

Rates

Instrumento	TNA	
Caución 7d	34,10%	27/04/2021
Caución 30d	35,03%	
BADLAR Priv. (>\$1mm)	34,06%	
TM20 Priv. (>\$20mm)	33,94%	26/04/2021
TPM - Leliq 7D	38,00%	27/04/2021
Pases Pasivos 7D	36,50%	27/04/2021

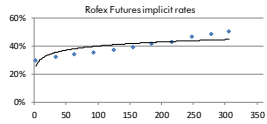
BCRAA3500 USD \$93,335

7d	0,4%	20%
32d	1,6%	18%
60d	3,0%	24%
90d	7,1%	29%
182d	19,2%	39%
365d	40,3%	40%

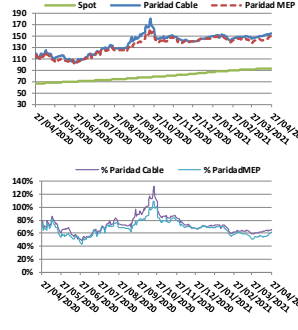
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	27/04/2021	-	93,33				
DLR042021	30/04/2021	3	93,56	30,0%	93,55	0,0%	1,171
DLR052021	31/05/2021	34	96,13	32,2%	96,07	0,1%	582
DLR062021	30/06/2021	64	98,90	34,0%	98,71	0,2%	410
DLR072021	30/07/2021	94	101,90	35,7%	101,50	0,4%	189
DLR082021	31/08/2021	126	105,40	37,5%	104,73	0,6%	139
DLR092021	30/09/2021	156	108,90	39,0%	108,20	0,6%	103
DLR102021	29/10/2021	185	113,00	41,6%	112,00	0,9%	124
DLR112021	30/11/2021	217	117,00	42,7%	116,10	0,8%	146
DLR122021	31/12/2021	248	123,00	46,8%	121,30	1,4%	99
DLR12022	31/01/2022	279	128,00	48,6%	126,00	1,6%	13
DLR022022	28/02/2022	307	133,10	50,7%	131,10	1,5%	5

2.982



ARS - USD

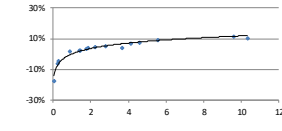


	\$	%
Spot	93,335	
Paridad Cable	154,783	65,84%
Paridad MEP	151,489	62,31%

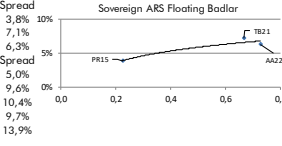
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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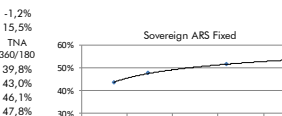
Sovereign Bond Inflation Indexed							
Leacr 05-21	X21Y1	106.565	-	121,66	-17,63%	0,06	21/05/2021
Boncor 07-21	TC21	57.390	2,50%	484,60	-6,40%	0,24	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	153,45	-4,68%	0,27	05/08/2021
Bocan 24	PR13	762	2,00%	709,00	2,34%	1,45	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	144,10	1,68%	0,87	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	135,50	2,37%	1,37	20/09/2022
Boncor 23	TC23	28.300	4,00%	308,00	3,37%	1,76	06/03/2023
Boncor 03-23	TX23	194.973	1,40%	137,90	3,80%	1,85	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	121,69	4,82%	2,20	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	129,40	5,31%	2,78	25/03/2024
Boncor 25	TC25P	29.908	4,00%	320,00	4,05%	3,66	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	105,70	7,14%	4,09	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	102,00	7,59%	4,59	09/11/2028
Disc. ARL 05	DICP	10.563	5,85%	2.120	0,43%	5,57	31/12/2033
Par. ARL 05	PABP	2.861	1,77%	782,00	11,2%	9,55	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.185,00	10,50%	10,32	31/12/2045



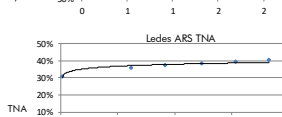
Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	107,25	43,78%	0,22	05/08/2021
Bocan 22	PR15	2.725	0,00%	81,90	48,17%	0,67	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	99,10	46,98%	0,73	04/04/2022



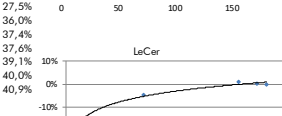
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	100,60	45,26%	0,61	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	92,79	51,54%	1,57	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	92,58	52,55%	1,97	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	101,21	51,65%	1,78	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	84,02	57,41%	1,74	14/04/2025



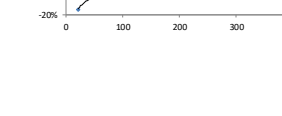
Sovereign ARS Fixed							
Mendoza 2021	PMJ21	5.219	4,375%	105,99	37,31%	0,10	09/06/2021
Salto 2021	SA21	400	5,00%	98,35	59,78%	0,51	22/12/2021



