

### Rates

Instrumento	TNA	
Caución 7d	33,39%	05/03/2021
Caución 30d	34,86%	
BADLAR Priv. (>\$1mm)	33,88%	04/03/2021
TM20 Priv. (>\$20mm)	33,63%	
TPM - Leliq 7D	38,00%	05/03/2021
Pases Pasivos 7D	36,50%	05/03/2021

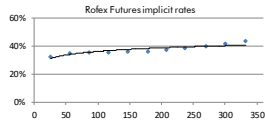
### BCRAA3500 USD \$90,365

Days	%Change	Annualized
7d	0,6%	31%
28d	2,7%	35%
59d	6,6%	41%
91d	10,7%	43%
182d	21,4%	43%
365d	44,8%	45%

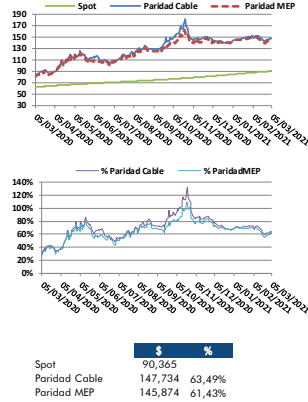
### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	05/03/2021	-	90,37				
DLR032021	31/03/2021	26	92,44	32,2%	92,41	0,0%	1,611
DLR042021	30/04/2021	56	95,17	34,6%	95,15	0,0%	498
DLR052021	31/05/2021	87	98,04	35,6%	97,95	0,1%	309
DLR062021	30/06/2021	117	100,70	35,7%	100,73	0,0%	116
DLR072021	30/07/2021	147	103,45	35,9%	103,50	0,0%	81
DLR082021	31/08/2021	179	106,40	36,2%	106,51	-0,1%	89
DLR092021	30/09/2021	209	109,70	37,4%	109,55	0,1%	41
DLR102021	29/10/2021	238	113,00	38,4%	112,68	0,3%	32
DLR112021	30/11/2021	270	117,00	39,8%	116,80	0,2%	16
DLR122021	31/12/2021	301	121,40	41,6%	121,20	0,2%	23
DLR12022	31/01/2022	332	126,30	43,7%	125,90	0,3%	7

2.822



### ARS - USD



	\$	%
Spot	90,365	
Paridad Cable	147,734	63,49%
Paridad MEP	145,874	61,43%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Boncar 04-21	TX21	199,031	1,40%	135,25	-8,61%	0,12	17/04/2021
Leocar 05-21	X21Y1	106,565	-	114,80	-8,33%	0,20	21/05/2021
Boncar 07-21	TC21	57,390	2,50%	453,55	-3,40%	0,38	22/07/2021
Boncar 08-21	TX21	221,424	1,00%	144,00	-3,15%	0,41	05/08/2021
Bocan 24	PR13	762	2,00%	741,00	-1,15%	1,53	15/03/2024
Boncar 03-22	TX22	262,932	1,20%	141,00	-2,08%	1,03	18/03/2022
Boncar 09-22	TX23	203,782	1,30%	135,00	-1,39%	1,53	20/09/2022
Boncar 23	TC23	28,300	4,00%	334,00	0,40%	1,93	06/03/2023
Boncar 03-23	TX23	194,973	1,40%	137,00	1,00%	2,00	25/03/2023
Boncar 08-23	TX23	32,693	1,45%	121,75	1,77%	2,38	13/08/2023
Boncar 04-24	TX24	145,016	1,40%	128,60	3,31%	2,92	25/03/2024
Boncar 25	TC25P	29,908	4,00%	300,00	4,46%	3,72	27/04/2025
Boncar 11-26	TX26	56,520	2,00%	105,40	5,43%	4,28	09/11/2026
Boncar 11-28	TX28	1,898	2,25%	102,00	5,99%	4,81	09/11/2028
Disc ARL 05	DICP	10,563	5,89%	2,166,0	7,67%	5,92	31/12/2033
Par ARL 05	PABP	2,861	1,77%	862,00	9,56%	9,86	31/12/2038
C-Par ARL 05	CUAP	23,668	3,31%	1,181,00	9,77%	10,84	31/12/2045

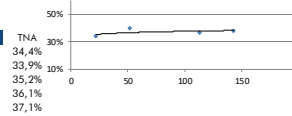
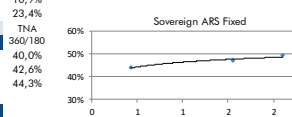
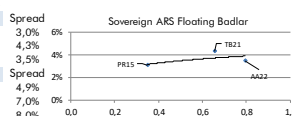
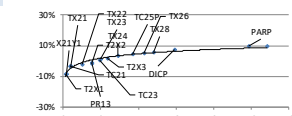
Sovereign ARS Floating Badlar							
BP +							
Boncar Ago 21	TB21	56,149	1,00%	102,25	42,56%	0,35	05/08/2021
Boncar 22	PR15	3,122	0,00%	99,30	44,20%	0,66	04/10/2022
Boncar Abr 22	AA22	53,625	2,00%	105,00	43,12%	0,79	04/04/2022
Sub-Sovereign ARS Floating Badlar							
BP +							
CABA TD C20	BDC22	3,708	5,00%	104,73	45,05%	0,68	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	100,71	47,79%	1,59	29/03/2024
CABA TD C23	BDC28	13,962	3,75%	91,85	49,18%	2,19	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	96,46	50,00%	0,91	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	92,50	53,09%	1,75	14/04/2025

