

Rates

Instrumento	TNA	
Caución 7d	33,91%	24/02/2021
Caución 30d	35,23%	
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	34,06%	23/02/2021
TPM - Leliq 7D	38,00%	24/02/2021
Pases Pasivos 7D	36,50%	24/02/2021

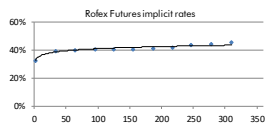
BCRAA3500 USD \$89,638

Day	00%Change	Annualized
7d	0,8%	41%
33d	3,6%	40%
63d	7,5%	44%
92d	11,1%	44%
184d	21,6%	43%
369d	45,0%	45%

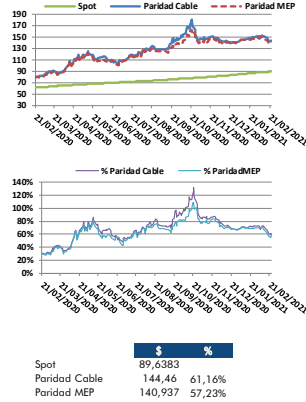
Rofex - ARS/USD Futures

Futuras	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT 24/02/2021 - 89,68							
DLR022021	26/02/2021	2	89,84	32,6%	89,81	0,0%	1,960
DLR032021	31/03/2021	35	90,07	39,4%	92,98	0,1%	782
DLR042021	30/04/2021	65	96,07	40,0%	95,94	0,1%	339
DLR052021	31/05/2021	96	99,19	40,3%	98,95	0,2%	258
DLR062021	30/06/2021	126	102,25	40,6%	101,82	0,4%	93
DLR072021	30/07/2021	156	105,28	40,7%	104,80	0,5%	60
DLR082021	31/08/2021	188	108,50	40,7%	107,80	0,6%	71
DLR092021	30/09/2021	218	111,90	41,5%	111,20	0,6%	35
DLR102021	29/10/2021	247	115,95	43,3%	114,70	1,1%	8
DLR112021	30/11/2021	279	120,00	44,2%	118,65	1,1%	10
DLR122021	31/12/2021	310	124,30	45,5%	123,00	1,1%	9

3,625



ARS - USD



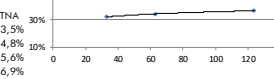
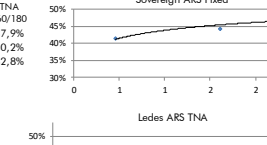
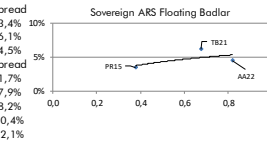
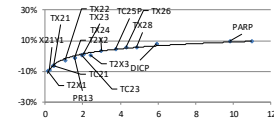
	\$	%
Spot	89,6383	
Paridad Cable	144,46	61,16%
Paridad MEP	140,937	57,23%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	
Sovereign Bond Inflation Indexed								
Boncar 04-21	TX11	199,031	1,40%	133,50	-9,51%	0,15	17/04/2021	
Leocar 05-21	X21Y1	106,565	-	113,41	-9,26%	0,23	21/05/2021	
Boncar 07-21	TC21	57,390	2,50%	451,20	-6,00%	0,41	22/07/2021	
Boncar 08-21	TX21	221,424	1,00%	143,70	-6,21%	0,45	05/08/2021	
Bocan 24	PR13	762	2,00%	725,00	-0,83%	1,56	15/03/2024	
Boncar 03-22	TX22	262,932	1,20%	139,50	-2,63%	1,06	18/03/2022	
Boncar 09-22	TX22	303,782	1,30%	132,35	-1,19%	1,55	20/09/2022	
Boncar 23	TC23	28,300	4,00%	332,00	0,78%	1,92	06/03/2023	
Boncar 03-23	TX23	194,973	1,40%	133,95	1,25%	2,03	25/03/2023	
Boncar 08-23	TX23	131,011	1,45%	122,05	0,92%	2,42	13/08/2023	
Boncar 04-24	TX24	145,016	1,40%	125,40	3,55%	2,95	25/03/2024	
Boncar 25	TC25P	29,908	4,00%	292,00	4,69%	3,74	27/04/2025	
Boncar 11-26	TX26	56,520	2,00%	101,70	5,84%	4,30	09/11/2026	
Boncar 11-28	TX28	1,898	2,25%	102,00	5,59%	4,86	09/11/2028	
Disc ARL 05	DICP	10,563	5,8%	2,088	0	7,98%	5,91	31/12/2033
Par ARL 05	PARP	2,861	1,77%	821,00	9,86%	9,81	31/12/2038	
C-Par ARL 05	CUAP	23,668	3,31%	1,180,00	9,58%	10,97	31/12/2045	

