

### Rates

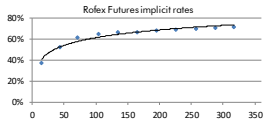
Instrumento	TNA	
Caución 7d	32,27%	16/12/2020
Caución 30d	35,77%	
BADLAR Priv. (>\$1mm)	34,50%	
TM20 Priv. (>\$20mm)	34,63%	15/12/2020
TPM - Leliq 7D	38,00%	16/12/2020

### BCRAA3500 USD \$82,627

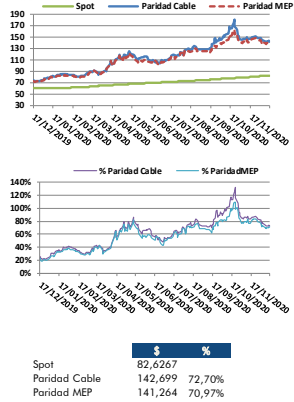
Day	%Change	Annualized
7d	0,7%	37%
30d	3,3%	41%
61d	6,6%	39%
91d	9,8%	39%
183d	18,7%	37%
366d	38,1%	38%

### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	16/12/2020	-	82,62				
DLR122020	31/12/2020	15	83,89	37,4%	83,86	0,0%	2,513
DLR102021	29/01/2021	44	87,85	52,5%	88,03	-0,2%	984
DLR22021	26/02/2021	72	92,66	61,6%	92,75	-0,1%	608
DLR32021	31/03/2021	105	98,05	64,9%	98,40	-0,4%	210
DLR42021	30/04/2021	135	102,90	66,4%	103,40	-0,5%	83
DLR52021	31/05/2021	166	107,65	66,6%	108,25	-0,6%	62
DLR62021	30/06/2021	196	112,75	67,9%	113,75	-0,9%	15
DLR72021	30/07/2021	226	118,00	69,2%	119,20	-1,0%	3
DLR82021	31/08/2021	258	123,25	69,6%	124,80	-1,2%	2
DLR92021	30/09/2021	288	128,75	70,8%	130,30	-1,2%	5
DLR102021	29/10/2021	317	133,75	71,3%	135,30	-1,1%	5



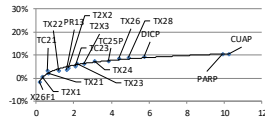
### ARS - USD



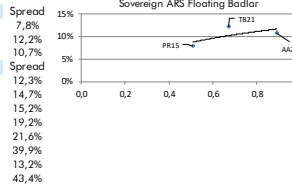
	\$	%
Spot	82,627	
Paridad Cable	142,699	72,70%
Paridad MEP	141,264	70,97%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign Bond Inflation Indexed</b>							
Leasr 02-21	X26F1	121,701	-	110,43	-1,85%	0,19	26/02/2021
Boncor 04-21	TX21	199,031	1,40%	121,25	0,44%	0,33	17/04/2021
Boncor 07-21	TC21	57,390	2,50%	403,75	3,14%	0,58	22/07/2021
Boncor 08-21	TX21	221,424	1,00%	127,80	2,18%	0,62	05/08/2021
Bocan 24	PR13	762	2,00%	658,00	3,53%	1,63	15/03/2024
Boncor 03-22	TX22	262,932	1,20%	120,25	3,29%	1,22	18/03/2022
Boncor 09-22	TX22	14,999	1,30%	111,00	4,52%	1,70	20/09/2022
Boncor 23	TC23	28,300	4,00%	279,80	5,10%	2,06	06/03/2023
Boncor 03-23	TX23	92,703	1,40%	111,00	6,12%	2,17	15/03/2023
Boncor 08-23	TX23	13,011	1,45%	99,33	6,13%	2,52	13/08/2023
Boncor 04-24	TX24	145,016	1,40%	102,40	7,36%	3,07	25/03/2024
Boncor 25	TC25P	29,908	4,00%	240,00	7,52%	3,85	27/04/2025
Boncor 11-26	TX26	56,520	2,00%	83,00	8,44%	4,40	09/11/2026
Boncor 11-28	TX28	1,898	2,25%	79,90	8,79%	4,88	09/11/2028
Disc ARL 05	DICP	10,563	5,83%	1,840,0	9,11%	5,75	31/12/2033
Par ARL 05	PAMP	2,861	1,77%	715,00	10,28%	9,90	31/12/2038
C-Far ARL 05	CUAP	23,668	3,31%	1,005,10	10,56%	10,22	31/12/2045



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign ARS Floating Badlar BP +</b>							
Boncor Ago 21	TB21	56,149	1,00%	100,25	49,06%	0,51	05/08/2021
Bocan 22	PR15	3,520	0,00%	105,50	55,09%	0,67	04/10/2022
Boncor Abr 22	AA22	53,625	2,00%	98,50	53,00%	0,89	04/04/2022
<b>Sub-Sovereign ARS Floating Badlar BP +</b>							
CABA TD C20	BDC22	3,708	5,00%	99,50	55,30%	0,78	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	89,27	58,61%	1,50	29/03/2024
CABA TD C23	BDC28	13,262	3,75%	80,06	59,37%	1,90	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	86,84	65,14%	0,97	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	77,63	68,66%	1,52	14/04/2025
Neuquén 2021	BNF21	1,912	5,00%	32,32	97,44%	0,15	23/02/2021
Mendoza 2021	PMJ21	5,219	4,375%	97,56	56,49%	0,40	09/06/2021
Salta 2021	SA21	400	5,00%	83,22	103,34%	0,61	22/02/2021



