2022
Boncar 09-22	TX2	14.999	1.30%	106.00	2.81%	1.91	20/09/2022
Boncar 23	TC23	28.300	4.00%	265.00	3.98%	2.27	06/03/2023
Boncar 03-23	TX23	92.703	1.40%	109.00	3.41%	2.39	25/03/2023
Boncar 06-23	TX23	13.011	1.45%	99.00	3.22%	2.76	13/06/2023
Boncar 04-24	TX24	145.016	1.40%	103.00	4.57%	3.32	25/03/2024
Boncar 25	TC25P	29.908	4.00%	238.00	6.15%	3.99	27/04/2025
Boncar 11-26	TX26	56.520	2.00%	84.98	6.00%	4.67	09/11/2026
Boncar 11-28	TX28	1.898	2.25%	83.75	6.11%	5.21	09/11/2028
Disc ARL 05	DICP	10.563	5.83%	1.9425	6.72%	6.27	31/12/2033
Par ARL 05	PARP	2.861	1.77%	795.00	8.31%	10.55	31/12/2038
C-Par ARL 05	CUAP	23.668	3.31%	1.1580	8.37%	11.64	31/12/2045
<b>Sovereign ARS Floating Badlar</b>							
Bonar Ago 21	TB21	55.187	1.00%	104.30	35.89%	0.67	05/08/2021
Boncar 22	PR15	3.520	0.00%	106.70	35.88%	0.93	04/10/2022
Bonar Abr 22	AA22	53.625	2.00%	99.50	36.34%	1.14	04/04/2022
<b>Sub-Sovereign ARS Floating Badlar</b>							
CABA TD C20	BDC22	3.708	5.00%	107.85	38.50%	0.94	24/01/2022
CABA TD C24	BDC24	22.614	3.25%	92.71	42.61%	1.92	29/03/2024
CABA TD C23	BDC28	13.262	3.75%	89.06	46.15%	2.27	22/02/2028
PBA TD 2022	PBY22	15.182	3.83%	93.81	48.72%	1.13	31/05/2022
PBA TD 2025	PBA25	30.000	3.75%	92.65	47.71%	1.89	14/04/2025
Neuquén 2021	BNF21	1.912	5.00%	67.06	59.85%	0.21	23/02/2021
Mendoza 2021	PMJ21	5.219	4.375%	101.36	41.86%	0.56	09/06/2021
Salta 2021	SA21	400	5.00%	86.78	62.40%	0.87	22/12/2021

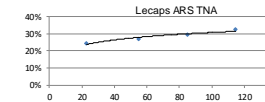
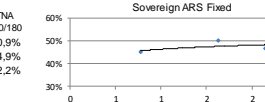
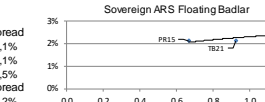
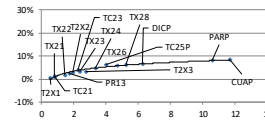
Sovereign ARS Fixed	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity	TNA
Bond								360/180
Bonle \$ Oct 21	TO21	62.500	18.20%	82.90	45.12%	0.77	04/10/2021	40.9%
Bonle \$ Oct 23	TO23	64.150	16.00%	61.92	49.96%	1.63	17/10/2023	44.9%
Bonle \$ Oct 26	TO26	96.570	15.50%	50.14	46.70%	2.15	19/10/2026	42.2%

Ledes ARS	Amt. Out.	Price	TNA	Days	Maturity
S2900	75.949	98.49	24.39%	23	29/10/2020
S30N0	90.580	96.15	26.57%	55	30/11/2020
S30D0	116.322	93.59	29.43%	85	30/12/2020
S29E1	100.000	90.71	32.49%	115	29/01/2021
S26F1	76.331	87.37	36.90%	143	26/02/2021

Ledabs ARS	Days	Amt. Out.	BP +	Price	Spread	MD	Maturity
S22D0	77	47.624	5.50%	124.04	-0.60%	0.21	22/12/2020

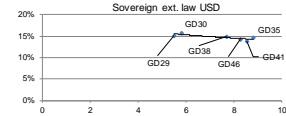
Sovereign ARS Floating Badlar	Days	Amt. Out.	Coupon**	Price	TIR	MD	Maturity
Lecaps ARS	23	49.118	2.65%	144.70	29.68%	0.05	29/10/2020

