

### Rates

Instrumento	TNA	
Caución 7d	31,90%	
Caución 30d	32,99%	20/04/2021
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	33,94%	19/04/2021
TPM - Leliq 7D	38,00%	20/04/2021
Pases Pasivos 7D	36,50%	20/04/2021

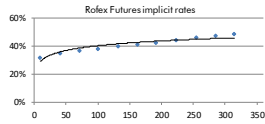
### BCRAA3500 USD \$92,975

Day	%Change	Annualized
7d	0,4%	20%
32d	1,8%	20%
60d	4,3%	26%
90d	7,7%	31%
182d	19,7%	40%
365d	40,9%	41%

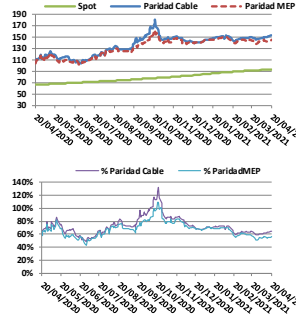
### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	20/04/2021	-	92,97				
DLR042021	30/04/2021	10	93,78	31,8%	93,83	-0,1%	1,240
DLR052021	31/05/2021	41	96,59	34,7%	96,80	-0,2%	476
DLR062021	30/06/2021	71	99,58	36,6%	99,90	-0,3%	373
DLR072021	30/07/2021	101	102,75	38,0%	103,20	-0,4%	176
DLR082021	31/08/2021	133	106,45	39,8%	107,00	-0,5%	135
DLR092021	30/09/2021	163	110,00	41,0%	110,70	-0,6%	101
DLR102021	29/10/2021	192	113,65	42,3%	114,50	-0,7%	49
DLR112021	30/11/2021	224	118,10	44,0%	118,65	-0,5%	135
DLR122021	31/12/2021	255	122,85	46,0%	123,15	-0,2%	75
DLR012022	31/01/2022	286	127,50	47,4%	128,10	-0,5%	17
DLR022022	28/02/2022	314	132,00	48,8%	132,60	-0,5%	3

2.780



### ARS - USD

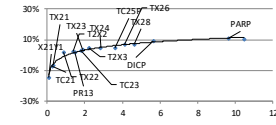


	\$	%
Spot	92,975	
Paridad Cable	152,999	64,56%
Paridad MEP	145,943	56,97%

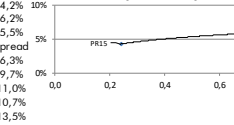
### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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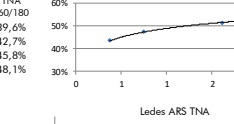
Sovereign Bond Inflation Indexed							
Leacr 05-21	X21Y1	106.565	-	120,78	-14,43%	0,08	21/05/2021
Boncor 07-21	TC21	57.390	2,50%	482,65	-7,41%	0,26	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	153,25	-6,57%	0,30	05/08/2021
Bocan 24	PR13	762	2,00%	709,20	1,74%	1,47	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	143,00	1,61%	0,89	18/03/2022
Boncor 09-22	T202	209.189	1,30%	134,75	2,16%	1,39	20/09/2022
Boncor 23	TC23	28.300	4,00%	339,00	2,72%	1,79	06/03/2023
Boncor 03-23	TX23	194.973	1,40%	137,85	3,35%	1,88	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	121,00	4,67%	2,22	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	131,20	4,47%	2,81	25/03/2024
Boncor 25	TC25P	29.908	4,00%	320,00	4,36%	3,60	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	104,75	7,13%	4,11	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	103,75	7,00%	4,64	09/11/2028
Disc. ARL 05	DICP	10.563	5,83%	2.129,0	9,17%	5,62	31/12/2033
Par. ARL 05	PABP	2.861	1,77%	708,00	11,03%	9,61	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.200,00	10,27%	10,46	31/12/2045



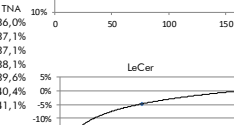
### Spread



### Sovereign ARS Fixed



### Ledes ARS TNA



### LeCer



Sovereign ARS Floating Bondlar							
Boncor Ago 21	TB21	56.149	1,00%	106,40	44,27%	0,24	05/08/2021
Bocan 22	PR15	2.725	2,00%	81,80	46,92%	0,69	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	98,90	45,99%	0,75	04/04/2022

