

Rates

Instrumento	TNA	
Caución 7d	33,79%	11/05/2021
Caución 30d	35,08%	
BADLAR Priv. (>\$1mm)	34,00%	
TM20 Priv. (>\$20mm)	33,56%	10/05/2021
TPM - Leliq 7D	38,00%	11/05/2021
Pases Pasivos 7D	36,50%	11/05/2021

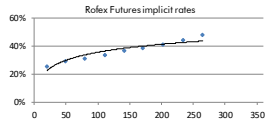
BCRAA3500 USD \$93,955

7d	0,3%	13%
32d	1,6%	19%
61d	3,5%	21%
89d	6,2%	26%
181d	18,2%	37%
365d	39,5%	39%

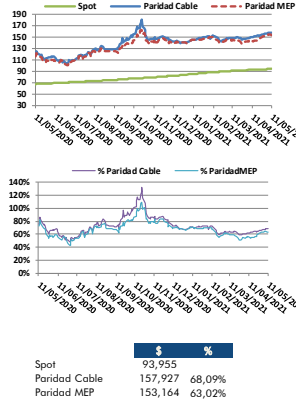
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	11/05/2021	-	93.95				
DLR052021	31/05/2021	20	95.25	25.3%	95.25	0.00%	1.244
DLR062021	30/06/2021	50	97.74	29.4%	97.73	0.01%	448
DLR072021	30/07/2021	80	100.30	30.8%	100.26	0.04%	229
DLR082021	31/08/2021	112	103.60	33.5%	103.60	0.00%	175
DLR092021	30/09/2021	142	107.24	36.4%	107.20	0.04%	168
DLR102021	29/10/2021	171	111.00	38.7%	110.95	0.05%	154
DLR112021	30/11/2021	203	115.50	41.2%	115.45	0.04%	180
DLR122021	31/12/2021	234	120.60	44.2%	120.55	0.04%	117
DLR12022	31/01/2022	265	126.45	47.6%	125.70	0.60%	22
DLR22022	28/02/2022		0,00				7

2.743



ARS - USD



Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
LeCer 05-21	X21Y1	106.565	-	123,43	-17,45%	0,02	21/05/2021
Boncer 07-21	TC21	57.390	2,50%	493,60	-5,94%	0,20	22/07/2021
Boncer 08-21	TX21	221.424	1,00%	156,80	-5,32%	0,24	05/08/2021
Bocan 24	PR13	762	2,00%	723,50	2,52%	1,41	15/03/2024
Boncer 03-22	TX22	262.932	1,20%	147,70	1,42%	0,84	18/03/2022
Boncer 09-22	TX22	209.189	1,30%	139,50	1,89%	1,33	20/09/2022
Boncer 23	TC23	28.300	4,00%	345,00	3,58%	1,73	06/03/2023
Boncer 03-23	TX23	194.973	1,40%	142,90	3,11%	1,82	25/03/2023
Boncer 08-23	TX23	38.369	1,45%	126,00	4,29%	2,17	13/08/2023
Boncer 04-24	TX24	145.016	1,40%	135,30	4,53%	2,75	25/03/2024
Boncer 25	TC25P	29.908	4,00%	299,00	6,65%	3,56	27/04/2025
Boncer 11-26	TX26	645.086	2,00%	107,95	6,81%	4,13	09/11/2026
Boncer 11-28	TX28	9.243	2,25%	102,00	7,71%	4,64	09/11/2028
Disc ARL 05	DICP	10.563	5,85%	2.159	0.956%	5,52	31/12/2033
Par ARL 05	PABP	2.861	1,77%	781,90	11,51%	9,45	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.190,00	10,72%	10,17	31/12/2045

Sovereign ARS Floating Badlar							
Boncer Ago 21	TR21	56.149	1,00%	100,15	43,60%	0,21	05/08/2021
Bocan 22	PR15	2.725	0,00%	83,50	47,23%	0,64	04/10/2022
Boncer Abr 22	AA22	53.625	2,00%	101,25	45,65%	0,70	04/04/2022
Boncer Abr 22	TR23P	31.321	5,25%	101,25	46,60%	1,19	06/02/2023

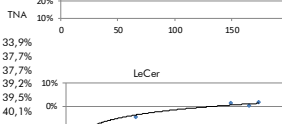
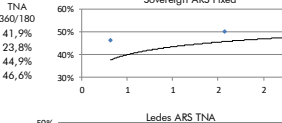
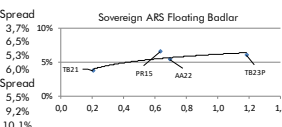
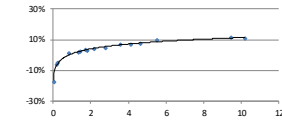
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	101,70	45,98%	0,57	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	94,95	50,85%	1,55	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	94,62	52,09%	1,95	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	103,17	51,00%	0,75	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	86,95	55,99%	1,73	14/04/2025
Mendoza 2021	MAJ21	5.219	4,375%	106,21	57,18%	0,06	09/06/2021
Salto 2021	SA21	400	5,00%	99,66	61,10%	0,47	22/12/2021

