

Rates

Instrumento	TNA	
Caución 7d	34,37%	08/06/2021
Caución 30d	34,91%	
BADLAR Priv. (>\$1mm)	34,25%	
TM20 Priv. (>\$20mm)	34,00%	07/06/2021
TPM - Leliq 7D	38,00%	08/06/2021
Pases Pasivos 7D	36,50%	08/06/2021

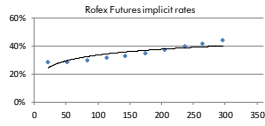
BCRAA3500 USD \$95,015

Day	%Change	Annualized
7d	0,3%	15%
32d	1,3%	14%
61d	2,8%	17%
92d	4,9%	19%
186d	16,4%	32%
365d	37,6%	38%

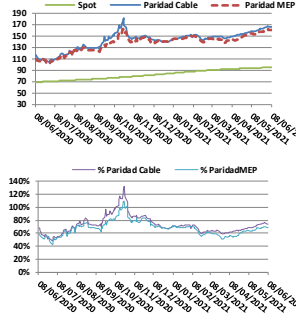
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	08/06/2021	-	95,01				
DLR062021	30/06/2021	22	96,63	28,3%	96,70	-0,07%	936
DLR072021	30/07/2021	52	98,90	28,7%	99,01	-0,11%	395
DLR082021	31/08/2021	84	101,50	29,7%	101,71	-0,21%	234
DLR092021	30/09/2021	114	104,35	31,5%	104,72	-0,35%	239
DLR102021	29/10/2021	142	107,15	32,6%	107,60	-0,42%	190
DLR112021	30/11/2021	175	110,95	35,0%	111,30	-0,31%	226
DLR122021	31/12/2021	206	114,90	37,1%	115,10	-0,17%	129
DLR12022	31/01/2022	237	119,70	40,0%	119,75	-0,04%	44
DLR22022	28/02/2022	265	123,70	41,6%	125,00	-1,44%	12
DLR32022	31/03/2022	296	129,00	44,1%	130,50	-1,15%	0

2.406



ARS - USD

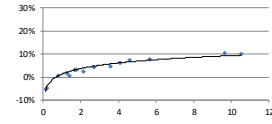


	\$	%
Spot	95,015	
Paridad Cable	165,626	74,32%
Paridad MEP	160,481	68,90%

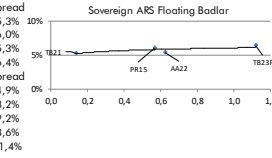
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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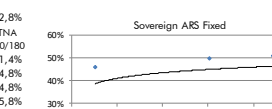
Sovereign Bond Inflation Indexed							
Boncor 07-21	TC21	57.390	2,50%	511,20	-5,27%	0,12	22/07/2021
Boncor 08-21	TC21	221.424	1,00%	162,45	-4,72%	0,16	05/08/2021
Bocoon 24	PR13	762	2,00%	752,00	0,57%	1,39	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	154,80	0,72%	0,76	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	146,15	1,53%	1,26	20/09/2022
Boncor 23	TC23	28.300	4,00%	361,00	3,40%	1,65	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	149,10	3,14%	1,75	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	136,38	2,58%	2,11	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	142,10	4,34%	2,68	25/03/2024
Boncor 25	TC25P	29.908	4,00%	335,00	4,66%	3,53	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	115,70	6,21%	4,08	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	109,00	7,27%	4,58	09/11/2028
Disc-ARL 05	DICP	10.563	5,85%	2.470,0	7,93%	5,64	31/12/2023
Par-ARL 05	PAPB	2.861	1,77%	904,00	10,45%	9,61	31/12/2028
C-Par-ARL 05	CUAP	23.668	3,31%	1.345,00	10,02%	10,50	31/12/2045



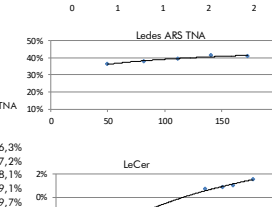
Sovereign ARS Floating Badlar							
Boncor Ago 21	TR21	56.149	1,00%	102,75	45,58%	0,14	05/08/2021
Bocoon 22	PR15	2.725	0,00%	86,25	46,57%	0,57	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	104,20	45,65%	0,63	04/04/2022
Boncor Abr 22	TR23P	31.321	5,25%	104,20	47,03%	1,12	06/02/2023



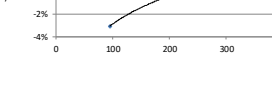
Sovereign ARS Fixed							
Boncor Oct 21	TO21	62.500	18,20%	96,80	45,70%	0,26	04/10/2021
Boncor May 22	TY22P	249.021	22,00%	98,74	26,38%	0,80	23/05/2022
Boncor Oct 23	TO23	64.150	16,00%	62,73	49,80%	1,52	17/10/2023
Boncor Oct 26	TO26	96.570	15,50%	43,20	51,01%	2,22	19/10/2026