Sub-Sovereign ARS Floating Bondlar							
CABA TD C20	BDC22	3.708	5,00%	108,65	47,04%	0,57	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	91,90	51,62%	1,59	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	90,71	53,33%	1,97	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	99,56	53,04%	0,80	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	83,87	56,81%	1,77	14/04/2025

Mendoza 2021							
Mendoza 2021	PMJ21	5.219	4,375%	104,95	41,32%	0,12	09/06/2021
Salta 2021	SA21	400	5,00%	96,34	62,86%	0,52	22/12/2021

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62.500	18,20%	92,65	43,55%	0,37	04/10/2021
Boncor 5 May 22	TY22P	249.021	22,00%	92,36	47,27%	0,75	23/05/2022
Boncor 5 Oct 23	TO23	64.150	16,00%	58,41	51,07%	1,61	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	38,70	53,89%	2,24	19/10/2026

Ledes ARS TNA							
S30A1		47.510		99,35	29,99%	8	30/04/2021
S30B1		52.377		93,95	34,06%	69	30/06/2021
S30L1		14.695		90,85	37,13%	99	30/07/2021
S31G1		8.651		88,00	37,98%	131	31/08/2021
S30S1		40.994		85,22	39,33%	161	30/09/2021
S29C1		11.092		82,65	40,32%	190	29/10/2021

Ledes ARS Inflation Indexed							
X21Y1		106.565		120,78	-14,43%	29	21/05/2021
X13S1		6.423		120,75	-4,68%	144	13/09/2021
X28F2		47.290		102,77	0,80%	312	28/02/2022
X31M2		9.162		103,93	-1,30%	343	31/03/2022
X18A2		22.256		98,61	1,77%	361	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%	36,90	20,79%	4,75	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	34,24	20,79%	5,06	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	30,07	18,02%	7,79	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	36,45	17,93%	6,71	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	34,40	16,17%	7,55	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	31,06	17,82%	6,98	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%	36,15	21,66%	4,71	09/07/2029
Bonar 30	AL30D	13.509	0,125%	34,26	20,83%	5,06	09/07/2030
Bonar 35	AL35D	19.070	0,125%	30,86	17,67%	7,84	09/07/2035
Bonar 38	AE38D	7.215	0,125%	33,65	19,29%	6,51	09/01/2038
Bonar 41	AL41D	1.496	0,125%	33,00	16,80%	7,41	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%	9.064,00	4,46%	0,60	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.660	0,100%	9.190,00	1,29%	1,02	29/04/2022

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	16,11	0,00	20/05/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	19/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	20,89	0,00	09/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	68,78	20,44%	2,68	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	25,41	147,97%	0,61	15/02/2023
Córdoba 26	CO26	272	7,125%	63,50	13,97%	2,11	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	57,94	64,34%	1,01	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	60,14	26,94%	1,16	23/03/2023
PBA 24 NYL	PBA24	1.350	9,125%	38,27	105,16%	0,88	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	63,58	41,16%	1,47	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	46,68	64,22%	1,34	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	59,01	46,35%	1,40	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	56,34	23,23%	2,22	19/04/2027

Mun. Cord 24 NYL	AUNCOR2.	Yield	Price	YTM	MD	Maturity	
Mun. Cord 24 NYL	AUNCOR2.	150	7,875%	57,14	41,27%	1,66	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	65,30	28,14%	1,66	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	63,17	33,06%	1,96	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	60,22	29,07%	2,48	09/12/2025
Neuquen 25 NYL	NQUEN25	366	7,500%	56,06	37,77%	1,96	08/04/2025
Córdoba 24 NYL	CO24D	510	7,450%	59,02	20,07%	3,94	21/06/2024
Sta Fe 27 NYL**	SF27D	1750	8,875%	40,12	38,36%	2,82	15/03/2027
CABA, 27 NYL	CABA27	890	7,500%	79,93	14,45%	3,75	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	41,63	35,11%	3,21	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	71,06	16,54%	3,90	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	56,44	18,13%	4,87	01/02/2029
Par Bs. As. NYL	BLPD	446	4,000%	37,67	30,12%	2,63	15/05/2035