

Rates

Instrumento	TNA	
Caución 7d	33,26%	05/02/2021
Caución 30d	35,39%	
BADLAR Priv. (>\$1mm)	34,19%	04/02/2021
TM20 Priv. (>\$20mm)	34,00%	
TPM - Leliq 7D	38,00%	05/02/2021
Pases Pasivos 7D	36,50%	05/02/2021

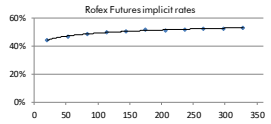
BCRAA3500 USD \$88,005

Day	%Change	Annualized
7d	0,8%	42%
31d	3,8%	45%
63d	7,8%	45%
92d	11,3%	45%
184d	21,2%	42%
366d	45,3%	45%

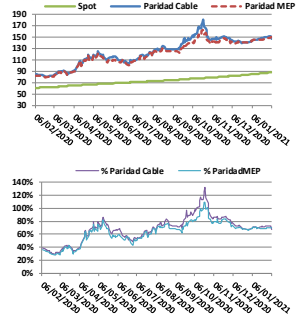
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	05/02/2021	-	88,00				
DLR022021	26/02/2021	21	90,23	44,0%	90,23	0,0%	2,413
DLR032021	31/03/2021	54	94,09	46,8%	94,08	0,0%	561
DLR042021	30/04/2021	84	97,87	48,7%	97,87	0,0%	224
DLR052021	31/05/2021	115	101,80	49,8%	101,78	0,0%	204
DLR062021	30/06/2021	145	105,65	50,5%	105,50	0,1%	61
DLR072021	30/07/2021	175	109,75	51,6%	109,65	0,1%	35
DLR082021	31/08/2021	207	113,55	51,2%	113,50	0,0%	46
DLR092021	30/09/2021	237	117,50	51,6%	117,50	0,0%	24
DLR102021	29/10/2021	267	121,50	52,2%	120,00	1,3%	1
DLR112021	30/11/2021	298	125,50	52,2%	125,00	0,4%	0
DLR122021	31/12/2021	329	130,00	52,9%	130,00	0,0%	1

3.571



ARS - USD



	\$	%
Spot	88,005	
Paridad Cable	147,137	67,19%
Paridad MEP	149,601	69,99%

Bonds

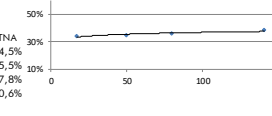
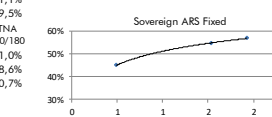
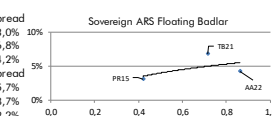
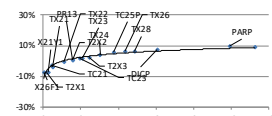
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Leacr 02-21	X26F1	119.446	-	117,45	-7,53%	0,05	26/02/2021
Boncor 04-21	TX21	199.031	1,40%	131,00	-7,29%	0,20	17/04/2021
Leacr 05-21	X21Y1	106.565	-	111,20	-7,53%	0,28	21/05/2021
Boncor 07-21	TC21	57.390	2,50%	437,10	-2,64%	0,45	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	139,60	-3,68%	0,49	05/08/2021
Bocan 24	PR13	762	2,00%	715,00	0,58%	1,55	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	133,50	-0,26%	1,09	18/03/2022
Boncor 09-22	TX22	203.782	1,30%	126,50	0,48%	1,59	20/09/2022
Boncor 23	TC23	28.300	4,00%	320,00	1,67%	1,96	06/03/2023
Boncor 03-23	TX23	194.973	1,40%	129,65	1,88%	2,07	25/03/2023
Boncor 08-23	TX23	13.011	1,45%	116,17	2,46%	2,43	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	121,70	3,87%	2,99	25/03/2024
Boncor 25	TC25P	29.908	4,00%	275,00	5,75%	3,76	27/04/2025
Boncor 11-26	TX26	56.520	2,00%	98,05	6,19%	4,33	09/11/2026
Boncor 11-28	TX28	1.898	2,25%	97,50	6,09%	4,88	09/11/2028
Disc ARL 05	DICP	10.563	5,8%	2.125,0	7,28%	6,04	31/12/2033
Par ARL 05	PABP	2.861	1,77%	811,00	9,74%	9,89	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.205,00	9,17%	11,24	31/12/2045

Sovereign ARS Floating Badlar							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Boncor Ago 21	TB21	56.149	1,00%	99,50	42,71%	0,42	05/08/2021
Bocan 22	PR15	3.122	0,00%	94,80	47,67%	0,71	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	101,50	44,23%	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%	94,45	45,17%	0,49	04/10/2021
Bonte \$ Oct 23	TO23	64.150	16,00%	58,55	54,56%	1,54	17/10/2023
Bonte \$ Oct 26	TO26	96.570	15,50%	40,50	57,15%	1,93	19/10/2026

