

### Rates

Instrumento	TNA	
Caución 7d	32,43%	04/12/2020
Caución 30d	35,91%	
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,25%	03/12/2020
TPM - Leliq 7D	38,00%	04/12/2020

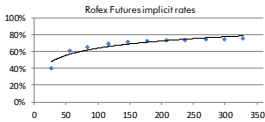
### BCRAA3500 USD \$81,652

Days	%Change	Annualized
7d	0,8%	40%
30d	3,3%	41%
63d	6,1%	36%
91d	9,7%	39%
183d	18,5%	37%
366d	36,3%	36%

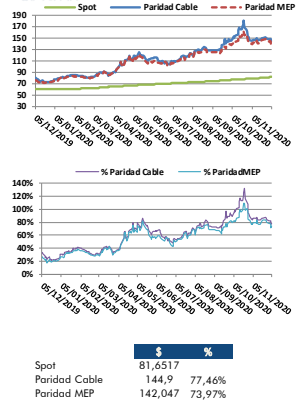
### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	04/12/2020	-	81,65				
DLR122020	31/12/2020	27	84,11	40,7%	84,19	-0,1%	2,527
DLR1012021	29/01/2021	56	89,29	61,0%	89,38	-0,1%	930
DLR022021	26/02/2021	87	93,87	65,0%	94,03	-0,2%	512
DLR032021	31/03/2021	114	99,70	69,0%	99,62	0,1%	161
DLR042021	30/04/2021	147	105,05	71,2%	105,35	-0,3%	92
DLR052021	31/05/2021	178	110,60	72,7%	110,85	-0,2%	41
DLR062021	30/06/2021	208	116,10	74,0%	116,70	-0,5%	12
DLR072021	30/07/2021	238	120,90	73,7%	121,40	-0,4%	3
DLR082021	31/08/2021	270	126,50	74,3%	127,00	-0,4%	2
DLR092021	30/09/2021	300	132,00	75,0%	132,00	0,0%	5
DLR102021	29/10/2021	329	137,00	75,2%	137,00	0,0%	5

4.288

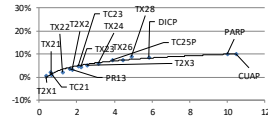


### ARS - USD

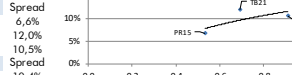


### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign Bond Inflation Indexed</b>							
Boncor 04-21	TX1	199.031	1,40%	120,00	0,53%	0,36	17/04/2021
Boncor 07-21	TC21	57.390	2,50%	402,30	1,95%	0,60	22/07/2021
Boncor 08-21	TX1	221.424	1,00%	127,50	0,92%	0,65	05/08/2021
Bocan 24	PR13	762	2,00%	667,50	3,67%	1,60	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	120,75	2,08%	1,25	18/03/2022
Boncor 09-22	TX2	14.999	1,30%	112,00	3,35%	1,73	20/09/2022
Boncor 23	TX23	28.300	4,00%	278,00	4,87%	2,09	06/03/2023
Boncor 03-23	TX23	92.703	1,40%	113,75	4,45%	2,21	25/03/2023
Boncor 08-23	TX23	13.011	1,45%	100,40	5,25%	2,55	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	105,40	6,02%	3,12	25/03/2024
Boncor 25	TC25P	29.908	4,00%	238,50	7,38%	3,87	27/04/2025
Boncor 11-26	TX26	56.520	2,00%	85,45	7,48%	4,45	09/11/2026
Boncor 11-28	TX28	1.898	2,25%	78,52	8,91%	4,89	09/11/2028
Disc ARL 05	DICP	10.563	5,83%	1.865,0	8,66%	5,83	31/12/2033
Par ARL 05	PARP	2.861	1,77%	728,50	9,96%	10,00	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.035,00	10,14%	10,47	31/12/2045



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign ARS Floating Badlar</b>							
Bonar Ago 21	TB21	56.149	1,00%	100,00	47,33%	0,53	05/08/2021
Bonar 22	PR15	3.520	0,00%	104,65	54,61%	0,69	04/10/2022
Bonar Abr 22	AA22	53.625	2,00%	97,75	52,57%	0,91	04/04/2022
<b>Sub-Sovereign ARS Floating Badlar</b>							
CABA TO C20	BDC22	3.708	5,00%	100,07	52,53%	0,81	24/01/2022
CABA TO C24	BDC24	22.614	3,25%	89,75	57,02%	1,54	29/03/2024
CABA TO C23	BDC28	13.262	3,75%	80,35	58,15%	1,95	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	85,95	64,83%	0,99	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	79,14	65,62%	1,59	14/04/2025
Neuquén 2021	BNF21	1.912	5,00%	32,47	79,36%	0,17	23/02/2021
Mendoza 2021	PMJ21	5.219	4,375%	100,15	44,89%	0,43	09/06/2021
Salta 2021	SA21	400	5,00%	82,01	102,85%	0,63	22/12/2021



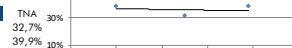
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign ARS Fixed</b>							
Bonte \$ Oct 21	TO21	62.500	18,20%	82,50	61,71%	0,59	04/10/2021
Bonte \$ Oct 23	TO23	64.150	16,00%	48,22	63,78%	1,57	17/10/2023
Bonte \$ Oct 26	TO26	96.570	15,50%	36,82	58,34%	2,02	19/10/2026



