

### Rates

Instrumento	TNA	
Caución 7d	32,50%	
Caución 30d	31,00%	16/04/2021
BADLAR Priv. (>\$1mm)	34,06%	
TM20 Priv. (>\$20mm)	33,94%	15/04/2021
TPM - Leliq 7D	38,00%	16/04/2021
Pases Pasivos 7D	36,50%	16/04/2021

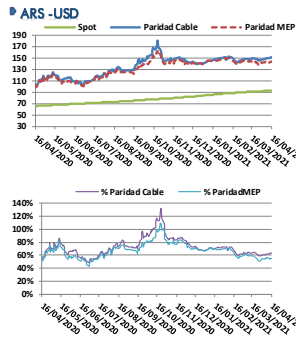
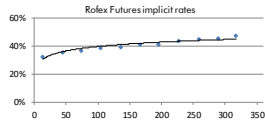
### BCRAA3500 USD \$92,777

7d	0,4%	19%
31d	1,8%	21%
63d	4,8%	28%
91d	8,2%	33%
182d	19,7%	39%
365d	41,1%	41%

### Rofax - ARS/USD Futures

Futuras	Maturity	Days	USD	Rates	-d1	Ch.	Op. I
SPOT	16/04/2021	-	92,81				
DLR042021	30/04/2021	14	93,97	32,6%	93,98	0,0%	1,245
DLR052021	31/05/2021	45	96,86	35,4%	96,82	0,0%	467
DLR062021	30/06/2021	75	99,84	36,9%	99,77	0,1%	363
DLR072021	30/07/2021	105	103,10	38,5%	103,00	0,1%	170
DLR082021	31/08/2021	137	106,55	39,4%	106,30	0,2%	110
DLR092021	30/09/2021	167	110,25	41,1%	109,85	0,4%	90
DLR102021	29/10/2021	196	113,40	41,3%	113,00	0,4%	48
DLR112021	30/11/2021	228	118,05	43,5%	117,02	0,9%	122
DLR122021	31/12/2021	259	122,15	44,6%	121,20	0,8%	64
DLR012022	31/01/2022	290	126,45	45,6%	125,50	0,8%	16
DLR022022	28/02/2022	318	130,95	47,2%	130,00	0,7%	3

2,698



	\$	%
Spot	92,7767	
Paridad Cable	151,979	63,81%
Paridad MEP	143,713	54,90%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
LeCer 05-21	X21Y1	106.565	-	120,57	-14,10%	0,08	21/05/2021
Boncor 07-21	TC21	57.390	2,50%	483,00	-8,34%	0,27	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	152,80	-6,24%	0,30	05/08/2021
Bocan 24	PR13	762	2,00%	703,50	2,13%	1,48	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	143,00	1,34%	0,90	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	134,65	1,93%	1,40	20/09/2022
Boncor 23	TC23	28.300	4,00%	305,00	3,25%	1,79	06/03/2023
Boncor 03-23	TX23	194.973	1,40%	137,40	3,39%	1,88	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	127,79	2,08%	2,26	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	131,75	4,23%	2,82	25/03/2024
Boncor 25	TC25P	29.908	4,00%	325,00	3,85%	3,62	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	104,70	7,08%	4,12	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	102,00	7,32%	4,63	09/11/2028
Disc ARL 05	DICP	10.563	5,83%	2.160,0	8,85%	5,66	31/12/2033
Par ARL 05	PARP	2.861	1,77%	792,00	10,94%	9,64	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.170,50	10,50%	10,34	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TR21	56.149	1,00%	106,25	43,94%	0,25	05/08/2021
Bocan 22	PR15	2.725	0,00%	81,50	47,20%	0,69	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	98,50	46,32%	0,75	04/04/2022

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	110,17	43,39%	0,58	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	91,61	51,67%	1,60	29/03/2024
CABA TD C23	BDC23	13.262	3,75%	90,50	53,32%	1,97	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	99,20	53,24%	1,80	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	84,08	56,41%	1,78	14/04/2025

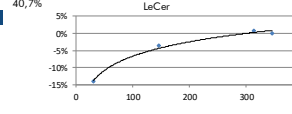
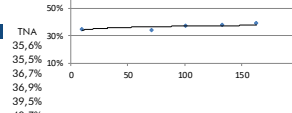
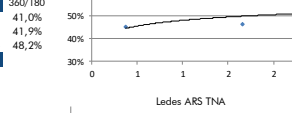
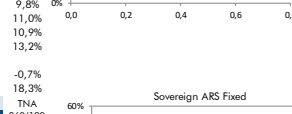
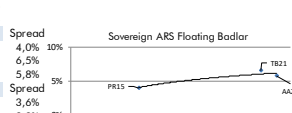
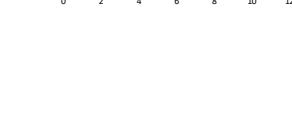
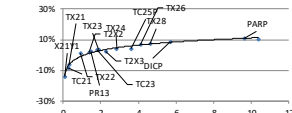
Mendoza 2021							
Mendoza 2021	PMJ21	5.219	4,375%	105,11	37,80%	0,13	09/06/2021
Salto 2021	SA21	400	5,00%	95,79	63,65%	0,52	22/12/2021

