

### Rates

Instrumento	TNA	
Caución 7d	33,87%	18/05/2021
Caución 30d	34,83%	
BADLAR Priv. (>\$1mm)	34,06%	
TM20 Priv. (>\$20mm)	33,88%	17/05/2021
TPM - Leliq 7D	38,00%	18/05/2021
Pases Pasivos 7D	36,50%	18/05/2021

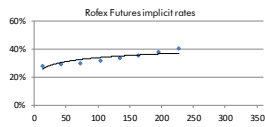
### BCRAA3500 USD \$94,165

Day	%Change	Annualized
7d	0,2%	12%
32d	1,5%	17%
61d	3,2%	19%
89d	5,7%	24%
181d	17,5%	35%
365d	38,9%	39%

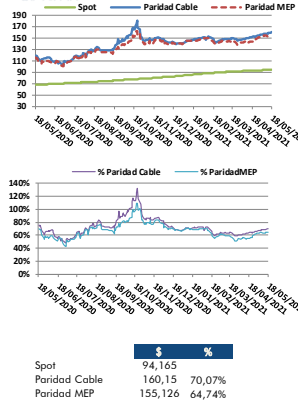
### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	18/05/2021	-	94.16				
DLR052021	31/05/2021	13	95.10	28.0%	95.10	0.00%	1.164
DLR062021	30/06/2021	43	97.42	29.4%	97.42	0.00%	491
DLR072021	30/07/2021	73	99.76	29.7%	99.84	-0.08%	237
DLR082021	31/08/2021	105	102.68	31.5%	102.68	0.00%	183
DLR092021	30/09/2021	135	105.88	33.7%	105.88	0.00%	208
DLR102021	29/10/2021	164	109.15	35.4%	109.18	-0.03%	169
DLR112021	30/11/2021	196	113.30	37.9%	113.30	0.00%	197
DLR122021	31/12/2021	227	117.95	40.6%	118.00	-0.04%	120
DLR12022	31/01/2022		0.00				35
DLR22022	28/02/2022		0.00				8

2.812



### ARS - USD



	\$	%
Spot	94,165	
Paridad Cable	160,15	70,07%
Paridad MEP	155,126	64,74%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Lecer 05-21	X21Y1	106.565	-	124,32	-17,25%	0,00	21/05/2021
Boncor 07-21	TC21	57.390	2,50%	500,00	-7,63%	0,18	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	158,80	-6,56%	0,22	05/08/2021
Bocan 24	PR13	762	2,00%	724,00	1,13%	1,45	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	149,45	1,35%	0,82	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	140,60	2,16%	1,21	20/09/2022
Boncor 23	TC23	28.300	4,00%	353,00	2,86%	1,71	06/03/2023
Boncor 03-23	TX23	194.973	1,40%	143,75	3,43%	1,80	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	127,62	4,25%	2,15	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	137,15	4,47%	2,73	25/03/2024
Boncor 25	TC25P	29.908	4,00%	308,50	6,10%	3,56	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	112,45	6,09%	4,14	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	107,75	6,78%	4,66	09/11/2028
Disc ARL 05	DICP	10.563	5,83%	2.264,0	8,90%	5,58	31/12/2033
Par ARL 05	PAPB	2.861	1,77%	825,00	11,06%	9,53	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.215,00	10,69%	10,20	31/12/2045

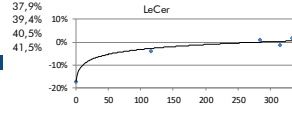
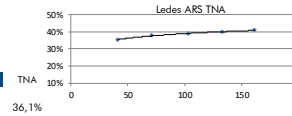
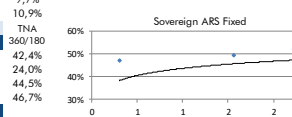
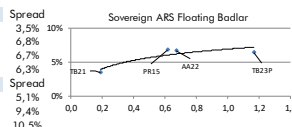
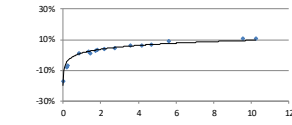
Sovereign ARS Floating Badlar							
Boncor Ago 21	TR21	56.149	1,00%	100,90	43,26%	0,19	05/08/2021
Bocan 22	PR15	2.725	0,00%	83,95	47,68%	0,62	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	101,00	47,55%	0,67	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	101,00	47,06%	1,17	06/02/2023

