

Rates

Instrumento	TNA	
Caución 7d	33,10%	19/03/2021
Caución 30d	34,92%	
BADLAR Priv. (>\$1mm)	34,06%	
TM20 Priv. (>\$20mm)	34,00%	18/03/2021
TPM - Leliq 7D	38,00%	19/03/2021
Pases Pasivos 7D	36,50%	19/03/2021

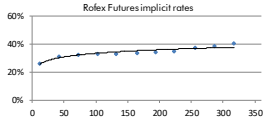
BCRAA3500 USD \$91,357

Day	%Change	Annualized
7d	0,6%	29%
28d	2,5%	32%
59d	6,0%	37%
91d	10,3%	41%
182d	21,2%	43%
365d	43,8%	44%

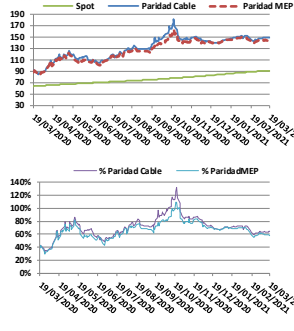
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	19/03/2021	-	91,36				
DLR032021	31/03/2021	12	94,14	26,0%	92,22	-0,1%	1,559
DLR042021	30/04/2021	42	94,65	31,3%	94,76	-0,1%	530
DLR052021	31/05/2021	73	97,22	32,1%	97,35	-0,1%	338
DLR062021	30/06/2021	103	99,83	32,9%	100,00	-0,2%	205
DLR072021	30/07/2021	132	102,35	33,0%	102,60	-0,2%	123
DLR082021	31/08/2021	165	105,10	33,3%	105,45	-0,3%	107
DLR092021	30/09/2021	195	108,10	34,3%	108,35	-0,2%	72
DLR102021	29/10/2021	224	111,02	35,1%	111,20	-0,2%	36
DLR112021	30/11/2021	256	115,08	37,0%	115,22	-0,1%	85
DLR122021	31/12/2021	287	119,00	38,5%	119,00	0,0%	38
DLR12022	31/01/2022	318	123,70	40,6%	123,72	0,0%	10

3.103



ARS - USD



	\$	%
Spot	91,3567	
Paridad Cable	149,754	63,92%
Paridad MEP	144,001	57,62%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Boncor 04-21	TX21	199.031	1,40%	137,10	-4,51%	0,08	17/04/2021
Leocar 05-21	X21Y1	106.565	-	116,07	-4,90%	0,16	21/05/2021
Boncor 07-21	TX21	57.390	2,50%	462,00	-3,25%	0,34	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	147,00	-3,56%	0,38	05/08/2021
Bocan 24	PR13	762	2,00%	712,00	0,97%	1,52	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	141,25	-0,89%	0,99	18/03/2022
Boncor 09-22	TX22	203.782	1,30%	133,00	0,51%	1,48	20/09/2022
Boncor 23	TC23	28.300	4,00%	333,00	1,65%	1,88	06/03/2023
Boncor 03-23	TX23	194.973	1,40%	134,40	3,05%	1,95	25/03/2023
Boncor 08-23	TX23	32.693	1,45%	121,55	2,75%	2,33	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	125,25	5,01%	2,86	25/03/2024
Boncor 25	TC25P	29.908	4,00%	298,00	5,26%	3,66	27/04/2025
Boncor 11-26	TX26	56.520	2,00%	103,50	6,42%	4,21	09/11/2026
Boncor 11-28	TX28	1.898	2,25%	100,50	6,80%	4,73	09/11/2028
Disc ARL 05	DICP	10.563	5,89%	2.090,0	8,73%	5,75	31/12/2033
Par ARL 05	PASP	2.861	1,77%	841,00	10,07%	9,70	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.191,00	9,92%	10,72	31/12/2045

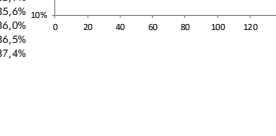
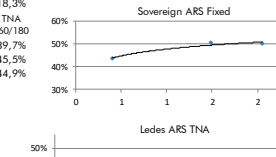
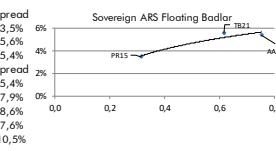
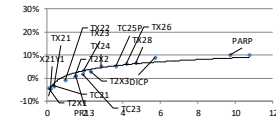
Sovereign ARS Floating Badlar							
Bonar Ago 21	TB21	56.149	1,00%	103,50	43,26%	0,32	05/08/2021
Bonar 22	PR15	3.122	0,00%	99,90	46,00%	0,62	04/10/2022
Bonar Abr 22	AA22	53.625	2,00%	104,90	45,76%	0,75	04/04/2022

