

Rates

Instrumento	TNA	
Caución 7d	30,50%	08/04/2021
Caución 30d	34,50%	
BADLAR Priv. (>\$1mm)	34,06%	
TM20 Priv. (>\$20mm)	33,75%	07/04/2021
TPM - Leliq 7D	38,00%	08/04/2021
Pases Pasivos 7D	36,50%	08/04/2021

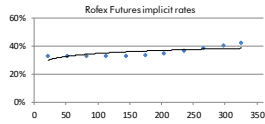
BCRAA3500 USD \$92,387

Day	%Change	Annualized
9d	0,5%	19%
31d	2,0%	23%
90d	4,8%	30%
182d	19,8%	45%
365d	41,8%	42%

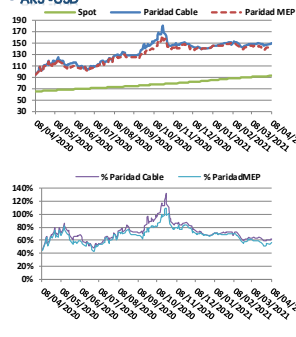
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	08/04/2021	-	92,38				
DLR042021	30/04/2021	22	94,21	32,9%	94,17	0,0%	1,250
DLR052021	31/05/2021	53	96,76	32,7%	96,69	0,1%	415
DLR062021	30/06/2021	83	99,27	32,8%	99,15	0,1%	308
DLR072021	30/07/2021	113	101,80	32,9%	101,60	0,2%	144
DLR082021	31/08/2021	145	104,55	33,2%	104,28	0,3%	111
DLR092021	30/09/2021	175	107,35	33,8%	107,00	0,3%	71
DLR102021	29/10/2021	204	110,45	35,0%	110,00	0,4%	46
DLR112021	30/11/2021	236	114,25	36,6%	114,00	0,1%	105
DLR122021	31/12/2021	267	118,40	38,5%	118,00	0,3%	54
DLR12022	31/01/2022	298	123,00	40,6%	122,70	0,2%	17
DLR2022	28/02/2022	326	127,50	42,6%	126,50	0,8%	2

2.524



ARS - USD



	\$	%
Spot	92,3867	
Paridad Cable	149,399	61,71%
Paridad MEP	144,664	56,59%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Boncar 04-21	TX21	199,031	1,40%	139,80	-16,21%	0,02	17/04/2021
Leocar 05-21	TX21Y1	106,565	-	118,46	-8,10%	0,11	21/05/2021
Boncar 07-21	TC21	57,390	2,50%	470,00	-3,06%	0,28	22/07/2021
Boncar 08-21	TX21	221,424	1,00%	149,25	-2,84%	0,32	05/08/2021
Bocan 24	PR13	762	2,00%	720,00	1,58%	1,46	15/03/2024
Boncar 03-22	TX22	262,932	1,20%	140,75	1,55%	0,92	18/03/2022
Boncar 09-22	TX22	209,189	1,30%	133,50	1,65%	1,42	20/09/2022
Boncar 23	TC23	28,300	4,00%	333,00	2,78%	1,82	06/03/2023
Boncar 03-23	TX23	194,973	1,40%	133,25	4,26%	1,89	25/03/2023
Boncar 08-23	TX23	38,369	1,45%	120,65	4,02%	2,26	13/08/2023
Boncar 04-24	TX24	145,016	1,40%	124,25	5,83%	2,82	25/03/2024
Boncar 25	TC25P	29,908	4,00%	280,00	7,70%	3,54	27/04/2025
Boncar 11-26	TX26	645,086	2,00%	100,20	7,80%	4,12	09/11/2026
Boncar 11-28	TX28	9,243	2,25%	95,80	8,39%	4,59	09/11/2028
Disc ARL 05	DICP	10,563	5,8%	2,035	0,66%	5,58	31/12/2033
Par ARL 05	PAP8	2,861	1,77%	788,00	10,82%	9,68	31/12/2038
C-Par ARL 05	CUAP	23,668	3,31%	1,150,00	10,51%	10,36	31/12/2045

Sovereign ARS Floating Badlar							
Boncar Ago 21	TB21	56,149	1,00%	105,80	42,01%	0,27	05/08/2021
Bocan 22	PR15	2,725	0,00%	80,70	47,36%	0,71	04/10/2022
Boncar Abr 22	AA22	53,625	2,00%	97,40	46,68%	0,77	04/04/2022

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3,708	5,00%	106,86	48,25%	0,59	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	92,00	50,42%	1,63	29/03/2024
CABA TD C23	BDC28	13,262	3,75%	91,41	51,86%	2,03	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	98,96	51,96%	0,82	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	84,70	54,96%	1,82	14/04/2025

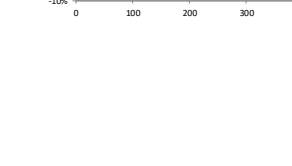
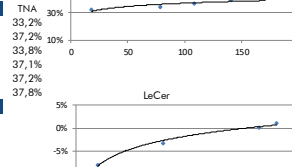
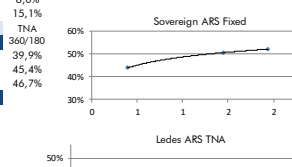
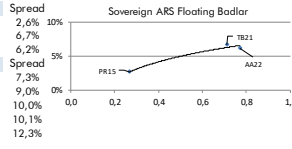
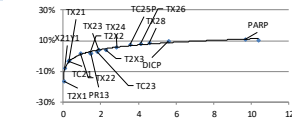
Mendoza 2021	PMJ21	5,219	4,375%	103,05	49,19%	0,14	09/06/2021
Salta 2021	SA21	400	5,00%	96,45	58,98%	0,55	22/12/2021

