

Rates

Instrumento	TNA	
Caución 7d	34,30%	12/05/2021
Caución 30d	34,91%	
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	34,00%	11/05/2021
TPM - Leliq 7D	38,00%	12/05/2021
Pases Pasivos 7D	36,50%	12/05/2021

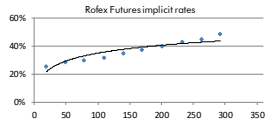
BCRAA3500 USD \$93,985

Day	%Change	Annualized
7d	0,2%	13%
30d	1,5%	18%
61d	3,4%	21%
89d	6,2%	25%
181d	18,1%	37%
365d	39,3%	39%

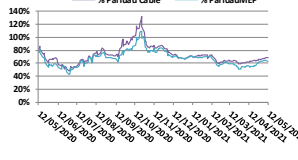
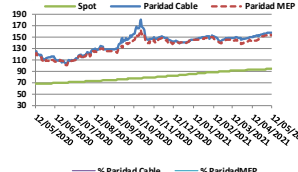
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	12/05/2021	-	93,98				
DLR052021	31/05/2021	19	95,22	25,3%	95,22	0,00%	1,206
DLR062021	30/06/2021	49	97,62	28,9%	97,63	-0,01%	469
DLR072021	30/07/2021	79	100,09	30,6%	100,09	0,00%	234
DLR082021	31/08/2021	111	103,02	31,6%	103,25	-0,22%	172
DLR092021	30/09/2021	141	106,60	34,8%	106,60	0,00%	173
DLR102021	29/10/2021	170	110,20	37,1%	110,20	0,00%	154
DLR112021	30/11/2021	202	114,70	39,8%	114,74	-0,03%	179
DLR122021	31/12/2021	233	119,80	43,0%	119,65	0,13%	118
DLR012022	31/01/2022	264	124,50	44,4%	124,50	0,00%	24
DLR022022	28/02/2022	292	130,50	48,6%	129,50	0,77%	10

2.740



ARS - USD



	\$	%
Spot	93,985	
Paridad Cable	158,364	68,50%
Paridad MEP	153,21	63,02%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Lecer 05-21	X21Y1	106.565	-	123,51	-15,92%	0,02	21/05/2021
Boncor 07-21	TC21	57.390	2,50%	499,00	-10,55%	0,20	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	156,85	-4,86%	0,23	05/08/2021
Bocan 24	PR13	762	2,00%	725,00	2,49%	1,41	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	148,05	1,33%	0,84	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	140,00	1,74%	1,33	20/09/2022
Boncor 23	TC23	28.300	4,00%	348,00	3,12%	1,73	06/03/2023
Boncor 03-23	TX23	194.973	1,40%	143,70	2,89%	1,82	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	126,50	4,19%	2,17	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	136,40	4,30%	2,75	25/03/2024
Boncor 25	TC25P	29.908	4,00%	299,00	6,70%	3,56	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	110,00	6,38%	4,14	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	103,00	7,53%	4,64	09/11/2028
Disc ARL 05	DICP	10.563	5,8%	2.200,0	9,24%	5,55	31/12/2033
Par ARL 05	PABP	2.861	1,77%	796,80	11,32%	9,49	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.190,00	10,74%	10,15	31/12/2045

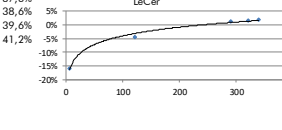
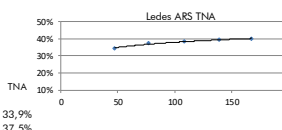
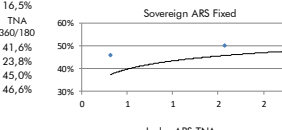
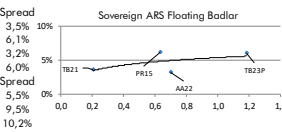
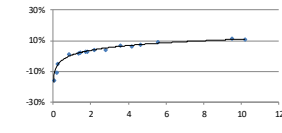
Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	100,30	43,22%	0,21	05/08/2021
Bocan 21	PR15	2.725	0,00%	83,80	46,65%	0,63	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	102,90	42,76%	0,70	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	102,90	46,48%	1,19	06/02/2023