Ledes ARS							
Bond	Code	Amt Out.	Price	TNA	Days	Maturity	TNA
S26F1		67.964	98,45	33,77%	17	26/02/2021	34,5%
SAS11		25.087	95,45	34,76%	50	31/03/2021	37,8%
S30A1		47.510	92,70	35,93%	80	30/04/2021	37,8%
S30J1		18.841	87,16	38,13%	141	30/06/2021	40,6%

Lepases ARS							
Bond	Code	Amt Out.	BP +	Price	Spread	MD	Maturity
S31M1		50	72,23%	3,20%	110,57	-1,34%	0,14
S4301		80	62,95%	1,50%	101,56	-0,80%	0,22
S21Y1		101	58,12%	3,50%	107,50	1,0%	0,28
SJ301		141	14,39%	2,25%	100,39	3,04%	0,39



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%	41,66	17,49%	5,08	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	38,49	17,66%	5,40	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	34,37	15,83%	8,31	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	39,45	16,23%	7,15	09/07/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	36,57	14,95%	8,00	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	34,41	15,86%	7,58	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%	39,48	18,86%	5,02	09/07/2029
Bonar 30	AL30D	13.079	0,125%	37,62	18,14%	5,07	09/07/2030
Bonar 35	AL35D	18.714	0,125%	34,11	15,94%	8,29	09/07/2035
Bonar 38	AE38D	7.211	0,125%	36,00	17,65%	6,94	09/01/2038
Bonar 41	AL41D	1.491	0,125%	33,75	16,06%	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%	9.260,00	-6,00%	0,82	30/11/2021
Bonte 04-22 - USD Linke	TV22	1.660	0,100%	9.380,00	-5,00%	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%	15,63	0,00	11/03/2021	
CABA. 21 NYL	CABA21	335	8,950%	34,49	193,68%	0,01	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	18,38	0,03	09/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	72,28	195,92%	0,17	10/06/2021
Bs. As. 23 NYL	PBF23	750	6,500%	38,62	0,02	10/02/2023	
Córdoba 26	CO26	272	7,125%	56,25	18,59%	2,15	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	52,82	72,55%	1,04	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	61,27	25,42%	1,29	23/03/2023
Salta 24 NYL	PBA24	1.250	9,125%	38,59	100,85%	0,93	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	57,88	43,04%	1,61	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	48,88	60,56%	1,38	19/08/2024
La Rioja 25 NYL	RIF25	300	7,750%	56,44	50,88%	1,38	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,61	21,26%	2,31	19/04/2027

Mun. Cord 24 NYL							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Chubut 26 NYL	PUL26	650	7,750%	70,48	20,90%	2,07	23/09/2026
Entre Rios 25 NYL	ERF25	500	8,750%	56,39	36,17%	2,08	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	59,22	27,65%	2,69	09/12/2025
Neuquen 25 NYL	NQUEN25	366	7,500%	58,55	32,14%	2,23	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	65,76	24,97%	2,60	02/09/2024
Bs. As. 27 NYL**	BP27	1.750	7,875%	36,18	39,91%	2,93	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	76,78	14,82%	3,92	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	41,01	37,44%	2,93	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	69,73	16,24%	4,10	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	59,33	18,88%	4,44	02/08/2027
Par Bs.As. NYL	BLPD	446	4,000%	35,41	30,51%	2,78	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Par Am 2021	OPN1	333	7,875%	99,81	-98,82%	0,47	07/05/2021

YFF 2021	YCAFO	1.000	8,500%	90,63	237,61%	0,05	23/03/2021
Telecom 2021**	LCCAFO	466	6,500%	93,68	32,55%	0,30	15/06/2021
Transener 2021**	OTR09	101	9,750%	90,60	48,12%	0,39	15/08/2021
CGC 2021**	CPCAFO	300	9,500%	83,90	44,86%	0,59	07/11/2021
Gennies 2022**	GNCLCO	500	8,750%	87,04	27,26%	0,81	20/01/2022
Edenor 2022**	ODN09	176	9,750%	82,01	27,15%	1,36	25/10/2022
Clisa 2023**	CLISO	300	9,500%	38,93	70,61%	1,52	20/07/2023
AYSA 2023**	AYSA23	500	6,625%	51,96	51,79%	1,46	01/02/2023
Tepetrol 2022**	TTCLCO	500	4,875%	95,51	10,48%	1,68	12/12/2022
Albanesi 2023**	GMFRO	336	9,625%</				