Sovereign ARS Fixed							
Boncer 5 Oct 21	TO21	62.500	18,20%	93,90	46,27%	0,32	04/10/2021
Boncer 5 May 22	TY22P	249.021	22,00%	108,78	25,26%	0,78	23/05/2022
Boncer 5 Oct 23	TO23	64.150	16,00%	60,73	49,91%	1,58	17/10/2023
Boncer 5 Oct 26	TO26	96.570	15,50%	41,04	52,05%	2,25	19/10/2026

Ledes ARS	Code	Amt Out.	Price	TNA	Days	Maturity
S30J1		52.377	95,59	35,06%	48	30/06/2021
S30L1		14.605	92,67	37,02%	78	30/07/2021
S31G1		8.651	89,62	38,43%	110	31/08/2021
S30S1		40.994	86,85	39,47%	140	30/09/2021
S29C1		11.092	84,36	40,03%	169	29/10/2021

Lepases ARS	Code	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
S21Y1		8	58.122	3,50%	117,86	-1,24%	0,02	21/05/2021
S3301		48	99.975	2,25%	110,65	2,03%	0,13	30/06/2021
S3301		78	35.362	2,25%	107,68	1,42%	0,21	30/07/2021
S3311		110	11.329	1,75%	104,35	2,26%	0,30	31/08/2021
S3301		140	36.826	2,00%	103,60	2,10%	0,38	30/09/2021
S2091		169	6.822	2,75%	101,84	2,02%	0,46	29/10/2021

LeCer ARS Inflation Indexed	Code	Amt Out.	Price	YTM	Days	Maturity
X21Y1		106.565	123,43	-17,45%	8	21/05/2021
X13S1		6.423	124,05	-4,44%	123	13/09/2021
X28F2		47.290	106,45	1,21%	291	28/02/2022
X13M2		9.162	105,50	0,99%	322	31/03/2022
X18A2		22.256	101,70	1,77%	340	18/04/2022



Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. law USD							
Bonos Int. 29 NYL	GD29 ext	2.635	1,00%	36,39	21,33%	4,67	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	34,48	20,87%	5,00	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	30,04	18,16%	7,72	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	36,34	18,13%	6,63	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	34,24	16,36%	4,45	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	30,54	18,23%	6,84	09/07/2046

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,00%	35,91	22,08%	4,64	09/07/2029
Bonar 30	AL30D	13.509	0,125%	33,82	21,35%	4,98	09/07/2030
Bonar 35	AL35D	19.070	0,125%	31,01	17,76%	7,78	09/07/2035
Bonar 38	AE38D	7.215	0,125%	33,15	19,70%	6,40	09/01/2038
Bonar 41	AL41D	1.496	0,125%	32,00	17,39%	7,24	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	9.004,00	8,25%	0,54	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.660	0,100%	9.420,00	-0,17%	0,96	29/04/2022

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	17,97	0,00	14/06/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	19/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	24,03	0,00	09/07/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	69,50	20,45%	2,63	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	28,57	132,49%	0,61	10/02/2023
Córdoba 26	CO26	272	7,125%	58,60	14,75%	2,19	27/10/2026
Jujuy 27 NYL**	JU27	214	5,250%	58,98	29,24%	2,72	22/03/2027
Sta Fe 23 NYL**	SF23	550	7,000%	60,94	27,32%	1,11	23/03/2023
Bs. As. 24 NYL**	PBM24	1.250	9,125%	43,59	91,70%	0,91	16/03/2024
Salta 27 NYL	SA24D	350	4,00%	62,05	22,18%	3,32	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	52,54	55,90%	1,37	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	59,87	47,01%	1,35	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	57,26	23,02%	2,18	19/04/2027

Mun. Cord 27 NYL	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
WUNCOR27		156	2,125%	57,51	21,94%	3,45	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	70,20	15,89%	3,13	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	64,03	20,64%	3,31	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	57,48	21,96%	3,49	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	55,38	19,80%	4,16	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	59,82	19,98%	3,89	01/06/2027
Bs. As. 24 NYL**	BP27	550	8,375%	45,59	33,95%	2,93	15/03/2027
CABA, 27 NYL	CABA27	890	7,500%	80,55	14,45%	3,70	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	44,23	33,56%	3,23	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	68,02	16,42%	4,04	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	56,72	18,24%	4,81	01/12/2027
Par Bs. As. NYL	BLPD	472	4,000%	42,66	25,65%	2,92	15