

Rates

Instrumento	TNA	
Caución 7d	34,16%	08/02/2021
Caución 30d	35,08%	
BADLAR Priv. (>\$1mm)	34,06%	
TM20 Priv. (>\$20mm)	34,00%	05/02/2021
TPM - Leliq 7D	38,00%	08/02/2021
Pases Pasivos 7D	36,50%	08/02/2021

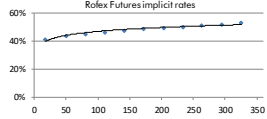
BCRAA3500 USD \$88,165

Day	%Change	Annualized
7d	0,6%	34%
31d	3,6%	43%
66d	6,4%	44%
95d	11,5%	44%
185d	21,2%	42%
367d	45,1%	45%

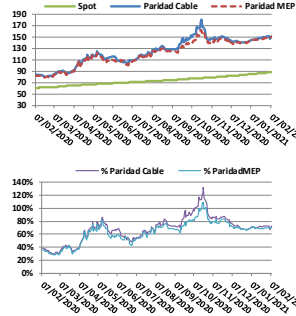
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	08/02/2021	-	88.17				
DLR022021	26/02/2021	18	89.96	41.2%	90.23	-0.3%	2.410
DLR032021	31/03/2021	51	93.52	43.4%	94.09	-0.6%	575
DLR042021	30/04/2021	81	96.96	44.9%	97.87	-0.9%	236
DLR052021	31/05/2021	112	100.69	46.3%	101.80	-1.1%	200
DLR062021	30/06/2021	142	104.40	47.3%	105.65	-1.2%	60
DLR072021	30/07/2021	172	108.45	48.8%	109.75	-1.2%	38
DLR082021	31/08/2021	204	112.50	49.4%	113.55	-0.9%	46
DLR092021	30/09/2021	234	116.45	50.0%	117.50	-0.9%	24
DLR102021	29/10/2021	263	120.45	50.8%	121.50	-0.9%	1
DLR112021	30/11/2021	295	125.00	51.7%	125.50	-0.4%	0
DLR122021	31/12/2021	326	130.00	53.1%	130.00	0.0%	1

3.591



ARS - USD



	\$	%
Spot	88,165	
Paridad Cable	151,903	72,29%
Paridad MEP	149,482	69,55%

Bonds

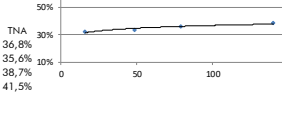
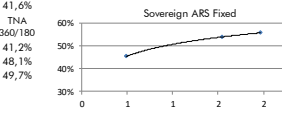
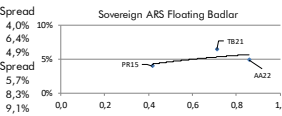
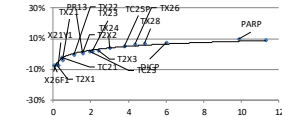
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	
Sovereign Bond Inflation Indexed								
Leor 02-21	X26F1	119.446	-	117,56	-7,34%	0,04	26/02/2021	
Boncor 04-21	TX21	199.031	1,40%	131,00	-6,76%	0,19	17/04/2021	
Leor 05-21	X21Y1	106.565	-	111,29	-7,48%	0,27	21/05/2021	
Boncor 07-21	TC21	57.390	2,50%	437,25	-2,46%	0,45	22/07/2021	
Boncor 08-21	TX21	221.424	1,00%	139,85	-3,80%	0,49	05/08/2021	
Bocan 24	PR13	762	2,00%	717,00	0,49%	1,55	15/03/2024	
Boncor 03-22	TX22	262.932	1,20%	134,00	-0,49%	1,09	18/03/2022	
Boncor 09-22	TX22	203.782	1,30%	126,50	0,56%	1,58	20/09/2022	
Boncor 23	TC23	28.300	4,00%	319,00	1,90%	1,95	06/03/2023	
Boncor 03-23	TX23	194.973	1,40%	129,35	2,06%	2,07	25/03/2023	
Boncor 08-23	TX23	13.011	1,45%	116,30	2,47%	2,42	13/08/2023	
Boncor 04-24	TX24	145.016	1,40%	121,65	3,93%	2,99	25/03/2024	
Boncor 25	TC25P	29.908	4,00%	281,00	5,20%	3,77	27/04/2025	
Boncor 11-26	TX26	56.520	2,00%	97,60	6,33%	4,33	09/11/2026	
Boncor 11-28	TX28	1.898	2,25%	94,61	6,76%	4,84	09/11/2028	
Disc ARL 05	DICP	10.563	5,85%	2.105	0	7,47%	6,02	31/12/2033
Par ARL 05	PASP	2.861	1,77%	800,00	9,90%	9,85	31/12/2038	
C-Par ARL 05	CUAP	23.668	3,31%	1.215,00	9,11%	11,27	31/12/2045	

Sovereign ARS Floating Badlar							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Boncor Ago 21	TB21	56.149	1,00%	99,20	43,95%	0,42	05/08/2021
Bocan 22	PR15	3.122	0,00%	95,15	47,19%	0,71	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	101,00	45,13%	0,86	04/04/2022

