

Rates

Instrumento	TNA	
Caución 7d	34,01%	04/06/2021
Caución 30d	35,28%	
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	34,00%	03/06/2021
TPM - Leliq 7D	38,00%	04/06/2021
Pases Pasivos 7D	36,50%	04/06/2021

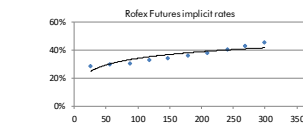
BCRAA3500 USD \$94,860

7d	0,3%	16%
31d	1,2%	14%
65d	3,1%	18%
92d	5,1%	20%
182d	16,2%	32%
365d	37,7%	38%

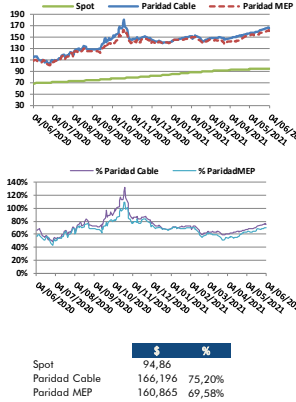
Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	04/06/2021	-	94,86				
DLR062021	30/06/2021	26	96,77	28,3%	96,79	-0,02%	936
DLR072021	30/07/2021	56	99,16	29,5%	99,23	-0,07%	379
DLR082021	31/08/2021	88	101,87	30,7%	102,00	-0,13%	229
DLR092021	30/09/2021	118	104,90	32,7%	104,97	-0,07%	217
DLR102021	29/10/2021	147	107,90	34,1%	108,10	-0,19%	186
DLR112021	30/11/2021	179	111,55	35,9%	111,70	-0,13%	221
DLR122021	31/12/2021	210	115,60	38,0%	115,95	-0,38%	124
DLR012022	31/01/2022	241	120,15	40,4%	120,50	-0,29%	39
DLR022022	28/02/2022	269	125,00	43,1%	125,00	0,00%	14
DLR032022	31/03/2022	300	130,50	45,7%	130,00	0,50%	0

2.346



ARS - USD



	\$	%
Spot	94,86	
Paridad Cable	166,196	75,20%
Paridad MEP	160,865	69,58%

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%	510,00	-9,22%	0,13	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	162,00	-7,52%	0,17	05/08/2021
Bocan 24	PR13	762	2,00%	740,00	1,17%	1,39	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	154,85	-0,33%	0,77	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	145,30	1,37%	1,27	20/09/2022
Boncor 23	TC23	28.300	4,00%	364,00	2,41%	1,67	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	149,55	2,50%	1,76	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	132,45	3,61%	2,11	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	142,50	3,93%	2,69	25/03/2024
Boncor 25	TC25P	29.908	4,00%	325,00	5,30%	3,53	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	115,60	6,02%	4,09	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	108,70	7,15%	4,60	09/11/2028
Disc. ARL 05	DICP	10.563	5,85%	2.425,00	8,11%	5,62	31/12/2033
Par. ARL 05	PASP	2.861	1,77%	884,00	10,60%	9,58	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.295,00	10,31%	10,35	31/12/2045

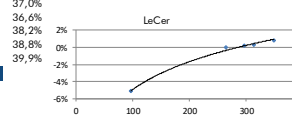
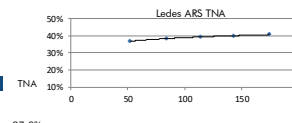
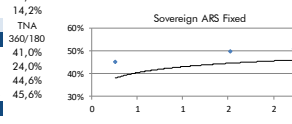
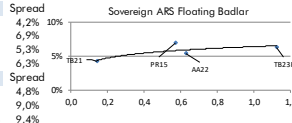
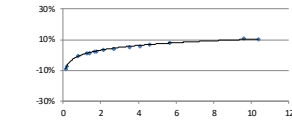
Sovereign ARS Floating Badlar							
Boncor Ago 21	TR21	56.149	1,00%	102,70	44,20%	0,14	05/08/2021
Bocan 22	PR15	2.725	0,00%	85,65	47,74%	0,57	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	104,00	45,67%	0,63	04/04/2022
Boncor Abr 22	TR22P	31.321	2,50%	104,00	46,93%	1,12	06/02/2023

