

Rates

Instrumento	TNA	
Caución 7d	34,54%	
Caución 30d	35,34%	02/06/2021
BADLAR Priv. (>\$1mm)	34,06%	
TM20 Priv. (>\$20mm)	33,88%	01/06/2021
TPM - Leliq 7D	38,00%	02/06/2021
Pases Pasivos 7D	36,50%	02/06/2021

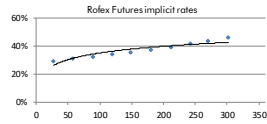
BCRAA3500 USD \$94,775

7d	0,3%	16%
33d	1,3%	14%
63d	3,0%	18%
92d	5,1%	20%
182d	16,3%	33%
365d	37,9%	38%

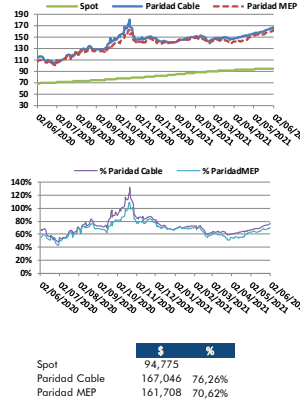
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	02/06/2021	-	94,77				
DLR062021	30/06/2021	28	96,90	29,3%	97,07	-0,18%	937
DLR072021	30/07/2021	58	99,43	30,9%	99,54	-0,11%	381
DLR082021	31/08/2021	90	102,30	32,2%	102,50	-0,20%	218
DLR092021	30/09/2021	120	105,35	34,0%	105,55	-0,19%	220
DLR102021	29/10/2021	149	108,50	35,5%	108,80	-0,28%	174
DLR112021	30/11/2021	181	112,20	37,1%	112,85	-0,58%	216
DLR122021	31/12/2021	212	116,50	39,5%	117,30	-0,68%	124
DLR102022	31/01/2022	243	121,00	41,6%	121,80	-0,49%	39
DLR202022	28/02/2022	271	125,50	43,7%	126,61	-0,93%	14
DLR302022	31/03/2022	302	130,90	46,1%	132,21	-0,99%	0

2.323



ARS - USD



	\$	%
Spot	94,775	
Paridad Cable	167,046	76,26%
Paridad MEP	161,708	70,62%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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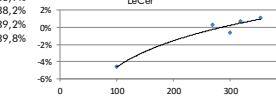
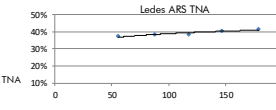
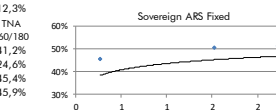
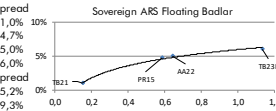
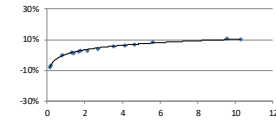
Sovereign Bond Inflation Indexed							
Boncor 07-21	TC21	57.390	2,50%	508,40	-8,10%	0,14	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	161,45	-6,61%	0,18	05/08/2021
Bocan 24	PR13	762	2,00%	740,00	0,97%	1,41	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	154,10	-0,04%	0,78	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	144,10	1,80%	1,27	20/09/2022
Boncor 23	TC23	28.300	4,00%	362,50	2,49%	1,68	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	148,45	2,76%	1,77	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	134,64	2,68%	2,13	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	140,95	4,23%	2,70	25/03/2024
Boncor 25	TC25P	29.908	4,00%	322,00	5,48%	3,53	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	114,85	6,11%	4,10	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	109,00	7,01%	4,61	09/11/2028
Disc-ARL 05	DICP	10.563	5,85%	2.375,0	8,45%	5,59	31/12/2033
Par-ARL 05	PAPB	2.861	1,77%	848,00	11,02%	9,50	31/12/2038
C-Par-ARL 05	CUAP	23.668	3,31%	1.270,00	10,48%	10,27	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	102,80	40,03%	0,15	05/08/2021
Bocan 22	PR15	2.725	0,00%	86,40	44,82%	0,59	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	103,75	45,32%	0,64	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	103,75	46,66%	1,13	06/02/2023

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62.500	18,20%	96,25	45,49%	0,27	04/10/2021
Boncor 5 May 22	TY22P	249.021	22,00%	98,25	26,16%	0,81	23/05/2022
Boncor 5 Oct 23	TO23	64.150	16,00%	61,75	50,51%	1,52	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	42,77	51,18%	2,22	19/10/2026

