

### Rates

Instrumento	TNA	
Caución 7d	33,69%	04/02/2021
Caución 30d	35,26%	
BADLAR Priv. (>\$1mm)	34,00%	
TM20 Priv. (>\$20mm)	33,81%	03/02/2021
TPM - Leliq 7D	38,00%	04/02/2021
Pases Pasivos 7D	36,50%	04/02/2021

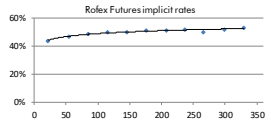
### BCRAA3500 USD \$87,905

Day	%Change	Annualized
7d	0,8%	41%
31d	3,8%	45%
62d	7,7%	45%
92d	11,2%	45%
184d	21,1%	42%
366d	45,1%	45%

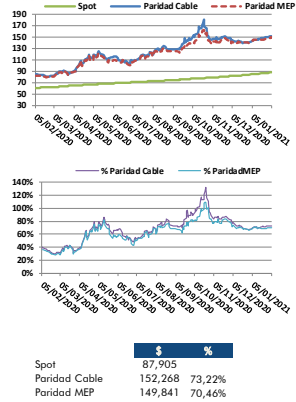
### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	04/02/2021	-	87.91				
DLR022021	26/02/2021	22	90.23	43.8%	90.26	0.0%	2.378
DLR032021	31/03/2021	55	94.08	46.6%	94.10	0.0%	556
DLR042021	30/04/2021	85	97.87	48.7%	97.87	0.0%	223
DLR052021	31/05/2021	116	101.78	49.6%	101.74	0.0%	193
DLR062021	30/06/2021	146	105.50	50.0%	105.50	0.0%	66
DLR072021	30/07/2021	176	109.65	51.3%	109.50	0.1%	22
DLR082021	31/08/2021	208	113.50	51.1%	113.50	0.0%	41
DLR092021	30/09/2021	238	117.50	51.6%	117.65	-0.1%	24
DLR102021	29/10/2021	267	120.00	49.9%	121.90	-1.6%	1
DLR112021	30/11/2021	299	125.00	51.5%	126.30	-1.0%	0
DLR122021	31/12/2021	330	130.00	53.0%	130.80	-0.6%	1

3.504

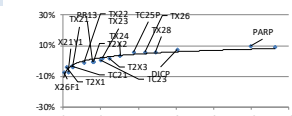


### ARS - USD

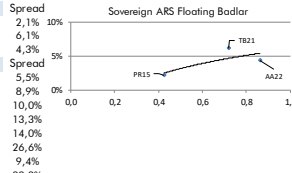


### Bonds

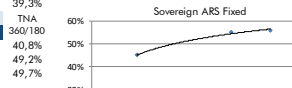
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign Bond Inflation Indexed</b>							
Leacr 02-21	XZ6F1	119.446	-	117,31	-7,40%	0,05	26/02/2021
Boncor 04-21	TX1	199.031	1,40%	130,00	-0,40%	0,20	17/04/2021
Leacr 05-21	XZ1Y1	106.565	-	111,00	-7,29%	0,28	21/05/2021
Boncor 07-21	TC21	57.390	2,50%	438,00	-3,34%	0,46	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	139,75	-4,12%	0,50	05/08/2021
Bocan 24	PR13	762	2,00%	724,50	-0,35%	1,56	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	134,75	-1,22%	1,10	18/03/2022
Boncor 09-22	TX22	203.782	1,30%	128,15	-0,41%	1,60	20/09/2022
Boncor 23	TC23	28.300	4,00%	326,00	0,65%	1,97	06/03/2023
Boncor 03-23	TX23	194.973	1,40%	130,50	1,50%	2,08	25/03/2023
Boncor 08-23	TX23	13.011	1,45%	117,23	2,03%	2,43	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	122,85	3,50%	3,00	25/03/2024
Boncor 25	TC25P	29.908	4,00%	275,00	5,71%	3,76	27/04/2025
Boncor 11-26	TX26	56.520	2,00%	99,75	5,75%	4,35	09/11/2026
Boncor 11-28	TX28	1.898	2,25%	99,00	5,74%	4,90	09/11/2028
Disc ARL 05	DICP	10.563	5,85%	2.134	7,19%	6,06	31/12/2033
Par ARL 05	PABP	2.861	1,77%	826,00	9,53%	9,94	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.205,00	9,16%	11,25	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%	99,80	41,52%	0,42	05/08/2021
Bonar 22	PR15	3.122	0,00%	95,15	46,81%	0,72	04/10/2022
Bonar Abr 22	AA22	53.625	2,00%	101,25	44,77%	0,86	04/04/2022
<b>Sub-Sovereign ARS Floating Badlar</b>							
CABA TD C20	BDC22	3.708	5,00%	101,25	45,94%	0,75	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	94,52	50,60%	1,62	29/03/2024
CABA TD C23	BDC28	13.962	3,75%	94,50	52,04%	1,97	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	98,28	56,67%	0,88	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	84,46	57,66%	1,75	14/04/2025
Neuquén 2021	BNF21	1.912	5,00%	35,77	76,12%	0,03	23/02/2021
Mendoza 2021	PAJ21	5.219	4,375%	105,10	51,19%	0,27	09/06/2021
Salta 2021	SA21	400	5,00%	84,19	96,47%	0,58	22/12/2021