\*\* Compounded monthly

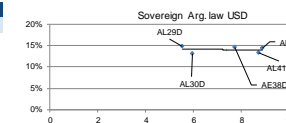


### Bonds

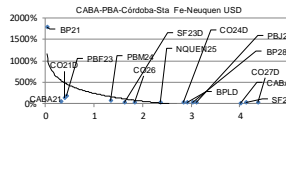
Bond	Code	Amt. Out.	Coupon	Price (1)	YTM	MD	Maturity
<b>Sovereign ext. law USD</b>							
Bonos Int.29 USD	GD29	2.635	1,000%	44.83	15,11%	5,52	09/07/2029
Bonos Int. 30 NYL	GD30	16.091	0,125%	40.07	15,88%	5,81	09/07/2030
Bonos Int. 35 NYL	GD35	20.502	0,125%	36.08	14,62%	8,81	09/07/2035
Bonos Int. 38 NYL	GD38	11.405	0,125%	41.21	14,89%	7,69	09/01/2038
Bonos Int. 41 NYL	GD41	10.482	0,125%	37.82	13,93%	8,55	09/07/2041
Bonos Int. 48 NYL	GD46	2.092	0,125%	36.79	14,32%	8,26	09/07/2046



Bond	Code	Amt. Out.	Coupon	Price (2)	YTM	MD	Maturity
<b>Sovereign Arg. law USD</b>							
Bonar 1% 29	AL29D	2.193	1,000%	45.45	14,89%	5,53	09/07/2029
AL30D	AL30D	12.579	0,125%	46.55	13,16%	5,97	09/07/2030
Bonar 35	AL35D	18.464	0,125%	37.00	14,32%	8,86	09/07/2035
Bonar 38	AE38D	7.211	0,125%	42.15	14,58%	7,74	09/01/2038
Bonar 41	AL41D	1.491	0,125%	40.00	13,24%	8,71	09/07/2041



Sub-Sovereign USD (3)	Code	Amt. Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	14.30	#####	0,03	26/01/2021
CABA 21 NYL	CABA21	335	9,850%	31.38	39,42%	0,31	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	21,04	0,23	0,23	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	61,98	130,21%	0,39	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	39,28	168,49%	0,43	15/02/2023
Córdoba 26	CO26	272	7,125%	51,00	29,25%	1,33	27/10/2026
Julij 22 NYL	JUL22	210	8,625%	46,90	65,88%	1,83	20/09/2022
Sa Fe 23 NYL**	SF23D	250	7,000%	79,43	21,64%	1,63	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	39,98	74,62%	1,94	16/03/2024
Salta 24 NYL	SA24	950	9,125%	55,77	42,50%	1,78	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	42,80	58,29%	1,67	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	44,92	57,35%	1,58	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	59,62	25,71%	2,14	19/04/2027
Mendoza 24 NYL	PMY24	500	8,375%	67,76	31,22%	1,84	20/05/2024
Mun. Cord 24 NYL	UNCOR24	150	7,875%	53,55	38,15%	2,04	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	55,10	43,79%	1,46	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	56,27	34,65%	2,25	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	51,36	32,78%	2,67	09/12/2025
Neuquén 25 NYL**	QUN25	366	7,500%	56,73	32,25%	2,36	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	56,76	27,69%	2,85	02/09/2024
Bs. As. 27 NYL**	PF27	1.750	7,875%	40,70	35,08%	3,10	15/06/2027
CABA 27 NYL	CABA27	890	7,500%	74,92	15,50%	4,01	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	45,12	54,34%	3,02	18/04/2028
Sa Fe 27 NYL**	SF27D	250	6,900%	66,45	17,44%	4,14	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	54,62	20,89%	4,37	02/08/2027
Par Bs. As. NYL	BPLD	446	4,000%	40,72	27,16%	2,91	15/05/2035



(3) Bs. As. Bonds - Restructuring soon - Payments freeze	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
<b>Corporate USD*</b>							
Pan Am 2021	OPNY1	333	7,875%	96,93	13,98%	0,53	07/05/2021
Hipotecario 2020	BHCVO	281	9,750%	85,99	188,44%	0,09	30/11/2020
YPF 2021**	YCAFO	1.000	8,500%	92,84	27		