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	TNA
Sovereign ARS Floating Badlar								
Boncar Ago 21	TB21	56,149	1,00%	101,00	43,17%	0,38	05/08/2021	3,4%
Boncar 20	PR15	3,122	0,00%	97,00	46,65%	0,68	04/10/2022	6,1%
Boncar Abr 22	AA22	53,625	2,00%	103,00	44,51%	0,82	04/04/2022	4,5%
Sub-Sovereign ARS Floating Badlar								
CABA TD C20	BDC22	3,708	5,00%	106,01	40,84%	0,71	24/01/2022	1,7%
CABA TD C24	BDC24	22,614	3,25%	98,12	49,03%	1,60	29/03/2024	7,9%
CABA TD C23	BDC28	13,962	3,75%	90,30	49,55%	2,21	22/02/2028	8,2%
PBA TD 2022	PBY22	15,182	3,8%	103,04	54,45%	0,85	31/05/2022	10,4%
PBA TD 2025	PBA25	30,000	3,75%	89,26	54,92%	1,75	14/04/2025	12,1%
Mendoza 2021	PMJ21	5,219	4,375%	107,55	49,52%	0,23	09/06/2021	8,2%
Salta 2021	SA21	400	5,00%	93,62	76,29%	0,57	22/12/2021	26,8%

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	TNA	
Sovereign ARS Fixed									
Bonfe \$ Oct 21	TO21	62,500	18,20%	97,30	41,45%	0,46	04/10/2021	37,9%	
Bonfe \$ Oct 23	TO23	64,150	16,00%	68,32	44,25%	1,61	17/10/2023	40,2%	
Bonfe \$ Oct 26	TO26	96,570	15,50%	48,73	47,43%	2,18	19/10/2026	42,8%	
Ledes ARS									
SM311		25,087	97,19	31,98%	33	31/03/2021			
S30A1		47,510	94,42	34,22%	63	30/04/2021			
S30J1		18,841	88,97	36,50%	124	30/06/2021			
Lepases ARS									
S31M1		33	72,236	3,20%	112,39	-2,12%	0,09	31/03/2021	33,5%
SA301		63	62,953	1,50%	103,27	-1,25%	0,17	30/04/2021	34,8%
SI21Y1		84	58,122	3,50%	109,74	-0,77%	0,23	21/05/2021	35,6%
SJ301		124	14,395	2,25%	103,20	-0,19%	0,34	30/06/2021	36,9%



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%	39,88	18,56%	4,99	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	36,57	18,85%	5,29	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	32,03	16,84%	8,11	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	37,58	17,07%	6,98	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	34,64	15,77%	7,77	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	32,09	16,97%	7,29	09/07/2046

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonor 1% 29	AL29D	2,193	1,000%	37,90	19,94%	4,93	09/07/2029
Bonor 30	AL30D	13,079	0,125%	36,08	19,16%	5,28	09/07/2030
Bonor 35	AL35D	18,714	0,125%	32,50	16,67%	8,13	09/07/2035
Bonor 38	AE38D	7,211	0,125%	34,30	18,53%	6,76	09/01/2038
Bonar 41	AL41D	1,491	0,125%	33,10	16,43%	7,63	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonfe 11-21 - USD Linke	TV21	1,766	0,100%	8,860,00	1,76%	0,76	30/11/2021
Bonfe 04-22 - USD Linke	TV22	1,660	0,100%	9,100,00	-1,12%	1,17	29/10/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	15,71	0,00	29/03/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	19/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	17,51	0,01	09/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	69,38	19,03%	2,85	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	22,03	149,26%	0,69	15/02/2023
Córdoba 26	CO26	272	7,125%	57,50	17,87%	2,13	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	54,70	71,35%	1,01	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	81,06	26,61%	1,24	23/03/2023
PBM24	PBM24	1,250	9,125%	N.A.	N.A.	N.A.	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	60,87	40,55%	1,60	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	43,66	63,55%	1,46	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	53,45	49,44%	1,49	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,67	21,65%	2,25	19/04/2027

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 24 NYL							
AUNCOR2.		150	7,875%	62,24	36,55%	1,73	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	71,03	20,96%	1,97	20/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	67,65	27,15%	2,18	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	59,78	27,74%	2,64	09/12/2025
Neuquén 25 NYL	NQUEN25	366	7,500%	56,86	34,36%	2,15	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	60,39	18,72%	4,13	01/06/2027
PRJ27	PRJ27	1,750	9,875%	34,50	42,50%	2,80	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	82,17	13,14%	3,95	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	37,78	41,67%	2,71	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	69,91	16,36%	4,05	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	57,74	17,11%	5,07	01/02/2029
Par Bs.As. NYL	BLPD	446	4,000%	32,67	34,58%	2,48	15/05/2035

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
Corporate USD*							
Pan Am 2021	OPN71	333	7,875%	98,56	16,46%	0,18	07/05/2021
YPF 2021	YCAFO	1,000	8,500%	98,78	30,02%	0,26	23/03/2021
Telecom 2021**	LCAFO	466	6,500%	95,37	24,75%	0,07	15/06/2021
Transener 2021**	OTR09	101	9,750%	93,99	25,67%	0,41	15/08/2021
CGC 2021**	CPCAFO	300	9,500%	82,72	44,27%	0,55	07/11/2021
Genesa 2022**	GNCLSO	500	8,7500%	89,70	23,18%	0,79	20/10/2022
Edenor 2022**	ODN99	176	9,750%	81,89	24,92%	1,34	25/10/2022
Clisa 2023**	CUSO	300	9,500%	23,98	117,13		