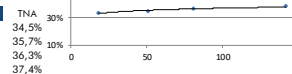
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
<b>Sovereign ARS Fixed</b>							
Bonte \$ Oct 21	TO21	62.500	18,20%	94,70	44,93%	0,50	04/10/2021
Bonte \$ Oct 23	TO23	64.150	16,00%	57,97	55,26%	1,53	17/10/2023
Bonte \$ Oct 26	TO26	96.570	15,50%	41,24	55,93%	1,96	19/10/2026



Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
S26F1	67.964	98,38	33,38%	18	26/02/2021
SA311	25.087	95,38	34,67%	51	31/03/2021
S30A1	47.510	92,55	36,27%	81	30/04/2021
S30J1	18.841	87,05	38,24%	142	30/06/2021



Lepases ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity	TNA
S31M1	51	72.236	3,20%	110,47	-1,40%	0,14	31/03/2021	34,5%
SA301	81	62.953	1,50%	101,43	-0,62%	0,22	30/04/2021	35,7%
S21Y1	102	58.122	3,50%	107,82	-0,46%	0,28	21/05/2021	36,3%
SJ301	142	14.395	2,25%	101,39	-0,04%	0,39	30/06/2021	37,4%



### 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%	41,17	17,73%	5,07	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	37,89	17,96%	5,39	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	33,76	16,05%	8,27	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	38,85	16,45%	7,12	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	35,82	15,22%	7,94	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	33,81	16,10%	7,52	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%	39,48	18,85%	5,02	09/07/2029
Bonar 30	AL30D	13.079	0,125%	37,64	18,12%	5,38	09/07/2030
Bonar 35	AL35D	18.714	0,125%	34,10	15,94%	8,29	09/07/2035
Bonar 38	A38BD	7.211	0,125%	36,28	17,52%	6,96	09/01/2038
Bonar 41	AL41D	1.491	0,125%	33,69	16,08%	7,75	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%	9.260,00	-6,10%	0,82	30/11/2021
Bonte 04-22 - USD Linke	TV22	1.660	0,100%	9.355,00	-4,86%	1,23	29/04/2022

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	15,37	0,00	10/03/2021	
CABA, 21 NYL	CABA21	335	8,950%	34,34	206,08%	0,01	09/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	18,13	0,03	19/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	72,00	196,72%	0,17	10/06/2021
Bs. As. 23 NYL	PPF23	750	6,500%	37,99	###	0,02	15/02/2023
Córdoba 26	CO26	272	7,125%	56,00	18,79%	2,15	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	51,02	76,65%	1,02	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	61,26	25,39%	1,29	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	38,43	101,119%	0,93	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	56,85	44,29%	1,60	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	47,86	62,35%	1,36	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	55,41	52,39%	1,37	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	59,79	21,88%	2,29	19/04/2027

Mun. Cord 24 NYL	AUNCOR24	150	7,875%	59,97	37,99%	1,76	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	69,43	21,69%	1,99	23/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	55,27	37,25%	2,07	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	58,26	28,31%	2,67	09/12/2025
Neuquén 25 NYL	NQUEN25	366	7,500%	57,58	32,95%	2,21	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	65,06	25,40%	2,59	02/09/2024
Bs. As. 27 NYL**	BP27	1.750	7,875%	34,27	39,77%	2,94	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	75,60	15,23%	3,91	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	37,76	38,84%	2,88	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	68,80	16,59%	4,08	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	58,04	19,41%	4,41	02/08/2027
Par Bs. As. NYL	BLPD	446	4,000%	34,51	31,54%	2,71	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate USD*	OPNY1	333	7,875%	99,34	-98,73%	0,48	07/05/2021

YPF 2021**	YCAFO	1.000	8,500%	90,13	243,97%	0,05	23/03/2021
Telecom 2021**	LCCAFO	466					