

Rates

Instrumento	TNA	
Caución 7d	34,35%	
Caución 30d	34,91%	01/06/2021
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	33,88%	31/05/2021
TPM - Leliq 7D	38,00%	01/06/2021
Pases Pasivos 7D	36,50%	01/06/2021

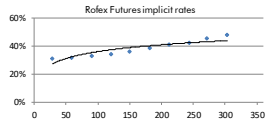
BCRAA3500 USD \$94,735

Days	%Change	Annualized
11d	0,5%	16%
32d	1,3%	14%
62d	3,0%	18%
92d	5,2%	20%
182d	16,4%	33%
365d	38,0%	38%

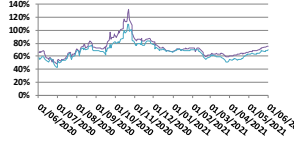
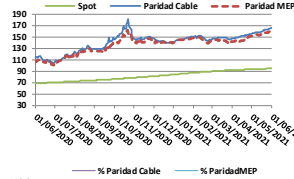
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	01/06/2021	-	94,73				
DLR062021	30/06/2021	29	97,07	31,1%	97,34	-0,28%	926
DLR072021	30/07/2021	59	99,54	31,4%	99,80	-0,26%	375
DLR082021	31/08/2021	91	102,50	32,9%	102,65	-0,15%	219
DLR092021	30/09/2021	121	105,55	34,5%	105,55	0,00%	217
DLR102021	29/10/2021	150	108,80	36,1%	108,80	0,00%	181
DLR112021	30/11/2021	182	112,85	38,4%	113,00	-0,13%	212
DLR122021	31/12/2021	213	117,30	40,8%	117,46	-0,14%	127
DLR102022	31/01/2022	244	121,60	42,4%	122,00	-0,33%	9
DLR2022	28/02/2022	272	126,81	45,4%	127,01	-0,31%	9
DLR302022	31/03/2022	303	132,21	47,7%	132,61	-0,30%	0

2.306



ARS - USD

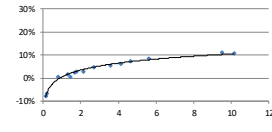


	\$	%
Spot	94,735	
Paridad Cable	166,328	75,57%
Paridad MEP	160,955	69,90%

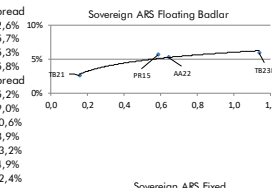
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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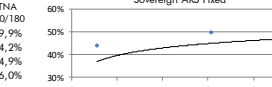
Sovereign Bond Inflation Indexed							
Boncor 07-21	TC21	57.390	2,50%	507,70	-7,88%	0,14	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	161,30	-6,70%	0,18	05/08/2021
Bocaron 24	PR13	762	2,00%	743,00	0,59%	1,41	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	153,30	0,46%	0,78	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	144,40	1,53%	1,28	20/09/2022
Boncor 23	TC23	28.300	4,00%	361,95	2,49%	1,68	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	147,70	2,98%	1,77	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	134,23	2,76%	2,13	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	139,20	4,65%	2,69	25/03/2024
Boncor 25	TC25P	29.908	4,00%	322,00	5,44%	3,54	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	114,00	6,26%	4,09	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	107,50	7,29%	4,60	09/11/2028
Disc ARL 05	DICP	10.563	5,85%	2.354,0	8,57%	5,58	31/12/2033
Par ARL 05	PAPB	2.861	1,77%	844,00	11,05%	9,50	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.238,00	10,72%	10,15	31/12/2045



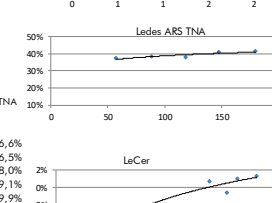
Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	102,45	42,06%	0,16	05/08/2021
Bocaron 22	PR15	2.725	0,00%	85,80	46,14%	0,59	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	103,50	45,60%	0,64	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	103,50	46,38%	1,14	06/02/2023



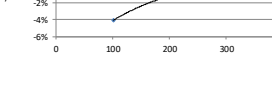
Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62.500	18,20%	96,50	43,93%	0,28	04/10/2021
Boncor 5 May 22	TY22P	249.021	22,00%	98,85	25,61%	0,82	23/05/2022
Boncor 5 Oct 23	TO23	64.150	16,00%	62,18	49,88%	1,53	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	42,60	51,34%	2,22	19/10/2026



Ledes ARS TNA							
S30L1		94.527	94,52	37,12%	57	30/07/2021	
S31G1		30.744	91,48	38,18%	89	31/08/2021	
S30S1		8.651	89,02	37,83%	119	30/09/2021	
S29O1		50.643	85,73	41,04%	148	29/10/2021	
S30N1		11.614	83,08	41,29%	180	30/11/2021	



