

### Rates

Instrumento	TNA	
Caución 7d	33,56%	17/05/2021
Caución 30d	34,00%	
BADLAR Priv. (>\$1mm)	34,06%	
TM20 Priv. (>\$20mm)	33,81%	14/05/2021
TPM - Leliq 7D	38,00%	17/05/2021
Pases Pasivos 7D	36,50%	17/05/2021

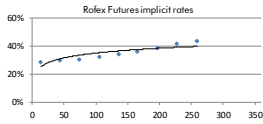
### BCRAA3500 USD \$94,135

7d	0,2%	12%
31d	1,5%	17%
61d	3,2%	19%
89d	5,8%	24%
181d	17,6%	36%
367d	39,0%	39%

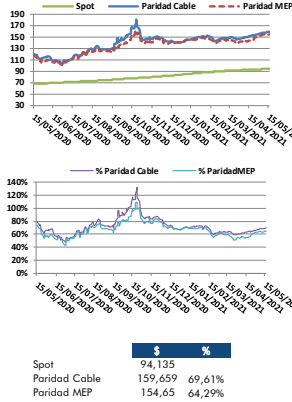
### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	17/05/2021	-	94,13				
DLR052021	31/05/2021	14	95,15	28,3%	95,15	0,00%	1,181
DLR062021	30/06/2021	44	97,52	29,9%	97,51	0,01%	492
DLR072021	30/07/2021	74	99,98	30,7%	99,98	0,00%	230
DLR082021	31/08/2021	106	102,96	32,3%	102,96	0,00%	174
DLR092021	30/09/2021	136	106,20	34,4%	106,20	0,00%	202
DLR102021	29/10/2021	165	109,42	35,9%	109,55	-0,12%	159
DLR112021	30/11/2021	197	113,75	38,6%	113,75	0,00%	186
DLR122021	31/12/2021	228	118,60	41,6%	118,60	0,00%	118
DLR12022	31/01/2022	259	123,10	43,4%	123,30	-0,16%	35
DLR22022	28/02/2022		0,00				8

2.786



### ARS - USD



	\$	%
Spot	94,135	
Paridad Cable	159,659	69,61%
Paridad MEP	154,65	64,29%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
LeCer 05-21	X21Y1	106.565	-	124,17	-13,48%	0,01	21/05/2021
Boncor 07-21	TC21	57.390	2,50%	498,50	-6,75%	0,18	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	158,40	-6,06%	0,22	05/08/2021
Bocan 24	PR13	762	2,00%	719,00	1,50%	1,44	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	150,00	0,71%	0,82	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	140,50	2,09%	1,32	20/09/2022
Boncor 23	TC23	28.300	4,00%	356,00	2,26%	1,72	06/03/2023
Boncor 03-23	TX23	194.973	1,40%	143,60	3,39%	1,80	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	128,50	3,84%	2,16	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	137,10	4,42%	2,74	25/03/2024
Boncor 25	TC25P	29.908	4,00%	303,00	6,57%	3,55	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	112,00	6,15%	4,14	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	106,30	7,02%	4,65	09/11/2028
Disc-ARL 05	DICP	10.563	5,83%	2.270,0	8,82%	5,59	31/12/2033
Par-ARL 05	PAPB	2.861	1,77%	824,00	11,05%	9,54	31/12/2038
C-Par-ARL 05	CUAP	23.668	3,31%	1.205,00	10,71%	10,16	31/12/2045

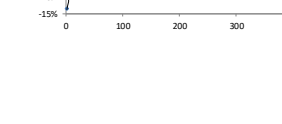
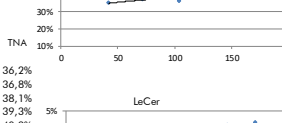
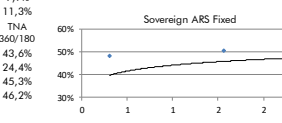
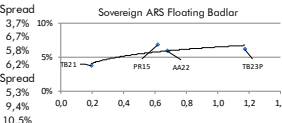
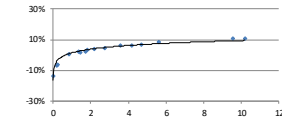
Sovereign ARS Floating Badlar							
Boncor Ago 21	TR21	56.149	1,00%	100,75	43,61%	0,19	05/08/2021
Bocan 21	PR15	2.725	0,00%	83,90	47,59%	0,62	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	101,50	46,40%	0,68	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	101,50	46,83%	1,17	06/02/2023

Sovereign ARS Fixed							
Boncor Oct 21	TO21	62.500	18,20%	94,00	48,29%	0,30	04/10/2021
Boncor May 22	TY22P	249.021	22,00%	108,74	25,84%	0,77	23/05/2022
Boncor Oct 23	TO23	64.150	16,00%	60,73	50,42%	1,56	17/10/2023
Boncor Oct 26	TO26	96.570	15,50%	61,69	51,57%	2,25	19/10/2026

