

### Rates

Instrumento	TNA	
Caución 7d	34,10%	03/06/2021
Caución 30d	35,35%	
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,06%	02/06/2021
TPM - Leliq 7D	38,00%	03/06/2021
Pases Pasivos 7D	36,50%	03/06/2021

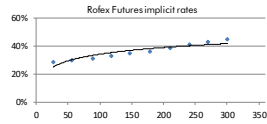
### BCRAA3500 USD \$94,815

Days	0,00%Change	Annualized
7d	0,3%	16%
31d	1,2%	14%
64d	3,1%	18%
92d	5,1%	20%
182d	16,2%	33%
365d	37,8%	38%

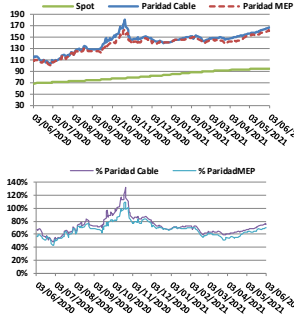
### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	03/06/2021	-	94,81				
DLR062021	30/06/2021	27	96,79	28,2%	96,90	-0,11%	934
DLR072021	30/07/2021	57	99,23	29,9%	99,43	-0,20%	381
DLR082021	31/08/2021	89	102,00	31,1%	102,30	-0,29%	222
DLR092021	30/09/2021	119	104,97	32,9%	105,35	-0,36%	219
DLR102021	29/10/2021	148	108,10	34,6%	108,50	-0,37%	186
DLR112021	30/11/2021	180	111,70	36,1%	112,20	-0,45%	219
DLR122021	31/12/2021	211	115,95	38,6%	116,50	-0,47%	124
DLR12022	31/01/2022	242	120,50	40,0%	121,00	-0,41%	39
DLR2022	28/02/2022	272	125,00	43,0%	125,50	-0,40%	14
DLR3022	31/03/2022	301	130,00	45,0%	130,90	-0,69%	0

2.340



### ARS - USD



	\$	%
Spot	94,815	
Paridad Cable	166,648	75,76%
Paridad MEP	161,331	70,15%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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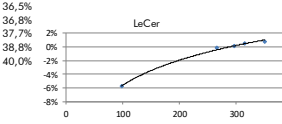
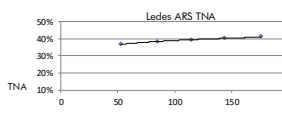
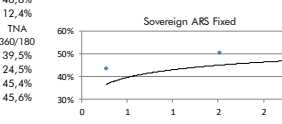
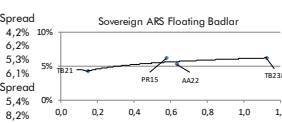
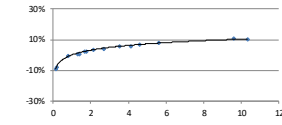
Sovereign Bond Inflation Indexed							
Boncor 07-21	TC21	57.390	2,50%	509,40	-9,11%	0,13	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	161,85	-7,61%	0,17	05/08/2021
Bocoon 24	PR13	762	2,00%	743,00	0,78%	1,40	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	155,00	-0,62%	0,78	18/03/2022
Boncor 09-22	T22	209.189	1,30%	146,00	0,88%	1,27	20/09/2022
Boncor 23	TC23	28.300	4,00%	362,95	2,50%	1,67	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	149,20	2,56%	1,76	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	132,68	3,46%	2,11	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	141,85	4,05%	2,69	25/03/2024
Boncor 25	TC25P	29.908	4,00%	322,00	5,53%	3,52	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	115,65	5,98%	4,09	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	108,50	7,15%	4,60	09/11/2028
Disc. ARL 05	DICP	10.563	5,83%	2.405,0	8,24%	5,61	31/12/2033
Par. ARL 05	PASP	2.861	1,77%	870,00	10,76%	9,55	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.280,00	10,42%	10,30	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TR21	56.149	1,00%	102,60	44,17%	0,15	05/08/2021
Bocoon 22	PR15	2.725	0,00%	85,90	46,82%	0,57	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	103,90	45,65%	0,63	04/04/2022
Boncor Abr 22	TR23P	31.321	5,25%	103,90	46,71%	1,13	06/02/2023

Sovereign ARS Fixed							
Boncor 05 Oct 21	TO21	62.500	18,20%	97,00	43,41%	0,27	04/10/2021
Boncor 05 May 22	TY22P	249.021	22,00%	98,85	25,95%	0,80	23/05/2022
Boncor 05 Oct 23	TO23	64.150	16,00%	61,90	50,59%	1,52	17/10/2023
Boncor 05 Oct 26	TO26	96.570	15,50%	43,17	50,86%	2,23	19/10/2026