Sovereign ARS Fixed							
Boncar 5 Oct 21	TO21	62,500	18,20%	91,64	43,87%	0,39	04/10/2021
Boncar 5 Oct 23	TO23	64,150	16,00%	66,09	50,56%	1,44	17/10/2023
Boncar 5 Oct 26	TO26	96,570	15,50%	47,21	52,16%	1,94	19/10/2026

Ledes ARS							
S30A1		47,510		98,45	31,86%	18	30/04/2021
S30I1		52,377		93,20	33,72%	79	30/06/2021
S30I1		14,605		90,23	36,26%	109	30/07/2021
S31G1		8,651		86,86	39,15%	141	31/08/2021
S30S1		40,994		84,15	40,20%	171	30/09/2021

Lepases ARS							
SA301		18	62,953	1,50%	107,71	-2,17%	0,05
SI21Y1		39	58,122	3,50%	114,20	1,68%	0,11
SI301		79	99,975	2,25%	108,21	-2,50%	0,22
SI301		109	35,362	2,25%	104,75	0,23%	0,30
SI311		141	11,529	1,75%	101,99	-0,17%	0,39
SI301		171	36,826	2,00%	101,34	-0,13%	0,47

Leocar Inflation Indexed							
TX1Y1		106,565		118,46	-8,10%	39	21/05/2021
X13S1		6,423		118,25	-3,26%	154	13/09/2021
X28F2		47,290		101,66	0,19%	322	28/02/2022
X31M2		9,162		99,94	1,13%	353	31/03/2022



Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. low USD							
Bonos Int.29 NYL	GD29 ext	2,635	1,000%	35,72	21,42%	4,75	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	33,40	21,22%	5,06	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	29,51	18,21%	7,79	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	36,39	17,88%	6,74	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	34,18	16,21%	7,56	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	30,56	18,00%	6,97	09/07/2046

Sovereign Arg. low USD							
Bonar 1% 29	AL29D	2,194	1,000%	35,88	21,71%	4,73	09/07/2029
Bonar 30	AL30D	13,509	0,125%	34,39	20,64%	5,09	09/07/2030
Bonar 35	AL35D	19,070	0,125%	30,40	17,84%	7,84	09/07/2035
Bonar 38	AE38D	7,215	0,125%	33,31	19,36%	6,53	09/01/2038
Bonar 41	AL41D	1,496	0,125%	33,10	16,70%	7,46	09/07/2041

Sovereign Arg. low USD Linked							
Bonte 11-21 - USD Linked	TV21	1,766	0,100%	8,692,00	10,26%	0,62	30/11/2021
Bonte 04-22 - USD Linked	TV22	1,660	0,100%	8,790,00	5,02%	1,03	29/04/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	15,97	0,00	10/05/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	09/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	20,58	0,00	11/05/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	69,10	20,05%	2,72	
Bs. As. 23 NYL	PBF23	750	6,500%	25,17	144,54%	0,63	
Córdoba 26	CO26	272	7,125%	63,25	13,99%	2,13	
Jujuy 22 NYL	JUS22	110	8,625%	57,74	63,11%	1,03	
Sta Fe 23 NYL**	SF23D	250	7,000%	60,00	26,49%	1,19	
PBA24	PBA24	1,250	9,125%	N.A.	N.A.	16/03/2024	
Salta 24 NYL	SA24D	350	9,125%	62,89	41,28%	1,49	
Chaco 24 NYL	CH24D	250	9,375%	47,17	62,04%	1,38	
La Rioja 25 NYL	RIF25	300	9,750%	58,58	46,09%	1,43	
T.Fuego 27 NYL	TFU27	190	8,950%	60,71	22,87%	2,10	

Mun. Cord 24 NYL	AUNCOR2	150	7,875%	57,02	40,76%	1,69
Chubut 26 NYL	PUL26	650	7,750%	64,54	28,47%	1,68
Entre Rios 25 NYL	ERF25	500	8,750%	62,70	33,04%	1,98
Rio Negro 25 NYL**	RNR25	300	7,750%	60,19	28,78%	2,51
Neuquen 25 NYL**	NQUEN25	366	7,500%	55,76	37,56%	1,99
Córdoba 24 NYL**	CO24D	510	7,450%	59,27	19,81%	3,97
CR27	CR27	1,750	8,875%	39,75	38,38%	2,84
CABA, 27 NYL	CABA27	870	7,500%	80,35	14,19%	3,79
Bs. As. 28 NYL	BP28	400	9,625%	45,43	35,67%	2,88
Sta Fe 27 NYL**	SF27D	250	6,900%	71,19	16,38%	3,93
Córdoba 27 NYL**	CO27D	450	7,125%	57,10	17,77%	4,92
Par Bs. As. NYL	BLPD	446	4,000%	37,75	29,71%	2,68

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

Corporate USD*							
Pan Am 2021	OPN1Y	333	7,875%	98,23	38,98%	0,06	07/05/2021
Telecom 2021**	LCCA0	466	6,500%	98,69	14,66%	0,16	15/06/2021
Transener 2021**	OTR09	101	9,750%	94,56	29,05%	0,30	
CGC 2021**	CFCA0	300	9,500%	88,82	34,88%	0,47	
Gemina 2022**	GNCL0	500	8,750%				