Ledes ARS	Amt Out.	Price	TNA	Days	Maturity	TNA
S301	52.377	96,11	35,19%	42	30/06/2021	36,8%
S30L	14.605	93,14	37,32%	72	30/07/2021	38,1%
S31G1	8.651	90,60	36,41%	104	31/08/2021	39,3%
S30S1	40.994	87,25	39,80%	134	30/09/2021	40,3%
S29C1	11.092	84,69	40,49%	163	29/10/2021	41,2%

Ledes ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
S21Y1	2	58.122	3,50%	118,50	1,36%	0,01	21/05/2021
S3301	42	99.975	2,25%	111,42	1,22%	0,12	30/06/2021
S3301	72	35.362	2,25%	108,21	1,96%	0,20	30/07/2021
S3311	104	11.329	1,75%	104,91	2,53%	0,28	31/08/2021
S3301	134	36.826	2,00%	103,94	2,83%	0,37	30/09/2021
S2091	163	6.822	2,75%	102,00	3,11%	0,45	29/10/2021

LeCer Inflation Indexed							
X21Y1	106.565	124,17	-13,48%	2	21/05/2021		
X13S1	6.423	124,91	-4,13%	117	13/09/2021		
X28F2	47.290	107,54	1,13%	285	28/02/2022		
X13M2	9.162	107,03	-0,28%	316	31/03/2022		
X18A2	22.256	102,70	1,77%	334	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	1,00%	38,29	20,22%	4,71	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	36,57	19,66%	5,05	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	32,25	17,21%	7,85	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	38,45	17,26%	6,75	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	36,26	15,58%	7,61	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	32,47	17,31%	7,01	09/07/2046

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. low USD							
Bonor 1% 29	AL29D	2.194	1,00%	38,05	20,80%	4,68	09/07/2029
Bonor 30	AL30D	13.509	0,125%	35,70	20,24%	5,02	09/07/2030
Bonor 35	AL35D	19.070	0,125%	32,90	16,98%	7,88	09/07/2035
Bonor 38	AE38D	7.215	0,125%	35,20	18,74%	6,53	09/01/2038
Bonor 41	AL41D	1.496	0,125%	33,79	16,63%	7,38	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%	8.960,00	9,91%	0,52	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.660	0,100%	9.340,00	0,93%	0,94	29/04/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	17,72	0,00	0,00	18/06/2021
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%	24,21	0,00	0,00	19/05/2021
Córdoba 21 NYL**	CO21D	725	7,125%	69,80	20,40%	2,62	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	29,20	130,62%	0,60	15/02/2023
Córdoba 26	CO26	272	7,125%	59,25	14,32%	2,19	27/10/2026
Jujuy 27 NYL**	JUS22	214	5,250%	58,51	29,76%	2,70	23/03/2027
Sta Fe 23 NYL**	SF23D	550	7,000%	62,55	25,73%	1,10	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	44,01	91,89%	0,90	16/03/2024
Salta 27 NYL	SA24D	357	4,000%	62,44	22,08%	3,31	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	52,73	56,24%	1,35	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	60,18	47,11%	1,34	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	57,59	22,90%	2,17	19/04/2027

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 27 NYL							
WUNCOR27		156	2,125%	57,26	22,19%	3,43	29/09/2027
Chubut 30 NYL							
PUL26		616	7,240%	70,40	15,88%	3,11	26/07/2030
Entre Rios 28 NYL							
ERF25		518	8,750%	63,99	20,76%	3,29	08/08/2028
Rio Negro 28 NYL**							
RND25		320	2,750%	58,02	21,77%	3,48	10/03/2028
Neuquen 30 NYL							
NQUEN30		377	1,250%	56,97	19,14%	4,18	29/04/2030
Córdoba 24 NYL**							
CO24D		725	7,450%	59,93	20,01%	3,87	01/06/2027
Córdoba 27 NYL**							
CO27D		970	8,375%	45,95	33,82%	2,92	15/03/2027
CABA, 27 NYL							
CABA27		890	7,500%	81,66	14,12%	3,70	01/06/2027
Bs. As. 28 NYL							
BP28		400	9,625%	44,50	33,51%	3,22	18/04/2028
Sta Fe 27 NYL**							
SF27D		250	6,900%	68,30	16,58%	4,03	01/11/2027
Córdoba 27 NYL**							
CO27D		725	7,125%	56,94	18,21%	4,80	01/02/2029
Par Bs. As. NYL							
BLPD		456	4,000%	39,54	23,94%	3,45	15/05/2035

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

Telecom 2021**	LCCA0	466	6,500%	99,18	18,52%	0,07	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,40	32,78%	0,21	15/08/2021
CGC 2021**	CFCA0	300	9,500%	94,97	22,25%	0,42	07/11/2021
Gemina 20							