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62.500	18,20%	92,00	45,15%	0,37	04/10/2021
Boncor 5 Oct 23	TO23	64.150	16,00%	62,17	46,35%	1,66	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	38,53	54,01%	2,24	19/10/2026

Ledes ARS							
S30A1		47.510		99,06	34,80%	10	30/04/2021
S30I1		52.377		93,79	34,05%	71	30/06/2021
S30I1		14.605		90,75	36,84%	101	30/07/2021
S31G1		8.651		87,98	37,51%	133	31/08/2021
S30S1		40.994		85,12	39,14%	163	30/09/2021

Leposas ARS							
SA301		10	62,953	1,50%	108,42	0,50%	03/30/04/2021
S21Y1		31	58.122	3,50%	115,27	-0,02%	08/21/05/2021
S3101		71	99,975	2,25%	108,39	0,59%	01/30/06/2021
S3010		101	35,362	2,25%	105,56	0,22%	08/30/07/2021
S6311		133	11,529	1,75%	102,00	2,09%	03/31/08/2021
S3301		163	36,826	2,00%	100,97	2,63%	04/30/09/2021

LeCer ARS Inflation Indexed							
X21Y1		106.565		120,57	-14,10%	0,1	21/05/2021
X13S1		6.423		120,00	-3,67%	146	13/09/2021
X28F2		47.290		102,51	0,83%	314	28/02/2022
X31M2		9.162		102,51	-0,09%	345	31/03/2022



### Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
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Sovereign ext. low USD							
Bonos Int.29 NYL	GD29 ext	2.635	1,000%	36,46	21,04%	4,74	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	33,94	20,96%	5,06	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	29,95	18,06%	7,79	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	36,48	17,90%	6,72	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	34,40	16,16%	7,55	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	30,82	17,92%	6,96	09/07/2046

Sovereign Arg. low USD							
Bonar 1% 29	AL29D	2.194	1,000%	36,20	21,60%	4,72	09/07/2029
Bonar 30	AL30D	13.509	0,125%	34,20	20,85%	5,06	09/07/2030
Bonar 35	AL35D	19.070	0,125%	31,00	17,62%	7,86	09/07/2035
Bonar 38	AES38D	7.215	0,125%	33,60	19,28%	6,52	09/01/2038
Bonar 41	AL41D	1.496	0,125%	33,15	16,73%	7,44	09/07/2041

Sovereign Arg. low USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	9.030,00	4,77%	0,61	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.660	0,100%	9.140,00	1,66%	1,02	29/04/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	16,09	0,00	0,00	18/05/2021
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%	20,93	0,00	0,00	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	68,78	20,40%	2,69	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	25,53	145,75%	0,61	15/02/2023
Córdoba 26	CO26	272	7,125%	63,50	13,93%	2,12	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	58,09	63,48%	1,01	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	80,13	26,84%	1,16	23/03/2023
PBM24	PBM24	1.250	9,125%	38,40	104,05%	0,89	16/03/2024
SA24D	SA24D	350	9,125%	63,61	40,98%	1,48	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	46,64	64,03%	1,34	19/08/2024
La Rioja 25 NYL	RIF25	300	3,750%	59,01	46,18%	1,41	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	56,33	23,18%	2,23	19/04/2027

Mun. Cord 24 NYL							
Mun. Cord 24 NYL	AUNCOR2.	150	7,875%	57,07	41,21%	1,67	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	65,29	28,05%	1,67	23/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	63,08	33,05%	1,96	10/02/2025
Rio Negro 25 NYL**	RNR25	300	7,750%	60,36	28,90%	2,49	09/12/2025
Neuquen 25 NYL	NQUEN25	366	7,500%	56,41	37,29%	1,98	08/04/2025
Córdoba 24 NYL	CO24D	510	7,450%	59,06	20,02%	3,94	01/06/2027
CR27	CR27	1.750	8,875%	40,19	38,21%	2,83	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	80,29	14,30%	3,77	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	41,49	35,17%	3,22	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	71,02	16,53%	3,91	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	56,99	17,90%	4,89	01/02/2029
Par Bs. As. NYL	BLPD	446	4,000%	37,84	29,86%	2,66	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
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