Ledas ARS	Amt Out.	Price	TNA	Days	Maturity
S30D0	167.677	97,95	38,18%	20	30/12/2020
S29E1	152.739	95,88	31,40%	50	29/01/2021
S26F1	121.701	92,48	38,06%	78	26/02/2021

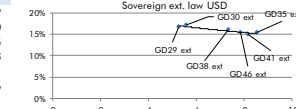


Ledods ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
SE291	50	20.880	3,00%	103,79	-0,74%	0,14	29/01/2021
S31M1	111	3.244	3,20%	102,34	5,39%	0,30	31/03/2021

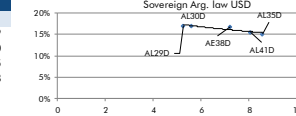


### Bonds

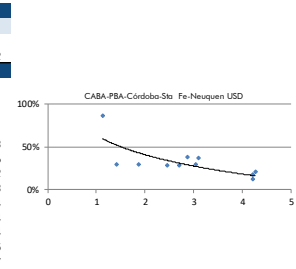
Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
<b>Sovereign ext. law USD</b>							
Bonos Int. 29 NYL	GD29 ext	2.635	1,00%	42,37	16,67%	5,28	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	38,62	17,07%	5,58	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	34,68	15,41%	8,52	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	39,09	16,00%	7,35	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	35,80	14,93%	8,16	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	34,75	15,39%	7,84	09/07/2046



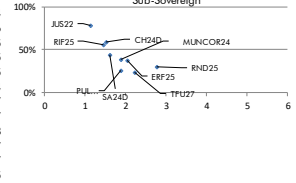
Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
<b>Sovereign Arg. law USD</b>							
Bonar 1% 29	AL29D	2.193	1,00%	41,76	17,10%	5,28	09/07/2029
Bonar 30	AL30D	13.079	0,125%	38,60	17,10%	5,56	09/07/2030
Bonar 35	AL35D	18.714	0,125%	35,30	15,20%	8,56	09/07/2035
Bonar 38	AE38D	7.211	0,125%	37,13	16,77%	7,22	09/01/2038
Bonar 41	AL41D	1.491	0,125%	34,47	15,44%	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	TV21	1.766	0,100%	8.440,00	-3,24%	0,98	30/11/2021
Bonte 04-22 - USD Linke	TV22	1.660	0,100%	8.206,00	-0,25%	1,38	29/04/2022
<b>Sub-Sovereign USD (3)</b>							
Bs. As. 21 NYL	BP21	500	10,875%	13,71	0,00	26/01/2021	
CABA. 21 NYL	CABA21	335	8,950%	34,22	21,20%	0,18	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	18,17	0,10	09/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	62,40	176,21%	0,27	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	38,78	280,28%	0,20	15/02/2023
Córdoba 26	CO26	272	7,125%	49,00	28,91%	1,85	27/10/2026
Julia 22 NYL	JUS22	210	8,625%	45,73	78,44%	1,13	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	75,01	28,75%	1,41	23/03/2023
PBA 24	PBA24	1.250	9,125%	38,85	85,89%	1,13	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	58,51	43,60%	1,62	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	45,91	59,23%	1,52	19/08/2024
Raioja 25 NYL	RIF25	300	9,750%	49,74	55,56%	1,46	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,45	23,23%	2,23	19/04/2027



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Mun. Cord 24 NYL</b>							
AUNCOR2.	150	7,875%	56,26	38,66%	1,88	23/09/2024	
Chubut 26 NYL	PUL26	650	7,750%	68,55	25,38%	1,88	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	56,65	37,22%	2,05	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	53,13	30,38%	2,77	09/12/2025
Neuquén 25 NYL	NQUEN25	366	7,500%	61,05	27,99%	2,45	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	59,35	27,65%	2,69	02/09/2024
RFP27	RFP27	1.750	8,875%	40,61	37,30%	2,86	15/03/2027
CABA. 27 NYL	CABA27	890	7,500%	83,90	11,95%	4,21	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	49,43	37,11%	3,09	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	65,48	17,20%	4,20	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	58,14	20,14%	4,26	02/08/2027
Par Bs.As. NYL	BLPD	446	4,000%	35,34	28,90%	3,04	15/05/2035



(3) Bs. As. Bonds - Restructuring soon - Payments freeze	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate USD*							
Pan Am 2021	OPNY1	333	7,875%	101,00	5,46%	0,39	07/05/2021
Hipotecario 2020	BHCVO	281	9,750%	S/D	N.A.	N.A.	30/11/2020
YPF 2021	YCAFO	1.000	8,500%	93,56	37,05%	0,24	23/03/2021
Telecom 2021**	LCCAO	466	6,500%	97,66	11,67%	0,47	15/06/2021
Transener 2021**	OTR99	101	9,750%	88,60	31,48%	0,57	05/09/2021
CPCAO	300	9,500%	85,43	30,92%	0,77	07/11/2021	
Gannecia 2022**	GNCLCO	500	8,750%	89,37	20,80%	0,95	