

### Rates

Instrumento	TNA	
Caución 7d	33,86%	21/05/2021
Caución 30d	34,77%	
BADLAR Priv. (>\$1mm)	34,13%	20/05/2021
TM20 Priv. (>\$20mm)	34,00%	20/05/2021
TPM - Leliq 7D	0,38%	21/05/2021
Pases Pasivos 7D	0,37%	21/05/2021

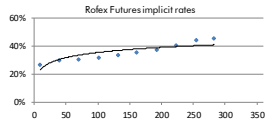
### BCRAA3500 USD \$94,277

7d	0,2%	13%
30d	1,3%	16%
63d	3,2%	19%
91d	5,7%	23%
182d	17,3%	35%
365d	38,5%	38%

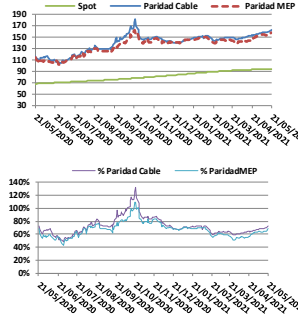
### Reflex-ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	21/05/2021	-	94,27				
DLR052021	31/05/2021	10	94,96	26,7%	95,03	-0,07%	1,114
DLR062021	30/06/2021	40	97,35	29,8%	97,43	-0,08%	512
DLR072021	30/07/2021	70	99,82	30,7%	99,87	-0,05%	257
DLR082021	31/08/2021	102	102,65	31,8%	102,68	-0,03%	173
DLR092021	30/09/2021	132	105,75	33,7%	105,83	-0,08%	216
DLR102021	29/10/2021	161	109,05	35,5%	109,12	-0,06%	174
DLR112021	30/11/2021	193	113,00	37,6%	113,25	-0,31%	194
DLR122021	31/12/2021	224	117,80	40,7%	118,10	-0,25%	120
DLR12022	31/01/2022	255	123,25	44,0%	123,12	-0,06%	35
DLR022022	28/02/2022	283	127,56	45,5%	127,27	0,23%	9

2.805



### ARS-USD



	\$	%
Spot	94,2767	
Paridad Cable	162,87	72,76%
Paridad MEP	158,372	67,99%

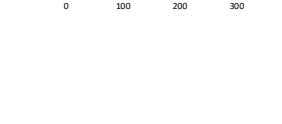
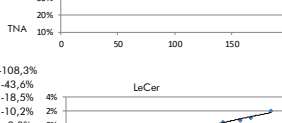
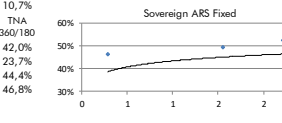
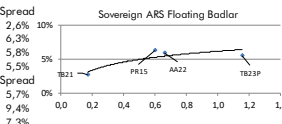
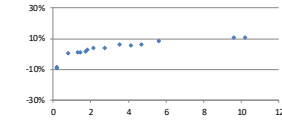
### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Leacr 05-21	X21Y1	106,565	-	0,00	#DIV/0!	-0,02	21/05/2021
Boncor 07-21	TC21	57,390	2,50%	504,50	-9,22%	0,16	22/07/2021
Boncor 08-21	TC21	221,424	1,00%	160,50	-8,55%	0,20	05/08/2021
Bocan 24	PR13	762	2,00%	729,00	1,21%	1,43	15/03/2024
Boncor 03-22	TX22	262,932	1,20%	151,70	0,49%	0,80	18/03/2022
Boncor 09-22	TX22	209,189	1,30%	143,40	1,26%	1,30	20/09/2022
Boncor 23	TC23	28,300	4,00%	363,00	1,69%	1,70	06/03/2023
Boncor 03-23	TX23	218,924	1,40%	146,20	2,95%	1,79	25/03/2023
Boncor 08-23	TX23	38,369	1,45%	129,50	3,96%	2,14	13/08/2023
Boncor 04-24	TX24	145,016	1,40%	139,70	4,10%	2,72	25/03/2024
Boncor 25	TC25P	29,908	4,00%	308,00	6,41%	3,53	27/04/2025
Boncor 11-26	TX26	645,086	2,00%	114,25	5,92%	4,12	09/11/2026
Boncor 11-28	TX28	9,243	2,25%	110,50	6,42%	4,66	09/11/2028
Disc ARL 05	DICP	10,563	5,8%	2,327	0,57%	5,60	31/12/2033
Par ARL 05	PAP	2,861	1,77%	848,00	10,87%	9,56	31/12/2038
C-Par ARL 05	CUAP	23,668	3,31%	1,230,00	10,66%	10,19	31/12/2045