Ledes ARS TNA							
S30L1		95.237		95,25	36,39%	50	30/07/2021
S31G1		30.744		92,20	37,63%	82	31/08/2021
S30S1		8.651		89,25	39,25%	112	30/09/2021
S29O1		50.643		86,24	41,31%	141	29/10/2021
S30N1		11.614		83,70	41,09%	173	30/11/2021

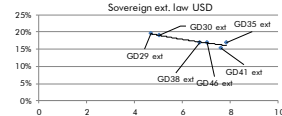


Lecor ARS Inflation Indexed							
X1351		62.288		128,17	-3,09%	95	13/09/2021
X2052		111.615		111,34	0,73%	263	28/02/2022
X21A2		9.240		109,39	0,86%	294	31/03/2022
X18A2		22.256		106,74	1,01%	312	18/04/2022
X23Y2		63.650		101,30	1,61%	347	23/05/2022

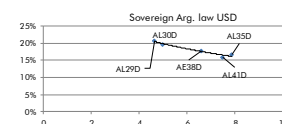


Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. law USD							
Bonos Int. 29 NYL	GD29 ext	2.635	1,000%	39,86	19,53%	4,69	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	37,98	19,07%	5,02	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	33,36	16,88%	7,84	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	39,45	17,00%	6,73	09/07/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	37,13	15,37%	7,60	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	33,55	16,95%	7,03	09/07/2046

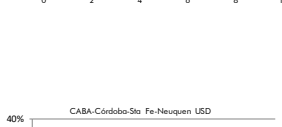


Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	38,75	20,64%	4,64	09/07/2029
Bonar 30	AL30D	13.509	0,125%	37,02	19,68%	4,99	09/07/2030
Bonar 35	AL35D	19.070	0,125%	34,09	16,62%	7,88	09/07/2035
Bonar 38	AE38D	7.215	0,125%	37,55	17,84%	6,60	09/07/2038
Bonar 41	AL41D	1.496	0,125%	35,90	15,88%	7,48	09/07/2041

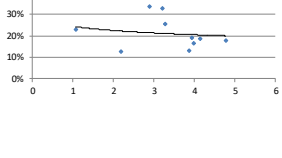


Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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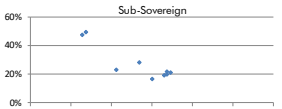
Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	9,025,00	11,57%	0,46	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9,366,00	1,75%	0,88	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9,429,72	0,72%	1,47	30/11/2022



Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	19,08*	0,00	12/07/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	09/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	0,00	N.A.	11/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	72,17	18,82%	2,64	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	29,75	138,58%	0,55	15/02/2023
Córdoba 26	CO26	272	7,125%	61,75	12,67%	2,18	27/10/2026
Jujuy 27 NYL**	JU27	214	5,250%	61,82	28,10%	2,69	22/03/2027
Sta Fe 23 NYL**	SF23	550	7,000%	65,94	22,56%	1,07	23/03/2023
PBM24	PBM24	1.250	9,125%	45,12	94,11%	0,85	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	65,68	20,25%	3,37	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	58,24	49,66%	1,36	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	61,39	47,42%	1,28	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	58,08	23,11%	2,11	19/04/2027



Mun. Cord 27 NYL							
Mun. Cord 27 NYL	WUNCOR27	156	2,125%	58,11	22,10%	3,38	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	69,03	16,90%	3,01	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	67,57	19,32%	3,29	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	59,69	21,24%	3,45	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	58,48	18,72%	4,14	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	62,27	18,77%	3,93	01/06/2027
PRJ27	PRJ27	550	9,375%	47,59	33,38%	2,88	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	81,34	13,15%	3,86	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	46,31	32,71%	3,20	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	69,12	16,51%	3,97	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	58,60	17,79%	4,77	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	38,21	25,51%	3,27	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%	100,06	2,16%	0,15	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,49	40,63%	0,01	15/08/2021
CGC 2021**	CFCAO	300	9,500%	95,20	23,42%	0,37	01/11/2021
Gemineia 2022**	GNCLCO	500	8,750%	93,45	21,40%	0,53	20/01/2022
Edenor 2022**	ODN99	174	9,752%	86,51	22,72%	1,17	25/02/2022
AYSA 2023**	AYSA23	500	6,625%	53,79	58,03%	1,16	01/02/2023
Clisa 2023**	CUSO	300	5,500%	33,99	9,03%	1,14	20/07