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	102,70	45,40%	0,55	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	95,42	51,13%	1,53	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	94,55	52,72%	1,92	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	103,68	51,56%	0,73	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	86,99	56,65%	1,70	14/04/2025
Mendoza 2021	PAJ21	5.219	4,375%	107,36	51,54%	0,05	09/06/2021
Salta 2021	SA21	400	5,00%	103,27	53,20%	0,46	22/12/2021

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62.500	18,20%	94,45	46,84%	0,30	04/10/2021
Boncor 5 May 22	TY22P	249.021	22,00%	109,14	25,41%	0,77	23/05/2022
Boncor 5 Oct 23	TO23	64.150	16,00%	61,57	49,45%	1,57	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	41,27	52,19%	2,23	19/10/2026

Lades ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity	TNA
S301	1	52.377		96,18	35,33%	41	30/06/2021	36,9%
S30L		14.605		93,18	37,60%	71	30/07/2021	37,9%
S31G1		8.651		90,09	38,97%	103	31/08/2021	39,4%
S30S1		40.994		87,27	40,03%	133	30/09/2021	40,5%
S29C1		11.092		84,71	40,66%	162	29/10/2021	41,5%

Lades ARS Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity	TNA
X21Y1	106.565	124,32	-17,25%	1	21/05/2021	36,1%
X13S1	6.423	125,00	-3,92%	116	13/09/2021	36,9%
X28F2	47.290	107,72	1,12%	284	28/02/2022	37,9%
X31M2	9.162	108,02	-1,17%	315	31/03/2022	39,4%
X18A2	22.256	102,77	1,87%	333	18/04/2022	40,5%



### 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%	38,66	20,02%	4,72	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	36,99	19,43%	5,06	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	32,86	16,96%	7,88	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	39,00	17,04%	6,78	09/07/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	36,80	15,38%	7,65	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	33,13	17,01%	7,07	09/07/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	38,00	20,84%	4,68	09/07/2029
Bonar 30	AL30D	13.509	0,125%	35,70	20,55%	5,02	09/07/2030
Bonar 35	AL35D	19.070	0,125%	33,00	16,94%	7,88	09/07/2035
Bonar 38	AE38D	7.215	0,125%	35,50	18,61%	6,54	09/01/2038
Bonar 41	AL41D	1.496	0,125%	33,50	16,76%	7,35	09/07/2041

Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	8.965,00	9,92%	0,52	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.660	0,100%	9.355,00	0,80%	0,94	29/04/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	17,83	0,00	0,00	22/06/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	0,00	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	24,65	0,00	0,00	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	71,02	19,70%	2,63	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	29,68	127,40%	0,61	15/02/2023
Córdoba 26	CO26	272	7,125%	59,15	14,42%	2,18	27/10/2026
Jujuy 27 NYL	JUS27	214	5,250%	59,74	28,92%	2,72	23/03/2027
Sta Fe 23 NYL**	SF23	250	7,000%	63,61	24,50%	1,11	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	44,95	89,07%	0,91	16/03/2024
Salta 27 NYL	SA24D	357	4,000%	63,19	21,70%	3,32	03/12/2027
Chaco 24 NYL	CH24D	250	9,375%	55,08	52,47%	1,38	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	61,52	45,26%	1,35	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	58,25	22,35%	2,18	19/04/2027

Mun. Cord 27 NYL							
WUNCOR27		156	2,125%	58,72	21,40%	3,45	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	71,50	15,36%	3,14	27/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	64,93	20,30%	3,31	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	59,14	21,18%	3,50	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	58,18	18,40%	4,20	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	61,04	19,51%	3,89	01/06/2027
Bs. As. 24 NYL**	BP27	950	8,375%	46,81	33,13%	2,94	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	82,21	13,93%	3,70	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	45,25	32,95%	3,24	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	69,21	16,23%	4,04	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	58,04	17,79%	4,82	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	40,32	23,34%	3,50	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%	99,35	16,25%	0,27	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,90	30,25%	0,21	15/08/2021
CGC 2021**	CFCA0	300	9,500%	95,46	20,99%	0,42	07/11/2021
Gemina 2022**	GNCL0	500	8,750%	90,30	26,77%	0,57	20/01/2022
Edenor 2022**	ODN9P	174	9,750%	85,06	23		