Mendoza 2021							
	PMJ21	5,219	4,375%	98,62	53,19%	0,22	09/06/2021
Salta 2021							
	SA21	400	5,00%	97,09	71,09%	0,55	22/12/2021

Sovereign ARS Fixed							
TNA							
Boncar 5 Oct 21	TO21	62,500	18,20%	97,40	44,00%	0,43	04/10/2021
Boncar 5 Oct 23	TO23	64,150	0,00%	66,47	47,15%	1,56	17/10/2023
Boncar 5 Oct 26	TO26	96,570	15,50%	47,78	49,18%	2,10	19/10/2026

Ledes ARS							
TNA							
SM311		25,087		98,01	33,69%	22	31/03/2021
S30A1		47,510		94,65	39,68%	52	30/04/2021
S30L1		52,377		89,83	36,56%	113	30/06/2021
S30L1		14,605		87,10	37,79%	143	30/07/2021

Leposoes ARS								
TNA								
S31M1		22	72,23%	3,20%	113,45	-1,02%	0,06	31/03/2021
SA301		52	62,95%	1,50%	104,43	-1,98%	0,14	30/04/2021
S21Y1		73	58,12%	3,50%	110,93	-0,20%	0,20	21/05/2021
S3301		113	99,97%	2,25%	104,46	-0,77%	0,31	30/06/2021
S3301		143	35,36%	2,25%	101,60	-0,38%	0,39	30/07/2021



### 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%	37,25	20,14%	4,89	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	34,15	20,38%	5,19	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	30,22	17,48%	7,95	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	35,08	18,23%	6,78	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	32,66	16,66%	7,56	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	30,60	17,75%	7,10	09/07/2046

Sovereign Arg. law USD							
Bond 1% 29							
Bonar 30	AL29D	2,193	1,000%	37,51	20,29%	4,88	09/07/2029
Bonar 31	AL30D	13,079	0,125%	35,75	19,46%	5,24	09/07/2030
Bonar 35	AL35D	18,714	0,125%	31,65	17,09%	8,04	09/07/2035
Bonar 38	AE38D	7,211	0,125%	33,50	19,00%	6,66	09/01/2038
Bonar 41	AL41D	1,491	0,125%	32,26	16,86%	7,51	09/07/2041

Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linke							
	TV21	1,766	0,100%	8,700,00	5,52%	0,78	30/11/2021
Bonte 04-22 - USD Linke							
	TV22	1,660	0,100%	8,846,00	2,03%	1,13	20/04/2022
Sub-Sovereign USD (3)							
Code		Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	15,78	0,00	0,00	09/04/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	N.A.	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	17,21	0,01	0,01	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	69,47	19,18%	2,82	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	21,66	158,86%	0,65	15/02/2023
Córdoba 26	CO26	272	7,125%	58,10	17,59%	2,11	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	55,89	70,67%	0,99	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	81,15	27,16%	1,21	23/03/2023
PBA24	PBA24	1,250	9,125%	N.A.	N.A.	N.A.	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	62,85	38,95%	1,59	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	43,12	65,93%	1,41	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	54,70	70,63%	1,47	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,75	21,87%	2,22	19/04/2027

Mun. Cord 24 NYL							
	AUNCOR2	150	7,875%	62,37	37,04%	1,70	23/09/2024
Chubut 26 NYL							
	PUL26	650	7,750%	68,82	23,11%	1,88	27/07/2026
Entre Rios 25 NYL							
	ERF25	500	8,750%	67,14	27,92%	2,14	10/02/2025
Rio Negro 25 NYL**							
	RND25	300	7,750%	59,82	28,03%	2,61	09/12/2025
Neuquen 25 NYL							
	NQUEN25	366	7,500%	56,67	35,03%	2,11	28/04/2025
Córdoba 24 NYL**							
	CO24D	510	7,450%	60,81	18,68%	4,10	01/06/2027
Bs. As. 27 NYL**							
	BP27	1,750	8,875%	63,67	44,01%	2,73	15/06/2027
CABA, 27 NYL							
	CABA27	890	7,500%	61,39	13,50%	3,91	01/06/2027
Bs. As. 28 NYL							
	BP28	400	9,625%	37,78	42,13%	2,66	18/04/2028
Sta Fe 27 NYL**							
	SF27D	250	6,900%	70,60	16,22%	4,03	01/11/2027
Córdoba 27 NYL**							
	CO27D	450	7,125%	57,75	17,20%	5,04	01/02/2029
Par Bs. As. NYL							
	BLPD	446	4,000%	32,32	35,51%	2,40	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze

Corporate USD*							
Code		Amt Out.	Coupon	Price	YTM	MD	Maturity
Pan Am 2021							
	OPN1Y	333	7,875%	98,67	16,96%	0,15	07/05/2021
YPF 2021							
	YCAFO	1,000	8,500%	98,75	48,93%	0,23	23/03/2021
Telecom 2021**							
	LCCAO						