Sovereign ARS Fixed							
Boncor Oct 21	TO21	62.500	18,20%	94,10	45,87%	0,32	04/10/2021
Boncor May 22	TY22P	249.021	22,00%	108,84	25,27%	0,78	23/05/2022
Boncor Oct 23	TO23	64.150	16,00%	60,70	50,02%	1,57	17/10/2023
Boncor Oct 26	TO26	96.570	15,50%	41,09	52,05%	2,25	19/10/2026

Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
S301	52.377	95,75	34,44%	47	30/06/2021
S30L	14.605	92,75	37,04%	77	30/07/2021
S31G1	8.651	89,74	38,30%	109	31/08/2021
S30S1	40.994	87,00	39,24%	139	30/09/2021
S29C1	11.092	84,45	40,01%	168	29/10/2021

Ledes ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
S21Y1	7	58.122	3,50%	117,97	-1,27%	0,02	21/05/2021
S1301	47	99.975	2,25%	110,79	1,82%	0,13	30/06/2021
S1301	77	35.362	2,25%	107,79	1,39%	0,21	30/07/2021
S3111	109	11.329	1,75%	104,61	1,71%	0,30	31/08/2021
S3301	139	36.826	2,00%	103,68	2,07%	0,38	30/09/2021
S2091	168	6.822	2,75%	101,51	3,03%	0,46	29/10/2021

LeCer Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
X21Y1	106.565	123,51	-15,92%	77	21/05/2021
X1351	6.423	124,15	-4,46%	122	13/09/2021
X28F2	47.290	106,42	1,44%	290	28/02/2022
X31M2	9.162	104,35	1,73%	321	31/03/2022
X18A2	22.256	101,82	1,83%	339	18/04/2022



Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. low USD							
Bonos Int.29 NYL	GD29 ext	2.635	1,000%	36,99	20,96%	4,69	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	34,91	20,61%	5,01	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	30,48	17,96%	7,75	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	36,79	17,93%	6,69	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	34,72	16,17%	7,46	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	30,79	18,10%	6,86	09/07/2046

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. low USD							
Bonar 1% 29	AL29D	2.194	1,000%	36,31	21,83%	4,65	09/07/2029
Bonar 30	AL30D	13.509	0,125%	34,11	21,18%	4,99	09/07/2030
Bonar 35	AL35D	19.070	0,125%	31,32	17,62%	7,80	09/07/2035
Bonar 38	AE38D	7.215	0,125%	33,40	19,58%	6,42	09/01/2038
Bonar 41	AL41D	1.496	0,125%	32,25	17,28%	7,26	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. low USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	9.005,00	8,34%	0,56	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.660	0,100%	9.385,00	0,25%	0,94	29/04/2022

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	18,37	0,00	15/06/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	19/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	24,50	0,00	09/07/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	70,40	19,94%	2,64	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	29,09	128,85%	6,62	10/02/2023
Córdoba 26	CO26	272	7,125%	58,50	14,85%	2,18	27/10/2026
Jujuy 27 NYL	JU27	214	5,250%	59,80	28,71%	2,74	22/03/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	61,60	26,57%	1,11	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	44,09	90,33%	0,92	16/03/2024
Salta 27 NYL	SA24D	357	4,000%	63,07	21,46%	3,33	03/12/2027
Chaco 24 NYL	CH24D	250	9,375%	53,74	54,01%	1,38	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	61,34	44,99%	1,37	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	58,12	22,30%	2,20	19/04/2027

Mun. Cord 27 NYL	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 27 NYL	WUNCOR27	156	2,125%	58,74	21,29%	3,47	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	71,06	15,49%	3,15	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	64,65	20,34%	3,32	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	58,62	21,36%	3,51	10/03/2028
Neuquen 30 NYL	NQUEU30	377	1,250%	57,13	19,00%	4,20	09/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	60,60	19,63%	3,90	21/06/2027
Corrientes 27 NYL**	CR27	500	7,875%	45,81	33,79%	2,93	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	81,45	14,14%	3,71	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	44,93	33,04%	3,25	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	68,90	16,29%	4,05	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	57,77	17,83%	4,83	01/02/2029
Par Bs. As. NYL	BLPD	472	4,000%	43,05	25,33%	2,94	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Telecom 2021**	LCCA0	466	6,500%	99,52	12,24%	0,28	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,89	28,93%	0,22	15/08/2021
CGC 2021**	CFCA0	300	9,500%	95,54	20,42%	0,44	07/11/2021
Gemina 2022**	GNCL0</						