

Rates

Instrumento	TNA	
Caución 7d	34,41%	05/05/2021
Caución 30d	34,83%	
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	34,06%	04/05/2021
TPM - Leliq 7D	38,00%	05/05/2021
Pases Pasivos 7D	36,50%	05/05/2021

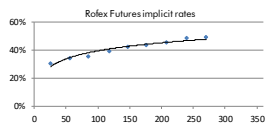
BCRAA3500 USD \$93,755

7d	0,4%	19%
30d	1,6%	20%
61d	3,8%	22%
89d	6,5%	27%
181d	18,5%	37%
365d	39,9%	40%

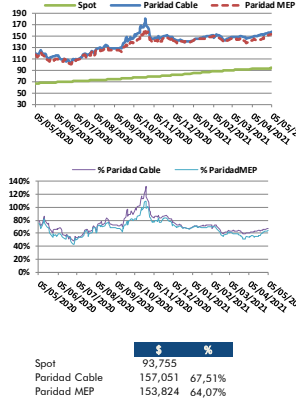
Rofax - ARS/USD Futures

Futuras	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	05/05/2021	-	93,75				
DLR052021	31/05/2021	26	95,77	30,2%	95,77	0,00%	1,210
DLR062021	30/06/2021	56	98,64	34,0%	98,62	0,02%	484
DLR072021	30/07/2021	86	101,64	35,7%	101,64	0,00%	233
DLR082021	31/08/2021	118	105,55	38,9%	105,55	0,00%	159
DLR092021	30/09/2021	148	109,74	42,1%	109,74	0,00%	177
DLR102021	29/10/2021	177	113,65	43,8%	113,65	0,00%	146
DLR112021	30/11/2021	209	118,00	45,2%	118,00	0,00%	170
DLR122021	31/12/2021	240	123,65	48,5%	123,30	0,28%	113
DLR12022	31/01/2022	271	127,80	48,9%	128,10	-0,23%	22
DLR22022	28/02/2022		0,00				6

2,719



ARS - USD



Spot	\$	%
Spot	93,755	
Paridad Cable	157,051	67,51%
Paridad MEP	153,824	64,07%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
LeCer 05-21	X21Y1	106,565	-	122,73	-18,66%	0,04	21/05/2021
Boner 07-21	TC21	57,390	2,50%	490,25	-6,65%	0,22	22/07/2021
Boner 08-21	TX21	221,424	1,00%	155,80	-6,11%	0,25	05/08/2021
Bocan 24	PR13	762	2,00%	719,50	2,22%	1,43	15/03/2024
Boner 03-22	TX22	262,932	1,20%	146,00	1,65%	0,85	18/03/2022
Boner 09-22	TX22	209,189	1,30%	137,50	2,25%	1,35	20/09/2022
Boner 23	TC23	28,300	4,00%	338,40	4,08%	1,74	06/03/2023
Boner 03-23	TX23	194,973	1,40%	140,95	3,33%	1,84	25/03/2023
Boner 08-23	TX23	38,369	1,45%	123,52	4,75%	2,18	13/08/2023
Boner 04-24	TX24	145,016	1,40%	132,25	5,00%	2,76	25/03/2024
Boner 25	TC25P	29,908	4,00%	301,00	6,16%	3,59	27/04/2025
Boner 11-26	TX26	645,086	2,00%	107,25	7,13%	4,07	09/11/2026
Boner 1-28	TX28	9,243	2,25%	101,85	7,95%	4,55	09/11/2028
Disc ARL 05	DICP	10,563	5,85%	2,130	9,61%	5,53	31/12/2033
Par ARL 05	PABP	2,861	1,77%	784,00	11,36%	9,50	31/12/2038
C-Par ARL 05	CUAP	23,668	3,31%	1,199,00	10,53%	10,28	31/12/2045

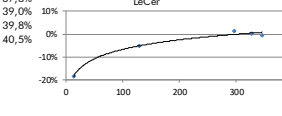
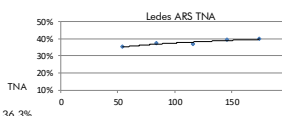
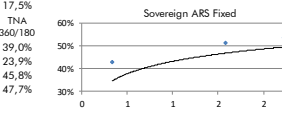
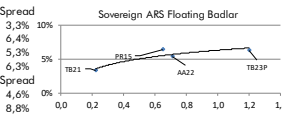
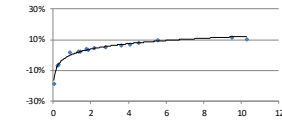
Sovereign ARS Floating Badlar							
Boner Ago 21	TR21	56,149	1,00%	99,65	43,07%	0,22	05/08/2021
Bocan 22	PR15	2,725	0,00%	83,00	47,17%	0,65	04/10/2022
Boner Abr 22	AA22	53,625	2,00%	100,60	45,72%	0,71	04/04/2022
Boner Abr 22	TB23P	31,321	2,50%	100,60	46,98%	1,20	06/02/2023