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	104,88	45,01%	0,51	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	98,04	50,62%	1,49	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	89,50	51,12%	2,12	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	97,10	50,11%	0,76	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	91,32	54,59%	1,69	14/04/2025
Mendoza 2021	MAJ21	5.219	4,375%	109,50	195,28%	0,00	09/06/2021
Salta 2021	SA21	400	5,00%	104,10	57,87%	0,41	22/12/2021

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62.500	18,20%	96,70	45,24%	0,26	04/10/2021
Boncor 5 May 22	TY22P	249.021	22,00%	99,24	25,49%	0,80	23/05/2022
Boncor 5 Oct 23	TO23	64.150	16,00%	62,77	49,58%	1,52	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	43,27	50,80%	2,23	19/10/2026

Ledes ARS							
S30L1		95.000	36,97%	52	30/07/2021		
S31G1		30.744		91,92	38,18%	84	31/08/2021
S30S1		8.651		89,13	39,07%	114	30/09/2021
S29O1		50.643		86,56	39,63%	143	29/10/2021
S30N1		11.614		83,54	41,09%	175	30/11/2021

Ledes ARS Inflation Indexed							
X1351		62.288		127,94	-5,15%	97	13/09/2021
X28F2		111.615		111,06	0,00%	265	28/02/2022
X21A2		9.240		109,11	0,22%	294	31/03/2022
X18A2		22.256		106,53	0,33%	314	18/04/2022
X23Y2		63.650		101,29	0,78%	349	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%	39,66	19,62%	4,69	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	37,68	19,22%	5,02	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	33,30	16,89%	7,84	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	39,52	16,96%	6,74	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	37,21	15,32%	7,61	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	33,55	16,94%	7,04	09/07/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	38,05	21,04%	4,62	09/07/2029
Bonar 30	AL30D	13.509	0,125%	35,85	20,37%	4,96	09/07/2030
Bonar 35	AL35D	19.070	0,125%	33,54	16,83%	7,85	09/07/2035
Bonar 38	AE38D	7.215	0,125%	37,01	18,06%	6,57	09/01/2038
Bonar 41	AL41D	1.496	0,125%	34,61	16,40%	7,38	09/07/2041

Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	9.074,00	9,82%	0,47	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9.445,00	0,60%	0,89	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9.490,00	0,18%	1,48	30/11/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	19,00*	0,00	0,00	07/07/2021
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%	25,07	N.A.	N.A.	11/08/2021
Córdoba 21 NYL**	CO21D	725	7,125%	72,10	19,46%	2,59	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	30,16	133,92%	0,56	15/02/2023
Córdoba 26	CO26	272	7,125%	59,75	14,26%	2,14	27/10/2026
Jujuy 27 NYL	JUJ27	214	5,250%	61,87	28,01%	2,69	23/03/2027
Sta Fe 23 NYL**	SF23	550	7,000%	66,37	22,33%	1,08	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	45,48	92,32%	0,86	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	66,52	19,81%	3,39	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	58,15	49,59%	1,37	19/08/2024
La Rioja 25 NYL	RF25	300	9,750%	62,38	45,77%	1,31	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	58,64	22,55%	2,13	19/04/2027

Mun. Cord 27 NYL							
WUNCOR27		156	2,125%	58,84	21,66%	3,39	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	72,70	15,05%	3,10	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	67,12	19,51%	3,29	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	60,06	21,01%	3,46	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	58,83	18,55%	4,16	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	62,28	18,74%	3,93	01/06/2027
PRJ27		500	8,375%	47,67	33,94%	2,90	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	80,01	13,59%	3,84	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	46,58	32,45%	3,22	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	69,76	16,23%	3,99	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	58,75	17,71%	4,78	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	39,25	24,00%	3,40	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
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Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Telecom 2021**	LCCAO	466	6,500%	100,07	2,89%	0,02	15/06/2021
Transener 2021**	OTR09	101	9,750%	96,13	34,87%	0,16	15/08/2021
CGC 2021**	CFCAO	300	9,500%	93,11	20,49%	0,38	07/11/2021
Gemina 2022**	GNCLCO	500	8,750%	99,29	21,82%	0,54	20/01/2022
Edenor 2022**	ODN09	174	9,750%	86,27	22,93%	1,17	25/02/2022
AYSA 2023**	AYSA23	500	6,625%	53,51			