Sovereign ARS Fixed							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonte \$ Oct 21	TO21	62.500	18,20%	94,55	45,42%	0,49	04/10/2021
Bonte \$ Oct 23	TO23	64.150	16,00%	59,09	53,93%	1,54	17/10/2023
Bonte \$ Oct 26	TO26	96.570	15,50%	41,41	55,83%	1,96	19/10/2026

Ledes ARS							
Bond	Code	Amt Out.	Price	TNA	Days	Maturity	TNA
S26F1		67.964	98,62	31,97%	16	26/02/2021	36,8%
SAS11		25.087	95,70	33,47%	49	31/03/2021	36,8%
S30A1		47.510	92,75	36,12%	79	30/04/2021	35,6%
S30J1		18.841	87,20	38,27%	140	30/06/2021	38,7%

Lepases ARS							
Bond	Code	Amt Out.	BP +	Price	Spread	MD	Maturity
S31M1		49	72,236	3,20%	110,35	1,01%	0,13
S4301		79	62,953	1,50%	101,64	-0,68%	0,22
S21Y1		100	58,122	3,50%	107,37	1,97%	0,27
SJ301		140	14,395	2,25%	100,20	3,87%	0,38



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%	41,90	17,38%	5,09	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	38,83	17,49%	5,41	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	34,53	15,77%	8,31	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	39,79	16,10%	7,17	09/07/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	36,78	14,88%	8,01	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	34,63	15,77%	7,59	09/07/2046

Sovereign Arg. law USD							
Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Bonar 1% 29	AL29D	2.193	1,000%	39,55	18,44%	5,02	09/07/2029
Bonar 30	AL30D	13.079	0,125%	37,65	18,14%	5,37	09/07/2030
Bonar 35	AL35D	18.714	0,125%	34,10	15,95%	8,28	09/07/2035
Bonar 38	AE38D	7.211	0,125%	36,00	17,65%	6,93	09/01/2038
Bonar 41	AL41D	1.491	0,125%	33,70	16,09%	7,75	09/07/2041

Sovereign Arg. law USD Linked							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonte 11-21 - USD Linke	TV21	1.766	0,100%	9.219,00	-5,27%	0,81	30/11/2021
Bonte 04-22 - USD Linke	TV22	1.660	0,100%	9.329,00	-4,43%	1,23	29/04/2022
Sub-Sovereign USD (3)							
Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	15,59	0,00	12/03/2021	
CABA, 21 NYL	CABA21	335	8,950%	34,49	231,71%	0,01	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	18,26	0,02	09/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	71,15	213,27%	0,16	10/06/2021
Bs. As. 23 NYL	BPB23	750	6,500%	38,41	0,02	15/02/2023	
Córdoba 26	CO26	272	7,125%	57,00	17,94%	2,17	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	52,89	72,56%	1,04	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	1,64	N.A.	N.A.	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	38,32	102,16%	0,92	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	58,58	42,24%	1,62	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	48,69	61,03%	1,37	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	56,04	51,60%	1,37	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,65	21,26%	2,31	19/04/2027

Mun. Cord 24 NYL							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
AUNCOR2		150	7,875%	61,08	36,89%	1,77	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	70,50	20,91%	2,01	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	56,48	36,14%	2,08	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	59,26	27,66%	2,68	09/12/2025
Neuquen 25 NYL	NQUEN25	360	7,500%	58,56	32,17%	2,22	08/04/2025
Córdoba 24 NYL**	CO24D	516	7,450%	65,74	25,00%	2,62	02/09/2024
Bs. As. 27 NYL	BP27	1.750	7,875%	35,96	40,18%	2,92	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	77,31	14,64%	3,93	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	41,81	36,91%	2,96	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	69,56	16,32%	4,09	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	59,05	19,01%	4,43	02/08/2027
Par Bs. As. NYL	BLPD	446	4,000%	35,53	30,41%	2,78	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze

Corporate USD*							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Par Am 2021	OPN21	333	7,875%	99,13	-98,85%	0,47	07/05/2021
YPF 2021	YCAFO	1.000	8,500%	95,06	127,40%	0,07	23/03/2021
Telecom 2021**	LCCAFO	466	6,500%	94,24	30,35%	0,30	15/06/2021
Transener 2021**	OTR09	101	9,750%	90,80	47,77%	0,39	15/09/2021
CGC 2021**	CPCAFO	300	9,500%	83,84	45,21%	0,58	07/11/2021
Gannica 2022**	GNCLCO	500	8,750%	87,77	26,20%	0,81	20/01/2022
Edenor 2022**	ODN09	176	9,750%	82,00	27,21%	1,36	25/10/2022
Clisa 2023**	CLISUO	300	9,500%	38,93	70,74%	1,52	20/07/2023
AYSA 2023**	AYSA23	500	6,625%	52,81	50,55%	1,47	01/02/2023
Tepetrol 2022**	TTCLCO	500	4,875%	95,84	10,49%	1,67	12/12/2022
Albanesi 2023**	GMFRO	336	9,6				