Sovereign ARS Fixed							
Bonte \$ Oct 21	TO21	62,500	18,20%	94,25	42,77%	0,34	04/10/2021
Bonte \$ May 22	TY22P	249,021	22,00%	108,31	25,34%	0,80	23/05/2022
Bonte \$ Oct 23	TO23	64,150	16,00%	59,39	51,09%	1,58	17/10/2023
Bonte \$ Oct 26	TO26	96,570	15,50%	39,73	53,44%	2,22	19/10/2026

Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
S3011	52,377	95,05	35,17%	54	30/06/2021
S301L	14,605	92,12	37,16%	84	30/07/2021
S31G1	8,651	89,48	36,98%	116	31/08/2021
S3051	40,994	86,41	39,31%	146	30/09/2021
S29C1	11,092	83,97	39,82%	175	29/10/2021

Lepases ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
S21Y1	14	58,122	3,50%	117,11	1,20%	0,04	21/05/2021
S3301	54	99,975	2,25%	110,17	0,77%	0,15	30/06/2021
S3301	84	35,362	2,25%	107,03	1,46%	0,23	30/07/2021
SG311	116	11,329	1,75%	103,79	2,00%	0,32	31/08/2021
SS301	146	36,826	2,00%	102,91	2,19%	0,40	30/09/2021
SQ291	175	6,822	2,75%	101,10	2,30%	0,48	29/10/2021

LeCer Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
X21Y1	106,565	122,73	-18,66%	14	21/05/2021
X1351	6,423	123,23	-5,17%	129	13/09/2021
X28F2	47,290	105,20	1,50%	297	28/02/2022
X13M2	9,162	104,60	0,19%	328	31/03/2022
X18A2	22,256	102,83	-0,42%	346	18/04/2022



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%	37,31	20,69%	4,72	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	35,47	20,19%	5,05	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	31,01	17,68%	7,81	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	37,21	17,70%	6,71	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	35,05	15,99%	7,55	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	31,41	17,74%	6,95	09/07/2046

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2,194	1,000%	36,60	21,56%	4,08	09/07/2029
Bonar 30	AL30D	13,509	0,125%	35,04	20,51%	5,64	09/07/2030
Bonar 35	AL35D	19,070	0,125%	31,80	17,37%	7,85	09/07/2035
Bonar 38	AE38D	7,215	0,125%	33,65	19,40%	6,46	09/01/2038
Bonar 41	AL41D	1,496	0,125%	32,55	17,10%	7,31	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1,766	0,100%	9,015,00	7,37%	0,56	30/11/2021
Bonte 04-22 - USD Linked	TV22	1,660	0,100%	9,355,00	0,32%	0,98	29/04/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	17,83	0,00%	0,06	08/06/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	N.A.	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	24,62	0,00%	0,00	09/09/2021
Córdoba 21 NYL**	CO21D	725	7,125%	69,38	20,40%	2,65	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	28,86	127,10%	0,63	15/02/2023
Córdoba 26	CO26	272	7,125%	58,90	14,39%	2,21	27/10/2026
Jujuy 27 NYL	JU27	214	5,250%	58,18	29,44%	2,73	22/03/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	80,55	27,42%	1,12	23/03/2023
PBA24	PBA24	1,250	9,125%	43,99	88,91%	0,94	16/03/2024
Salta 27 NYL	SA24D	357	4,000%	61,89	22,15%	3,33	03/12/2027
Chaco 24 NYL	CH24D	250	9,375%	52,43	55,45%	1,38	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	59,71	46,49%	1,37	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	56,88	23,18%	2,19	19/04/2027

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 27 NYL							
Mun. Cord 27 NYL	WUNCOR27	156	2,125%	57,43	21,89%	3,47	29/09/2027
Entre Rios 28 NYL	PUL26	616	7,240%	67,86	16,97%	3,10	26/07/2030
Rio Negro 28 NYL**	ERF25	518	8,750%	63,55	20,79%	3,32	08/08/2028
Neuquen 30 NYL	RND25	320	2,750%	58,19	21,47%	3,52	10/03/2028
Córdoba 24 NYL**	NQUEN30	377	1,250%	54,35	20,22%	4,15	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	59,64	19,98%	3,90	01/06/2027
Córdoba 27 NYL**	CO27	500	8,875%	46,00	33,41%	2,96	15/03/2027
CABA, 27 NYL	CABA27	890	7,500%	80,06	14,56%	3,71	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	43,35	34,10%	3,22	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	67,56	16,73%	4,05	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	56,57	18,23%	4,83	01/12/2029
Par Bs. As. NYL	BLPD	472	4,000%	42,57	25,58%	2,94	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Pan Am 2021	OPNY1	333	7,875%	99,99	N.A.	N.A.	07/05/2021
Telecom 2021**	LCCA0	466	6,500%	99,16	14,95%	0,10	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,17	31,03%	0,24	15/08/2021
CGC 2021**	CPCA0	300	9,500%	91,38	31,11%	0,44	07/11/2021
Gnecilo 2022**	GNCL0	500	8,750%	89,96	26,51%		