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	TNA
S30L1		52.377	94,61	37,12%	56	30/07/2021		
S31G1		30.744	91,53	38,40%	88	31/08/2021		
S30S1		8.651	89,02	38,15%	118	30/09/2021		
S29O1		50.643	85,95	40,58%	147	29/10/2021		
S30N1		11.614	83,10	41,46%	179	30/11/2021		
S30J1		26	99,975	2,25%	113,13	2,01%	0,07	30/06/2021
S31G1		56	81,826	2,25%	110,12	0,98%	0,15	30/07/2021
SG311		88	28,109	1,75%	106,82	1,76%	0,24	31/08/2021
SS301		118	36,826	2,00%	105,89	2,11%	0,32	30/09/2021
SO291		147	31,910	2,75%	104,07	2,15%	0,40	29/10/2021

Lacer ARS Inflation Indexed							
X1351		62.288	127,48	-4,63%	101	13/09/2021	
X28F2		117.615	110,53	0,29%	269	28/02/2022	
X21A2		9.240	109,57	-0,62%	300	31/03/2022	
X18A2		22.256	105,85	0,76%	318	18/04/2022	
X23Y2		63.650	100,73	1,08%	353	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%	39,48	19,69%	4,69	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	37,78	19,13%	5,04	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	33,51	16,78%	7,87	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	39,95	16,76%	6,78	09/07/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	37,54	15,18%	7,65	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	33,87	16,77%	7,09	09/07/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	38,35	20,81%	4,44	09/07/2029
Bonar 30	AL30D	13.509	0,125%	36,30	20,05%	4,99	09/07/2030
Bonar 35	AL35D	19.070	0,125%	34,20	16,54%	7,91	09/07/2035
Bonar 38	AE38D	7.215	0,125%	37,60	17,77%	6,63	09/07/2038
Bonar 41	AL41D	1.496	0,125%	35,36	16,06%	7,46	09/07/2041

Sovereign Arg. law USD Linked							
Bonle 11-21 - USD Linked	TZV1	1.766	0,100%	9.079,00	9,25%	0,48	30/11/2021
Bonle 04-22 - USD Linked	TV22	1.704	0,100%	9.450,00	0,43%	0,90	29/04/2022
Bonle 11-22 - USD Linked	TV22	374	0,200%	9.941,60	-2,97%	1,50	30/11/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	18,72	0,00	05/07/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	07/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	24,71	N.A.	19/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	71,52	19,72%	2,59	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	29,60	136,28%	0,56	15/02/2023
Córdoba 26	CO26	272	7,125%	59,70	14,23%	2,15	27/10/2026
Jujuy 27 NYL	JUS22	214	5,250%	61,43	28,19%	2,70	22/03/2027
Sta Fe 23 NYL**	SF23	250	7,000%	64,68	24,12%	1,07	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	44,31	95,23%	0,85	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	65,15	20,41%	3,38	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	57,43	50,30%	1,37	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	60,96	47,48%	1,30	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	57,74	23,24%	2,12	19/04/2027

Mun. Cord 27 NYL							
WUNCOR27		156	2,125%	57,68	22,24%	3,39	29/09/2027
PUL26		616	7,240%	71,20	15,72%	3,08	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	66,23	19,89%	3,28	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	59,13	21,43%	3,45	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	57,54	19,08%	4,14	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	59,01	20,18%	3,89	01/06/2027
SP27		450	8,375%	46,35	33,93%	2,87	15/03/2027
CABA, 27 NYL	CABA27	890	7,500%	79,10	13,86%	3,84	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	45,38	33,66%	3,19	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	68,75	16,58%	3,99	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	57,48	18,16%	4,76	01/07/2029
Par Bs. As. NYL	BP1D	456	4,000%	38,94	24,75%	3,35	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity

Telecom 2021**	LCCA	466	6,500%	99,87	11,16%	0,03	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,62	36,92%	0,17	15/08/2021
CGC 2021**	CFCAO	300	9,500%	94,84	23,99%	0,38	07/11/2021
Gemina 2022**	GNCLCO	500	8,750%	93,09	22,01%	0,55	20/10/2022
Edenor 2022**	ODN09	174	9,750%	84,98	24,23%	1,17	25/02/2022
AYSA 2023**	AYSA23	500	6,625%	51,02	62,80%	1,15	01/02/2023