Ledes ARS TNA							
S30L1	52.377	94,90	37,00%	53	30/07/2021		
S31G1	30.744	91,85	38,10%	85	31/08/2021		
S30S1	8.651	89,03	39,09%	115	30/09/2021		
S29O1	50.643	86,29	40,27%	144	29/10/2021		
S30N1	11.614	83,45	41,14%	176	30/11/2021		

Lecor ARS Inflation Indexed							
X1351	62.288	128,02	-5,79%	98	13/09/2021		
X28F2	117.615	110,99	-0,09%	266	28/02/2022		
X21A2	9.240	109,00	0,17%	297	31/03/2022		
X18A2	22.256	106,20	0,54%	315	18/04/2022		
X23Y2	63.650	101,19	0,75%	350	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%	39,17	19,90%	4,68	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	37,38	19,39%	5,02	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	32,96	17,02%	7,83	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	39,15	17,10%	6,72	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	36,91	15,43%	7,59	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	33,22	17,09%	7,01	09/07/2046

Sovereign Arg. law USD							
Bonor 1% 29	AL29D	2.194	1,000%	38,20	20,94%	4,63	09/07/2029
Bonor 30	AL30D	13.509	0,125%	36,05	20,23%	4,97	09/07/2030
Bonor 35	AL35D	19.070	0,125%	33,27	16,93%	7,84	09/07/2035
Bonor 38	AE38D	7.215	0,125%	36,96	18,08%	6,58	09/01/2038
Bonor 41	AL41D	1.496	0,125%	34,50	16,44%	7,37	09/07/2041

Sovereign Arg. law USD Linked							
Bonite 11-21 - USD Linked	TZV1	1.766	0,100%	9.065,00	9,87%	0,47	30/11/2021
Bonite 04-22 - USD Linked	TV22	1.704	0,100%	9.460,00	0,36%	0,89	29/04/2022
Bonite 11-22 - USD Linked	TV22	374	0,200%	9.425,00	0,61%	1,48	30/11/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	18,69*	0,00	0,00	06/07/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	N.A.	09/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	24,83	N.A.	N.A.	11/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	71,85	19,59%	2,59	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	29,66	137,58%	0,56	15/02/2023
Córdoba 26	CO26	272	7,125%	59,75	14,24%	2,14	27/10/2026
Jujuy 27 NYL	JU27	214	5,250%	61,40	28,29%	2,69	27/03/2027
Sta Fe 23 NYL**	SF23	250	7,000%	64,90	24,04%	1,07	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	44,51	95,36%	0,85	16/03/2024
Salta 27 NYL	SA27	357	5,000%	65,38	20,34%	3,38	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	57,61	50,32%	1,36	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	61,07	47,61%	1,29	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	57,86	23,21%	2,11	19/04/2027

Mun. Cord 27 NYL							
WUNCOR27	156	2,125%	57,67	22,30%	3,38	29/09/2027	
Chubut 30 NYL	PUL26	616	7,240%	71,53	15,60%	3,08	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	66,25	19,88%	3,28	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	59,43	21,32%	3,45	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	57,72	19,03%	4,13	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	60,95	19,32%	3,92	01/06/2027
SP27	SP27	500	8,375%	46,46	33,96%	2,87	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	79,55	13,74%	3,84	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	45,43	33,31%	3,18	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	69,05	16,50%	3,98	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	57,62	18,14%	4,75	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	39,10	24,68%	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**	LCCAO	466	6,500%	99,99	7,07%	0,02	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,61	38,27%	0,16	15/08/2021
CGC 2021**	CFCAO	300	9,500%	95,07	23,56%	0,38	07/11/2021
Gemineia 2022**	GNCLCO	500	8,750%	92,99	22,40%	1,17	20/01/2022
Edenor 2022**	ODN99	174	9,750%	64,98	24,31%	1,17	25/02/2022
AYSA 2023**	AYSA23	500	6,625%	50,99	63,18%	1,14	01/02/2023
Clisa 2023**	CIUSO	300	5,000%	34,00	92,62%	1,15	20/07/2023
Tecprotel 2022**	TTCIO	500	4,875%	99,25	5,47%	1,14	12/12/2022
YPF 2024	YPCUO	1.325	8,750%	85,94	18,71%	1,55	04/04/2024
IRSA Prop. 2023**	RPCZO	360	8,750%	91,10	15,09%	1,55	23/03/2023
Cresud 2023	CSDOO	113	6,500%	101,25	7,07%	1,52	16/02/2023
YPF 03-2025	YMCEO	543	8,750%	86,60	17,57%	1,60	23/03/2025
Albanesi 2023**	GMFRO	336	9,625%	69,25	3		