Ledes ARS TNA							
S30A1		47.510		99,92	30,63%	1	30/04/2021
S30B1		52.377		94,31	35,52%	62	30/06/2021
S30L1		14.695		91,46	37,05%	92	30/07/2021
S31G1		8.651		88,54	38,10%	124	31/08/2021
S30S1		40.994		85,75	39,39%	154	30/09/2021
S29C1		11.092		83,22	40,22%	183	29/10/2021

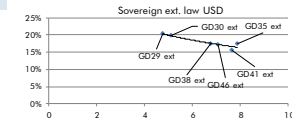


Ledes ARS Inflation Indexed							
X21Y1		106.565		121,66	-17,63%	22	21/05/2021
X28F2		6.423		121,65	-4,77%	137	13/09/2021
X31M2		47.290		103,56	0,86%	305	28/02/2022
X18A2		9.162		103,14	0,36%	336	31/03/2022
X18A2		22.256		101,38	-0,23%	354	14/04/2022

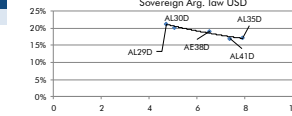


Bonds

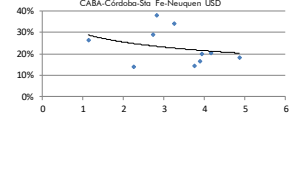
Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. law USD							
Bonos Int. 29 NYL	GD29 ext	2.635	1,000%	37,84	20,29%	4,76	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	35,84	19,89%	5,09	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	31,61	17,37%	7,87	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	37,71	17,43%	6,77	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	35,81	15,65%	7,64	09/01/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	32,27	17,28%	7,07	09/07/2046



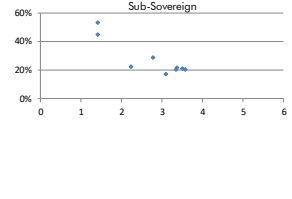
Sovereign Arg. law USD							
Bonor 1% 29	AL29D	2.194	1,000%	36,98	21,22%	4,71	09/07/2029
Bonor 30	AL30D	13.509	0,125%	35,25	20,29%	5,07	09/07/2030
Bonor 35	AL35D	19.070	0,125%	32,05	17,22%	7,90	09/07/2035
Bonor 38	AE38D	7.215	0,125%	33,90	19,21%	6,51	09/01/2038
Bonor 41	AL41D	1.496	0,125%	32,95	16,87%	7,38	09/07/2041



Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	8.918,00	8,24%	0,58	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.660	0,100%	9.150,00	2,15%	0,99	29/04/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	16,42	0,00	31/05/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	09/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	21,48	0,00	15/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	69,72	20,04%	2,68	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	26,09	145,85%	0,60	10/02/2023
Córdoba 26	CO26	272	7,125%	59,25	13,97%	2,25	27/10/2026
Jujuy 27 NYL	JUS22	214	5,250%	59,01	28,82%	2,77	22/03/2027
Sta Fe 23 NYL**	SF23D	550	7,000%	60,99	26,36%	1,15	23/03/2023
PBA24	PBA24	1.350	9,125%	39,12	103,91%	0,88	16/03/2024
Salta 27 NYL	SA24D	357	4,000%	62,39	21,75%	3,37	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	53,10	53,52%	1,42	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	60,53	44,81%	1,41	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	57,26	22,62%	2,23	19/04/2027



Mun. Cord 27 NYL							
WUNCOR27		156	2,125%	58,57	21,13%	3,51	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	67,08	17,25%	3,10	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	63,21	20,83%	3,34	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	59,18	20,82%	3,56	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	53,96	20,30%	4,16	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	59,79	19,80%	3,93	01/06/2027
Par. Bs. As. NYL	PAR27	500	8,875%	40,94	37,78%	2,82	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	60,47	14,33%	3,74	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	43,03	34,13%	3,24	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	71,53	16,44%	3,89	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	57,13	17,93%	4,86	01/07/2029
Par Bs. As. NYL	BLPD	472	4,000%	39,16	28,68%	2,72	15/05/2035



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

Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Pan Am 2021	OPN1Y	333	7,875%	99,27	49,03%	0,02	07/05/2021
Telecom 2021**	LCCA0	466	6,500%	99,30	12,30%	0,12	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,76	26,78%	0,26	16/08/2021
CGC 2021**	CPCA0	300	9,500%	91,42	30,03%	0,44	07/11/2021
Gemina 2022**	GNCL0	500	8,750%	89,53	26,80%	0,62	20/01/2022
Edenor 2022**</							