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Boncor Ago 21	TR21	56,149	1,00%	101,75	42,18%	0,17	05/08/2021
Bocan 22	PR15	2,725	0,00%	84,85	47,01%	0,60	04/10/2022
Boncor Abr 22	AA22	53,625	2,00%	102,35	46,42%	0,66	04/04/2022
Boncor Abr 22	TR22P	31,321	5,25%	102,35	45,90%	1,16	06/02/2023
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3,708	5,00%	103,12	46,19%	0,54	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	96,15	51,18%	1,51	29/03/2024
CABA TD C23	BDC28	13,262	3,75%	92,47	48,34%	2,22	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	104,39	51,83%	0,71	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	88,62	55,88%	1,70	14/04/2025
Mendoza 2021	PAJ21	5,219	4,375%	108,13	54,80%	0,03	09/06/2021
Salto 2021	SA21	400	5,00%	104,19	53,01%	0,45	22/12/2021

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	TNA	
Sovereign ARS Fixed								360/180	
Boncor 5 Oct 21	TO21	62,500	18,20%	95,24	46,44%	0,29	04/10/2021	42,0%	
Boncor 5 May 22	TY22P	249,021	22,00%	98,76	25,15%	0,83	23/05/2022	23,7%	
Boncor 5 Oct 23	TO23	64,150	16,00%	62,16	49,31%	1,55	17/10/2023	44,4%	
Boncor 5 Oct 26	TO26	96,570	15,50%	41,57	52,24%	2,21	19/10/2026	46,8%	
Ledes ARS									
S30L1		52,377	93,95	36,70%	64	30/07/2021			
S31G1		30,744	91,03	37,45%	96	31/08/2021			
S30S1		8,651	88,07	39,23%	126	30/09/2021			
S29O1		50,643	85,26	40,71%	155	29/10/2021			
S30N1		11,614	82,62	41,05%	187	30/11/2021			
Lepases ARS									
SJ301		34	99,975	2,25%	112,43	-99,87%	0,09	30/06/2021	-108,3%
SL301		64	81,826	2,25%	109,47	-43,25%	0,18	30/07/2021	-43,6%
SG311		96	28,109	1,75%	106,08	-18,88%	0,26	31/08/2021	-18,5%
SS301		126	36,826	2,00%	104,87	-10,60%	0,35	30/09/2021	-10,2%
SO291		155	31,910	2,75%	102,53	-2,39%	0,42	29/10/2021	-2,0%

Bond	Code	Amt Out.	Price	YTM	MD	Maturity
Leacr Inflation Indexed						
X1351		62,288	126,24	-4,81%	109	13/09/2021
X2052		117,615	109,17	0,41%	277	28/02/2022
X21A2		9,240	107,16	0,67%	308	31/03/2022
X18A2		22,256	104,46	0,95%	326	18/04/2022
XC2Y2		63,650	98,64	2,04%	361	23/05/2022



### 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%	38,16	20,38%	4,68	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	36,26	19,93%	5,02	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	32,22	17,27%	7,82	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	38,32	17,37%	6,71	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	36,06	15,70%	7,56	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	32,40	17,40%	6,97	09/07/2046

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonor 1% 29	AL29D	2,194	1,000%	36,93	21,60%	4,63	09/07/2029
Bonor 30	AL30D	13,509	0,125%	34,40	21,14%	4,96	09/07/2030
Bonor 35	AL35D	19,070	0,125%	32,25	17,30%	7,81	09/07/2035
Bonor 38	AE38D	7,215	0,125%	35,07	18,86%	6,49	09/01/2038
Bonor 41	AL41D	1,496	0,125%	33,36	16,86%	7,31	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonite 11-21 - USD Linked	TZV1	1,766	0,100%	9,049,00	8,56%	0,50	30/11/2021
Bonite 04-22 - USD Linked	TV22	1,704	0,100%	9,418,00	0,21%	0,92	29/04/2022
Bonite 11-22 - USD Linked	TV22	374	0,200%	9,313,12	0,11%	1,51	30/11/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	18,10	0,00	0,00	25/06/2021
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%	24,33	0,00	0,00	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	70,87	19,94%	2,61	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	29,41	133,28%	0,58	15/02/2023
Córdoba 26	CO26	272	7,125%	59,00	14,67%	2,15	27/10/2026
Jujuy 27 NYL**	JUS22	214	5,250%	58,85	29,75%	2,68	23/03/2027
Sta Fe 23 NYL**	SF23	550	7,000%	62,46	26,35%	1,08	23/03/2023
Bs. As. 24 NYL	PBM24	1,250	9,125%	44,54	92,23%	0,88	16/03/2024
Salto 27 NYL	SA24D	357	4,000%	62,29	22,30%	3,28	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	52,82	56,98%	1,33	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	60,45	47,47%	1,31	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	56,96	23,71%	2,12	19/04/2027

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 27 NYL							
WUNCOR27		156	2,125%	57,45	22,23%	3,41	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	70,80	15,80%	3,10	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	64,11	20,84%	3,27	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	58,59	21,59%	3,47	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	57,26	19,11%	4,16	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	60,46	19,88%	3,86	01/06/2027
CP27		500	9,375%	46,29	33,78%	2,90	15/03/2027
CABA, 27 NYL	CABA27	890	7,500%	82,18	14,02%	3,68	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	44,64	33,62%	3,20	18/04/2028
Sta Fe 27 NYL**	SF27D						