

### Rates

Instrumento	TNA	
Caución 7d	33,48%	
Caución 30d	34,84%	26/04/2021
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	33,94%	23/04/2021
TPM - Leliq 7D	38,00%	26/04/2021
Pases Pasivos 7D	36,50%	26/04/2021

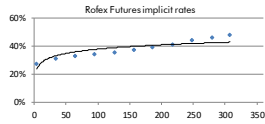
### BCRAA3500 USD \$93,275

7d	0,4%	20%
31d	1,6%	18%
59d	3,8%	24%
90d	7,2%	29%
182d	19,3%	39%
367d	40,4%	40%

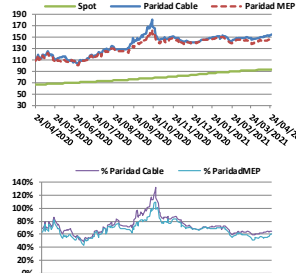
### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch.	Op. I
SPOT	26/04/2021	-	93,27				
DLR042021	30/04/2021	4	93,55	27,4%	93,60	-0,1%	1,203
DLR052021	31/05/2021	35	96,07	31,3%	96,15	-0,1%	583
DLR062021	30/06/2021	65	98,71	32,8%	98,90	-0,2%	410
DLR072021	30/07/2021	95	101,50	33,9%	101,67	-0,2%	176
DLR082021	31/08/2021	127	104,73	35,3%	104,87	-0,1%	137
DLR092021	30/09/2021	157	108,20	37,2%	108,35	-0,1%	106
DLR102021	29/10/2021	186	112,00	39,4%	112,00	0,0%	95
DLR112021	30/11/2021	218	116,10	41,0%	116,00	0,1%	143
DLR122021	31/12/2021	249	121,30	44,1%	121,30	0,0%	92
DLR12022	31/01/2022	280	126,00	45,7%	126,40	-0,3%	13
DLR022022	28/02/2022	308	131,10	48,1%	131,50	-0,3%	5

2.964



### ARS - USD



	\$	%
Spot	93,275	
Paridad Cable	154,118	65,23%
Paridad MEP	150,272	61,11%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Leacr 05-21	X21Y1	106.565	-	121,54	-17,16%	0,06	21/05/2021
Boncor 07-21	TC21	57.390	2,50%	484,60	-6,79%	0,24	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	153,75	-5,71%	0,28	05/08/2021
Bocora 24	PR13	762	2,00%	703,50	2,80%	1,45	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	144,45	1,27%	0,88	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	135,50	2,28%	1,37	20/09/2022
Boncor 23	TC23	28.300	4,00%	305,00	3,82%	1,76	06/03/2023
Boncor 03-23	TX23	194.973	1,40%	137,80	3,77%	1,86	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	124,33	3,77%	2,22	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	130,15	5,05%	2,78	25/03/2024
Boncor 25	TC25P	29.908	4,00%	320,00	4,01%	3,66	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	105,70	7,11%	4,10	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	101,85	7,60%	4,59	09/11/2028
Disc ARL 05	DICP	10.563	5,83%	2.127,0	9,34%	5,58	31/12/2033
Par ARL 05	PAP	2.861	1,77%	782,00	11,19%	9,56	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.190,00	10,44%	10,35	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	107,25	43,21%	0,23	05/08/2021
Bocora 22	PR15	2.725	0,00%	82,75	45,94%	0,68	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	99,40	46,25%	0,73	04/04/2022

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	100,25	45,79%	0,61	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	93,14	51,12%	1,58	29/03/2024
CABA TD C23	BDC23	13.262	3,75%	90,71	53,88%	1,94	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	101,35	51,23%	0,78	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	84,35	57,01%	1,75	14/04/2025

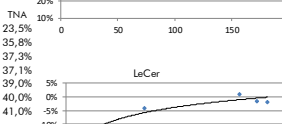
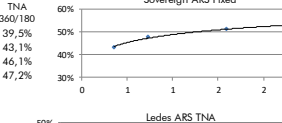
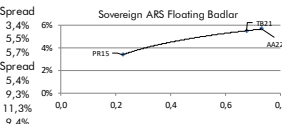
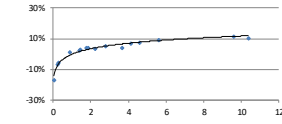
Mendoza 2021							
Mendoza 2021	PMJ21	5.219	4,375%	105,56	41,19%	0,10	09/06/2021
Salta 2021	SA21	400	5,00%	98,12	60,07%	0,51	22/12/2021

