

Rates

Instrumento	TNA	
Caución 7d	32,10%	14/04/2021
Caución 30d	33,50%	
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,06%	13/04/2021
TPM - Leliq 7D	38,00%	14/04/2021
Pases Pasivos 7D	36,50%	14/04/2021

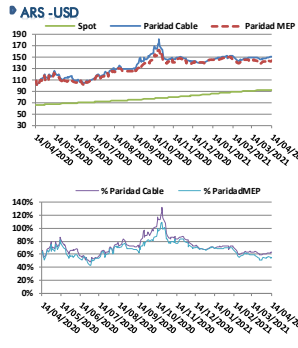
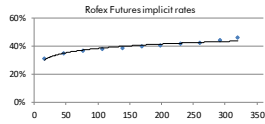
BCRAA3500 USD \$92,677

Day	%Change	Annualized
7d	0,4%	19%
33d	2,0%	22%
61d	4,7%	28%
90d	8,2%	33%
182d	19,7%	40%
365d	41,5%	41%

Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	14/04/2021	-	92,67				
DLR042021	30/04/2021	16	93,93	31,0%	94,12	-0,2%	1,272
DLR052021	31/05/2021	47	96,85	35,0%	97,00	-0,2%	435
DLR062021	30/06/2021	77	99,81	36,5%	99,95	-0,1%	329
DLR072021	30/07/2021	107	102,90	37,7%	103,00	-0,1%	143
DLR082021	31/08/2021	139	106,25	38,5%	106,06	0,2%	109
DLR092021	30/09/2021	169	109,74	39,8%	109,45	0,3%	90
DLR102021	29/10/2021	198	113,00	40,4%	112,65	0,3%	47
DLR112021	30/11/2021	230	117,01	41,7%	116,70	0,3%	115
DLR122021	31/12/2021	261	120,60	42,1%	120,00	-1,1%	63
DLR012022	31/01/2022	292	125,25	43,9%	125,25	0,0%	21
DLR022022	28/02/2022	320	130,00	45,9%	129,55	0,3%	3

2.629



	\$	%
Spot	92,6767	
Paridad Cable	151,186	63,13%
Paridad MEP	143,795	55,16%

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%	140,30	-1,42%	0,01	17/04/2021
LeCer 05-21	X21Y1	106,565	-	119,18	-8,16%	0,10	21/05/2021
Boncor 07-21	TC21	57,390	2,50%	473,25	-3,20%	0,27	22/07/2021
Boncor 08-21	TX21	221,424	1,00%	150,25	-2,88%	0,31	05/08/2021
Bocan 24	PR13	762	2,00%	699,00	2,08%	1,49	15/03/2024
Boncor 03-22	TX22	262,932	1,20%	141,25	1,93%	0,91	18/03/2022
Boncor 09-22	TX22	209,189	1,30%	133,00	2,42%	1,40	20/09/2022
Boncor 23	TC23	28,300	4,00%	333,00	3,18%	1,80	06/03/2023
Boncor 03-23	TX23	194,973	1,40%	134,80	4,03%	1,89	25/03/2023
Boncor 08-23	TX23	38,369	1,45%	122,00	3,85%	2,25	13/08/2023
Boncor 04-24	TX24	145,016	1,40%	127,30	5,21%	2,81	25/03/2024
Boncor 25	TC25P	29,908	4,00%	299,00	6,02%	3,57	27/04/2025
Boncor 11-26	TX26	645,086	2,00%	102,80	7,35%	4,12	09/11/2026
Boncor 11-28	TX28	9,243	2,25%	101,60	7,24%	4,64	09/11/2028
Disc-ARL 05	DICP	10,563	5,8%	2,095,0	9,27%	5,62	31/12/2033
Par-ARL 05	PARP	2,861	1,77%	789,90	10,88%	9,66	31/12/2038
C-Par-ARL 05	CUAP	23,668	3,31%	1,150,00	10,5%	10,30	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56,149	1,00%	105,95	43,35%	0,26	05/08/2021
Bocan 22	PR15	2,725	0,00%	81,55	46,30%	0,70	04/10/2022
Boncor Abr 22	AA22	53,625	2,00%	98,00	46,48%	0,76	04/04/2022

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3,708	5,00%	107,41	48,20%	0,58	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	91,52	51,38%	1,61	29/03/2024
CABA TD C23	BDC23	13,262	3,75%	92,13	51,80%	2,02	22/02/2028
PBA TD 2022	PBY22	15,182	3,8%	100,18	50,83%	0,82	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	84,67	55,50%	1,80	14/04/2025