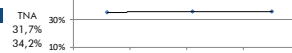
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign ARS Fixed</b>							
Boncor 5 Oct 21	TO21	62,500	18,20%	85,10	64,01%	0,57	04/10/2021
Boncor 5 Oct 23	TO23	64,150	16,00%	48,71	63,85%	1,55	17/10/2023
Boncor 5 Oct 26	TO26	96,570	15,50%	36,02	60,32%	1,95	19/10/2026



Leders ARS	Amt Out.	Price	TNA	Days	Maturity
S30D0	167,677	98,85	35,33%	12	30/12/2020
S29E1	152,739	96,04	35,84%	42	29/01/2021
S26F1	121,701	93,55	35,93%	70	26/02/2021

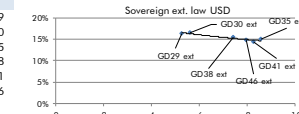


Ledods ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
SE291	42	20,880	3,00%	104,64	-1,78%	0,12	29/01/2021
S31M1	103	3,244	3,20%	104,68	-0,19%	0,28	31/03/2021

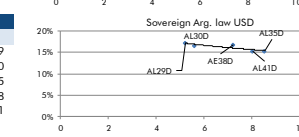


### Bonds

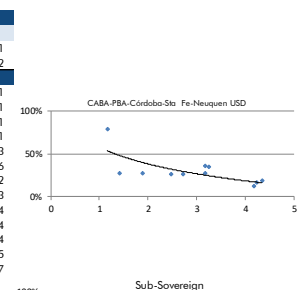
Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
<b>Sovereign ext. law USD</b>							
Bonos Int. 29 NYL	GD29 ext	2,635	1,000%	43,10	16,39%	5,27	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	39,99	16,47%	5,60	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	35,97	14,99%	8,57	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	40,60	15,49%	7,41	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	37,52	14,36%	8,26	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	36,44	14,79%	7,96	09/07/2046



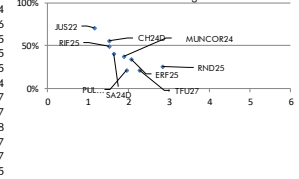
Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
<b>Sovereign Arg. law USD</b>							
Bonar 1% 29	AL29D	2,193	1,000%	41,55	17,27%	5,23	09/07/2029
Bonar 30	AL30D	13,079	0,125%	39,78	16,59%	5,59	09/07/2030
Bonar 35	AL35D	18,714	0,125%	35,10	15,31%	8,52	09/07/2035
Bonar 38	AE38D	7,211	0,125%	37,28	16,76%	7,21	09/01/2038
Bonar 41	AL41D	1,491	0,125%	34,80	15,36%	8,04	09/07/2041



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign Arg. law USD Linked</b>							
Bonte 11-21 - USD Linke	TZV1	1,766	0,100%	8,515,00	-3,01%	0,96	30/11/2021
Bonte 04-22 - USD Linke	TV22	1,660	0,100%	8,395,00	-1,06%	1,36	29/04/2022
<b>Sub-Sovereign USD (3)</b>							
Bs. As. 21 NYL	BP21	500	10,875%	14,71	0,00	0,00	26/01/2021
CABA, 21 NYL	CABA21	335	8,950%	34,38	20,76%	0,16	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	19,88	0,11	0,09	07/04/2021
Córdoba 21 NYL**	CO21D	725	7,125%	65,43	162,03%	0,26	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	41,55	249,68%	0,22	15/02/2023
Córdoba 26	CO26	272	7,125%	51,00	26,83%	1,89	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	49,57	70,83%	1,15	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	77,13	26,95%	1,41	23/03/2023
Bs. As. 24 NYL	PBM24	1,250	9,125%	41,91	78,83%	1,17	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	60,98	41,16%	1,63	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	48,12	56,27%	1,54	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	53,95	49,72%	1,51	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	62,71	21,64%	2,27	19/04/2027



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>(3) Bs. As. Bonds - Restructuring soon - Payments freeze</b>							
Corporate USD*	OPNY1	333	7,875%	101,04	5,20%	0,37	07/05/2021
Mun. Cord 24 NYL	AUNCOR2	150	7,875%	57,79	37,43%	1,88	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	73,23	21,84%	1,95	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	59,61	34,75%	2,08	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	59,46	26,10%	2,85	09/12/2025
Neuquén 25 NYL	NQUEN25	366	7,500%	64,26	25,90%	2,47	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	62,50	25,72%	2,71	02/09/2024
Bs. As. 27 NYL**	RF27	1,750	8,375%	39,74	34,87%	4,17	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	83,19	12,22%	3,17	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	41,80	35,20%	3,17	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	68,25	16,23%	4,23	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	62,47	18,43%	4,35	02/08/2027
Par Bs.As. NYL	BLPD	446	4,000%	37,45	27,00%	3,16	15/05/2035



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>(3) Bs. As. Bonds - Restructuring soon - Payments freeze</b>							
Corporate USD*	OPNY1	333	7,875%	101,04	5,20%	0,37	07/05/2021

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Corporate USD</b>							
YPF 2021	YCAFO	1,000	8,500%	94,74	33,24%	0,22	