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62.500	18,20%	93,25	43,39%	0,36	04/10/2021
Boncor 5 May 22	TY22P	249.021	22,00%	92,70	47,70%	0,73	23/05/2022
Boncor 5 Oct 23	TO23	64.150	16,00%	58,55	51,40%	1,60	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	39,82	52,74%	2,26	19/10/2026

Ledes ARS TNA							
S30A1		47.510		99,84	29,40%	2	30/04/2021
S30B1		52.377		94,29	35,05%	63	30/06/2021
S30L1		14.695		91,41	36,87%	93	30/07/2021
S31G1		8.651		88,48	38,02%	125	31/08/2021
S30S1		40.994		85,57	39,70%	155	30/09/2021
S29C1		11.092		83,15	40,19%	184	29/10/2021

Ledes ARS								
SA301	Days	2	62.953	1,50%	109,33	-12,30%	0,01	30/04/2021
S21Y1	Days	23	58.122	3,50%	116,12	0,45%	0,06	21/05/2021
S3301	Days	63	99.975	2,25%	109,12	1,29%	0,17	30/06/2021
S3301	Days	93	35.362	2,25%	106,29	0,59%	0,25	30/07/2021
S3311	Days	125	11.329	1,75%	102,91	1,83%	0,34	31/08/2021
S3301	Days	155	36.826	2,00%	101,98	2,18%	0,42	30/09/2021
S2021	Days	184	6.822	2,75%	100,08	2,51%	0,50	29/10/2021

Leacr ARS Inflation Indexed							
X21Y1		106.565		121,54	-17,16%	23	21/05/2021
X13S1		6.423		121,16	-4,01%	138	13/09/2021
X28F2		47.290		103,36	0,95%	306	28/02/2022
X31M2		9.162		104,76	-1,45%	337	31/03/2022
X18A2		22.256		103,03	-1,99%	355	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%	37,33	20,59%	4,74	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	35,19	20,27%	5,07	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	31,01	17,43%	7,84	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	37,11	17,48%	6,73	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	35,17	15,89%	7,59	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	31,72	17,53%	7,02	09/07/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	36,84	21,29%	4,71	09/07/2029
Bonar 30	AL30D	13.509	0,125%	34,87	20,51%	5,06	09/07/2030
Bonar 35	AL35D	19.070	0,125%	31,50	17,45%	7,86	09/07/2035
Bonar 38	AE38D	7.215	0,125%	33,75	19,27%	6,50	09/01/2038
Bonar 41	AL41D	1.496	0,125%	32,80	16,93%	7,37	09/07/2041

Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	8.844,50	9,61%	0,58	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.660	0,100%	9.115,00	2,47%	1,00	29/04/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	16,02	0,00	0,00	28/05/2021
CABA. 21 NYL	CABA21	335	8,950%	0,00	N.A.	0,00	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	21,10	0,00	0,00	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	68,80	20,56%	2,67	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	25,47	15,01%	0,59	10/02/2023
Córdoba 26	CO26	272	7,125%	59,75	13,55%	2,26	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	58,27	64,64%	0,99	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	80,06	27,43%	1,14	23/03/2023
PBA24	PBA24	1.250	9,125%	38,15	107,47%	0,86	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	63,44	41,79%	1,45	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	52,03	55,16%	1,40	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	59,23	46,56%	1,39	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	56,35	23,39%	2,21	19/04/2027

Mun. Cord 24 NYL							
Mun. Cord 24 NYL	AUNCOR2	150	7,875%	57,03	41,81%	1,64	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	61,66	26,07%	1,85	27/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	63,13	33,37%	1,94	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	60,14	29,33%	2,46	09/12/2025
Neuquen 25 NYL**	NQUEN25	366	7,500%	52,36	38,02%	2,08	08/04/2025
Córdoba 24 NYL	CO24D	510	7,450%	59,08	20,12%	3,92	01/06/2027
PR27	PR27	1.750	8,875%	40,04	38,67%	2,79	15/03/2027
CABA. 27 NYL	CABA27	890	7,500%	79,88	14,53%	3,74	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	41,43	35,46%	3,18	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%</				