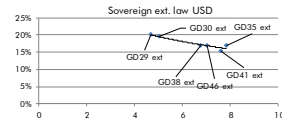
Lecer ARS Inflation Indexed							
X1351		62.288	127,13	-4,08%	102	13/09/2021	
X28E2		117.615	110,07	0,49%	270	28/02/2022	
X21A2		9.240	109,38	-0,57%	301	31/03/2022	
X18A2		22.256	105,50	1,00%	319	18/04/2022	
X23Y2		63.650	100,31	1,38%	354	23/05/2022	



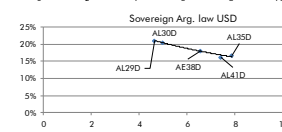
Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
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Sovereign ext. law USD							
Bonos Int. 29 NYL	GD29 ext	2.635	1,000%	38,73	20,12%	4,68	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	37,11	19,50%	5,02	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	33,00	16,98%	7,84	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	39,46	16,95%	6,75	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	37,12	15,33%	7,62	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	33,35	17,00%	7,04	09/07/2046

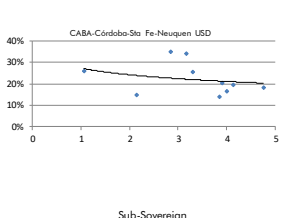


Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	37,85	21,10%	4,63	09/07/2029
Bonar 30	BONAR30	13.509	0,125%	35,60	20,46%	4,97	09/07/2030
Bonar 35	AL35D	19.070	0,125%	33,71	16,73%	7,88	09/07/2035
Bonar 38	AE38D	7.215	0,125%	36,80	18,12%	6,58	09/01/2038
Bonar 41	AL41D	1.496	0,125%	34,90	16,25%	7,42	09/07/2041

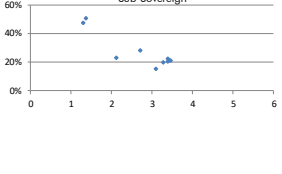


Sovereign Arg. law USD Linked							
Bonle 11-21 - USD Linked	TZV1	1.766	0,100%	9.080,00	9,08%	0,48	30/11/2021
Bonle 04-22 - USD Linked	TV22	1.704	0,100%	9.492,00	-0,11%	0,90	29/04/2022
Bonle 11-22 - USD Linked	TZV2	374	0,200%	#####	-3,68%	1,51	30/11/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	18,70	0,00	0,00	02/07/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	0,00	09/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	24,31	0,00	0,00	11/05/2021
Córdoba 21 NYL**	CO21D	725	7,125%	71,43	19,75%	2,59	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	28,67	143,80%	0,55	15/02/2023
Córdoba 26	CO26	272	7,125%	59,25	14,95%	2,14	27/10/2026
Jujuy 27 NYL	JUS27	214	5,250%	61,34	28,22%	2,70	27/03/2027
Sta Fe 23 NYL**	SF23	250	7,000%	63,40	25,44%	1,07	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	43,36	98,32%	0,84	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	64,94	20,50%	3,38	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	57,19	50,56%	1,37	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	60,78	47,65%	1,30	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	57,52	23,40%	2,12	19/04/2027



Mun. Cord 27 NYL							
WUNCOR27		156	2,125%	57,48	22,33%	3,39	29/09/2027
PUL26		616	7,240%	71,16	15,72%	3,08	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	65,98	20,00%	3,28	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	58,97	21,50%	3,45	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	57,20	19,22%	4,13	09/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	59,13	20,11%	3,90	21/06/2027
CP27		500	9,875%	45,28	34,90%	2,84	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	78,81	13,95%	3,84	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	44,57	33,88%	3,17	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	68,74	16,57%	3,99	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	57,33	18,21%	4,76	01/07/2029
Par Bs. As. NYL	BLPD	456	4,000%	38,26	25,32%	3,30	15/05/2035



Bs. As. Bonds - Restructuring soon - Payments freeze							
Corporate USD*							

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Telecom 2021**	LCCAO	466	6,500%	99,28	31,94%	0,03	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,49	37,42%	0,17	15/08/2021
CGC 2021**	CFCAO	300	9,500%	94,94	23,40%	0,38	07/11/2021
Gemina 2022**	GNCLCO	500	8,750%	92,77	22,61%	0,55	20/01/2022
Edenor 2022**	ODN09	174	9,750%	64,98	24,20%	1,18	25/02/2022
AYSA 2023**	AYSA23	500	6,625%	50,61	63,53%	1,15	01/02/2023
Clisa 2023**	CUSO	300	5,500%	34,00	92,12%	1,16	20/07/2023
Tecprotel 2022**	TTIC10	500	4,875%	99,33	5,40%	1,42	12/12/2022
YPF 2024	YPCU10	1.325	8,750%	85,12	19,32%	1,56	