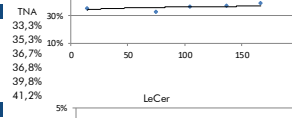
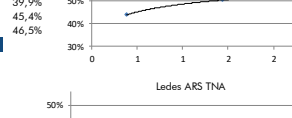
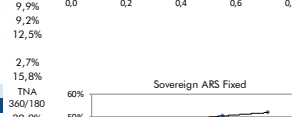
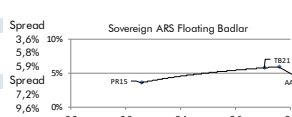
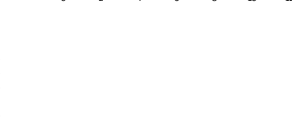
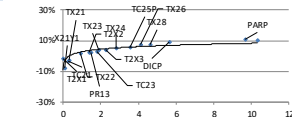
Mendoza 2021							
Mendoza 2021	PMJ21	5,219	4,375%	104,25	42,25%	0,13	09/06/2021
Salto 2021	SA21	400	5,00%	96,58	60,09%	0,54	22/12/2021

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62,500	18,20%	92,00	43,89%	0,38	04/10/2021
Boncor 5 Oct 23	TO23	64,150	16,00%	66,44	50,49%	1,44	17/10/2023
Boncor 5 Oct 26	TO26	96,570	15,50%	47,64	51,89%	1,94	19/10/2026

Ledes ARS							
S30A1	47,510	98,67	35,22%	14	30/04/2021		
S30I1	52,377	93,67	32,86%	75	30/06/2021		
S30L1	14,605	90,58	36,16%	105	30/07/2021		
S31G1	8,651	87,80	37,02%	137	31/08/2021		
S30S1	40,994	84,85	39,02%	167	30/09/2021		

Leposés ARS							
SA301	14	62,953	1,50%	108,09	-2,00%	0,04	30/04/2021
SI21Y1	35	58,122	3,50%	114,85	-0,23%	0,10	21/05/2021
SI301	75	99,975	2,25%	108,00	0,46%	0,21	30/06/2021
SI301	105	35,362	2,25%	105,20	0,07%	0,29	30/07/2021
SI311	137	11,529	1,75%	101,49	2,36%	0,38	31/08/2021
SI301	167	36,826	2,00%	100,39	3,03%	0,46	30/09/2021

LeCer							
X21Y1	106,565	119,18	-8,16%	35	21/05/2021		
X13S1	6,423	118,66	-2,55%	150	13/09/2021		
X28F2	47,290	102,10	0,49%	318	28/02/2022		
X31M2	9,162	100,63	1,15%	349	31/03/2022		



Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
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Sovereign ext. law USD							
Bonos Int.29 NYL	GD29 ext	2,635	1,000%	36,81	20,78%	4,77	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	34,35	20,66%	5,08	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	30,42	17,82%	7,84	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	37,02	17,64%	6,77	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	34,92	15,93%	7,61	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	31,34	17,64%	7,03	09/07/2046

Sovereign Arg. law USD							
Bonor 1% 29	AL29D	2,194	1,000%	36,37	21,44%	4,74	09/07/2029
Bonor 30	AL30D	13,509	0,125%	34,57	20,57%	5,09	09/07/2030
Bonor 35	AL35D	19,070	0,125%	30,72	17,72%	7,85	09/07/2035
Bonor 38	AE38D	7,215	0,125%	33,65	19,23%	6,54	09/01/2038
Bonor 41	AL41D	1,496	0,125%	33,48	16,56%	7,48	09/07/2041

Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1,766	0,100%	8,905,00	6,79%	0,61	30/11/2021
Bonte 04-22 - USD Linked	TV22	1,660	0,100%	8,965,00	3,40%	1,03	29/04/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	16,27	0,00	14/05/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	09/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	21,41	0,00	15/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	69,98	19,62%	2,72	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	26,02	139,23%	0,64	15/02/2023
Córdoba 26	CO26	272	7,125%	63,50	13,86%	2,13	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	58,91	61,33%	1,03	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	80,92	25,66%	1,18	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%	64,15	40,02%	1,50	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	48,00	60,94%	1,38	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	60,27	44,09%	1,44	24/02/2025
T.Fuego 27 NYL	TUF27	190	8,950%	61,19	22,57%	2,10	19/04/2027

Mun. Cord 24 NYL							
Mun. Cord 24 NYL	AUNCOR2.	150	7,875%	58,22	39,58%	1,69	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	66,08	27,07%	1,70	23/03/2026
Entre Rios 25 NYL	ERF25	500	8,750%	64,05	31,99%	1,99	10/02/2025
Rio Negro 25 NYL**	RNR25	300	7,750%	61,40	28,01%	1,52	09/12/2025
Neuquen 25 NYL	NQUEN25	366	7,500%	57,41	36,07%	2,00	08/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	60,02	19,52%	3,97	01/06/2027
PR27	PR27	1,750	9,875%	40,99	37,36%	2,87	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	80,85	14,06%	3,79	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	46,43	34,94%	2,90	08/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	71,87	16,16%	3,93	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	57,91	17,51%	4,93	01/02/2029
Par Bs.As. NYL	BLPD	446	4,000%	38,60	28,91%	2,73	