

Rates

Instrumento	TNA	
Caución 7d	34,48%	
Caución 30d	35,10%	13/05/2021
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,00%	12/05/2021
TPM - Leliq 7D	38,00%	13/05/2021
Pases Pasivos 7D	36,50%	13/05/2021

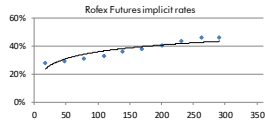
BCRAA3500 USD \$94,015

Day	%Change	Annualized
7d	0,2%	12%
30d	1,5%	18%
62d	3,5%	20%
90d	6,2%	25%
181d	17,9%	36%
365d	39,2%	39%

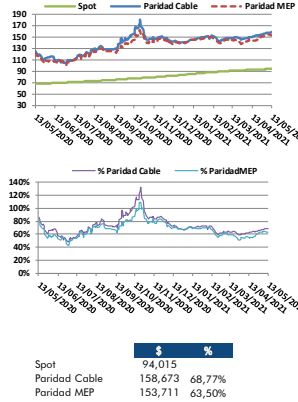
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	13/05/2021	-	94.01				
DLR052021	31/05/2021	18	95.29	27,6%	95,29	0,00%	1.214
DLR062021	30/06/2021	48	97.65	29,4%	97,73	-0,08%	470
DLR072021	30/07/2021	78	100,30	31,3%	100,30	0,00%	239
DLR082021	31/08/2021	110	103,35	33,0%	103,50	-0,14%	178
DLR092021	30/09/2021	140	106,90	35,7%	106,90	0,00%	176
DLR102021	29/10/2021	169	110,40	37,7%	110,43	-0,03%	157
DLR112021	30/11/2021	201	114,85	40,3%	115,00	-0,13%	181
DLR122021	31/12/2021	232	119,95	43,4%	119,80	0,13%	118
DLR12022	31/01/2022	262	125,00	45,7%	124,75	0,20%	28
DLR022022	28/02/2022	291	128,50	46,0%	129,35	-0,66%	7

2.769



ARS - USD



	\$	%
Spot	94,015	
Paridad Cable	158,673	68,77%
Paridad MEP	153,711	63,50%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
LeCer 05-21	X21Y1	106.565	-	123,92	-15,95%	0,01	21/05/2021
Boncor 07-21	TC21	57.390	2,50%	498,00	-7,64%	0,19	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	157,80	-5,62%	0,23	05/08/2021
Bocan 24	PR13	762	2,00%	719,00	1,28%	1,45	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	144,50	0,73%	0,83	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	142,00	1,03%	1,33	20/09/2022
Boncor 23	TC23	28.300	4,00%	350,00	3,07%	1,72	06/03/2023
Boncor 03-23	TX23	194.973	1,40%	144,90	2,70%	1,81	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	127,80	3,94%	2,16	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	137,15	4,28%	2,74	25/03/2024
Boncor 25	TC25P	29.908	4,00%	299,00	6,86%	3,55	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	111,50	6,17%	4,14	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	103,80	7,48%	4,64	09/11/2028
Disc ARL 05	DICP	10.563	5,8%	2.240,0	9,00%	5,57	31/12/2033
Par ARL 05	PAPB	2.861	1,77%	817,00	11,11%	9,53	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.186,00	10,83%	10,10	31/12/2045

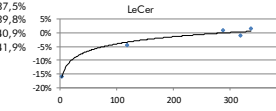
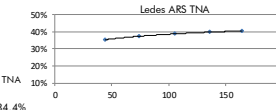
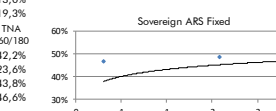
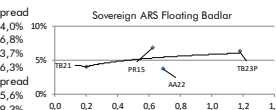
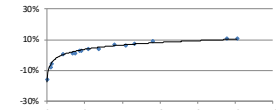
Sovereign ARS Floating Badlar							
Boncor Ago 21	TR21	56.149	1,00%	100,50	43,85%	0,20	05/08/2021
Bocan 22	PR15	2.725	0,00%	83,69	47,59%	0,62	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	102,80	43,49%	0,69	04/04/2022
Boncor Abr 22	TR23P	31.321	5,25%	102,80	46,85%	1,18	06/02/2023

Sovereign ARS Fixed							
Boncor Oct 21	TO21	62.500	18,20%	94,20	46,65%	0,31	04/10/2021
Boncor May 22	TY22P	249.021	2,00%	109,27	24,96%	0,77	23/05/2022
Boncor Oct 23	TO23	64.150	16,00%	62,02	48,64%	1,58	17/10/2023
Boncor Oct 26	TO26	96.570	15,50%	41,28	51,98%	2,24	19/10/2026