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	105,90	45,81%	0,64	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	100,80	49,12%	1,54	29/03/2024
CABA TD C23	BDC28	13.962	3,75%	92,11	50,09%	2,13	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	98,84	48,79%	0,88	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	94,63	52,72%	1,72	14/04/2025

Sovereign ARS Fixed							
Mendoza 2021	PMJ21	5.219	4,375%	101,21	46,59%	0,19	09/06/2021
Salta 2021	SA21	400	5,00%	92,20	63,77%	0,59	22/12/2021

Ledes ARS							
SM311		25.087	99,27	33,40%	8	31/03/2021	
S30A1		47.510	96,52	34,68%	38	30/04/2021	
S30L1		52.377	90,90	36,92%	99	30/06/2021	
S30L1		14.605	88,26	37,62%	129	30/07/2021	

Leposoes ARS							
S31M1	8	72.236	3,20%	114,89	0,89%	0,02	31/03/2021
SA301	38	62.953	1,50%	105,56	0,04%	0,10	30/04/2021
S21Y1	59	58.122	3,50%	112,22	0,00%	0,16	21/05/2021
S301	99	99.975	2,25%	105,67	-0,13%	0,27	30/06/2021
S301	129	35.362	2,25%	102,75	0,24%	0,35	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%	37,89	19,90%	4,87	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	35,34	19,80%	5,18	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	31,46	17,22%	7,99	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	37,72	17,18%	6,99	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	35,88	15,42%	7,79	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	32,19	17,08%	7,21	09/07/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.193	1,000%	37,00	20,6%	4,83	09/07/2029
Bonar 30	AL30D	13.079	0,125%	35,92	19,50%	5,20	09/07/2030
Bonar 35	AL35D	18.714	0,125%	32,16	16,95%	8,03	09/07/2035
Bonar 38	AE38D	7.211	0,125%	34,45	18,65%	6,68	09/01/2038
Bonar 41	AL41D	1.491	0,125%	34,25	16,09%	7,64	09/07/2041

Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linke	TV21	1.766	0,100%	8.710,00	7,34%	0,68	30/11/2021
Bonte 04-22 - USD Linke	TV22	1.660	0,100%	8.795,00	3,66%	1,09	29/04/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	15,51	0,00	0,00	23/04/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	0,00	0,00	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	18,25	0,00	N.A.	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	68,29	20,12%	2,77	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	22,65	157,06%	0,63	15/01/2023
Córdoba 26	CO26	272	7,125%	58,75	17,33%	2,08	27/10/2026
Jujuy 22 NYL	JU22	210	8,625%	58,28	58,98%	1,09	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	80,24	25,07%	1,24	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%	63,51	39,12%	1,56	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	46,43	61,11%	1,49	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	58,54	44,50%	1,43	24/02/2025
T.Fuego 27 NYL	TUF27	190	8,950%	61,58	21,57%	2,19	19/04/2027

Mun. Cord 24 NYL							
AUNCOR2.		150	7,875%	57,92	38,46%	1,74	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	64,60	27,51%	1,76	23/03/2026
Entre Rios 25 NYL	ERF25	500	8,750%	65,34	29,89%	2,08	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	60,63	27,85%	2,58	09/12/2025
Neuquen 25 NYL	NQUEN25	366	7,500%	57,48	34,88%	2,08	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	59,80	19,30%	4,04	01/06/2027
PR27	PR27	1.750	8,875%	35,68	42,10%	0,76	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	81,54	13,59%	3,87	06/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	38,20	42,24%	2,63	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	71,28	16,12%	4,00	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	58,12	17,20%	5,01	01/02/2029
Par Bs.As. NYL	BLPD	446	4,000%	33,68	34,10%	2,45	15/05/2035

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

Corporate USD*							
Pan Am 2021	OPN21	333	7,875%	99,05	1,11%	0,11	07/05/2021
YPF 2021	YCAFO	1.000	8,500%	99,64	N.A.	N.A.	23/03/2021
Telecom 2021**	LCAAO	466	6,500%	98,64	12,89%	0,22	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,56	23,02%	0,36	15/08/2021
CGC 2021**	CPCA0	300	9,500%	88,02	34,37%	0,51	07/11/2021
Genma 2022**	GNCL0	500	8,750%	89,76	24,16%	0,72	26/07/2022
Edenor 2022**	ODN9	176	9,750%	83,98	23,42%	1,29	25/10/2022
Clisa 2023**	CIUS0	300	9,500%	38,39	73,54%	1,42	20/07/2023
AYSA 2023**	AYSA23	500	6,625%	50,75	56,53%	1,34	01/02/2023
Tecpetrol 2022**	TCI0	500	4,875%	98,05	10,82%	1,56	12/12/2022
Albani 2023**	GMFRO	336	9,625%	66,15			