Lades ARS	Amt Out.	Price	TNA	Days	Maturity	TNA
S301	52.377	95,92	35,27%	44	30/06/2021	37,2%
S30L	14.605	92,97	37,27%	74	30/07/2021	37,2%
S31G1	8.651	89,87	38,80%	106	31/08/2021	37,5%
S30S1	40.994	87,10	39,75%	136	30/09/2021	37,5%
S29C1	11.092	84,55	40,42%	165	29/10/2021	37,5%

Lades ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity	TNA
S21Y1	4	58.122	3,50%	118,29	-0,69%	0,01	21/05/2021	34,4%
S3301	44	99.975	2,25%	111,15	1,60%	0,19	30/06/2021	37,2%
S3301	74	35.362	2,25%	108,13	1,29%	0,20	30/07/2021	37,5%
S3311	106	11.329	1,75%	104,59	2,92%	0,29	31/08/2021	37,5%
S3301	136	36.826	2,00%	103,54	3,37%	0,37	30/09/2021	40,9%
S2091	165	6.822	2,75%	101,51	3,79%	0,45	29/10/2021	41,9%

LeCer Inflation Indexed							
X21Y1	106.565	123,92	-15,95%	4	21/05/2021		
X13S1	6.423	124,71	-4,51%	119	13/09/2021		
X28F2	47.290	107,22	1,10%	287	28/02/2022		
X31M2	9.162	107,15	-0,78%	318	31/03/2022		
X18A2	22.256	102,49	1,63%	336	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	1,000%	36,73	21,16%	4,67	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	34,78	20,73%	5,00	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	30,37	18,03%	7,73	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	36,73	17,98%	6,64	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	34,62	16,23%	7,47	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	30,65	18,20%	6,84	09/07/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	36,45	21,78%	4,48	09/07/2029
Bonar 30	AL30D	13.509	0,125%	34,22	21,14%	4,94	09/07/2030
Bonar 35	AL35D	19.070	0,125%	31,20	17,70%	7,78	09/07/2035
Bonar 38	AE38D	7.215	0,215%	33,53	19,54%	6,41	09/01/2038
Bonar 41	AL41D	1.496	0,125%	32,21	17,32%	7,24	09/07/2041

Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	9.015,00	8,31%	0,53	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.660	0,100%	9.410,00	0,00%	9,55	29/04/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	17,96	0,00	10,06	16/06/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	09/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	23,70	0,00	19/05/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	69,55	20,51%	2,62	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	28,30	136,91%	0,59	15/02/2023
Córdoba 26	CO26	272	7,125%	59,00	14,49%	2,19	27/10/2026
Jujuy 27 NYL	JUS27	214	5,250%	58,89	29,43%	2,71	22/03/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	81,06	27,45%	1,09	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	42,79	95,52%	0,88	16/03/2024
Salta 27 NYL	SA24D	357	4,000%	62,08	22,23%	3,30	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	52,64	56,17%	1,35	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	60,13	47,00%	1,34	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	57,41	23,00%	2,17	19/04/2027

Mun. Cord 27 NYL							
WUNCOR27	156	2,125%	57,40	22,08%	3,44	29/09/2027	
Chubut 30 NYL	PUL26	616	7,240%	69,93	16,08%	3,11	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	63,82	20,82%	3,29	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	57,42	22,06%	3,48	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	56,57	19,29%	4,17	09/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	59,88	20,01%	3,88	21/06/2027
Bs. As. 24 NYL	BP27	550	9,375%	44,83	34,74%	2,89	15/03/2027
CABA, 27 NYL	CABA27	890	7,500%	80,65	14,46%	3,69	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	44,02	33,85%	3,21	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	68,18	16,60%	4,03	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	56,79	18,25%	4,80	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	38,51	24,76%	3,39	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Telecom 2021**	LCCA0	466	6,500%	99,50	13,11%	0,07	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,38	32,35%	0,21	15/08/2021
CGC 2021**	CFCA0	300	9,500%	94,90	22,30%	0,43	07/11/2021
Gemina 2022**	GNCL0	500	7,500%	89,89	27,40%	0,58	20/10/2022
Edenor 2022**	ODN99	174	9,750%	84,48	24,28%	1,29	25/02/2022
AYSA 2022**	AYSA23*	500	6,625%	49,49	63,97%	1,18	01/02/2023
Clisa 2023**	CUSO	300	5,000				