

### Rates

Instrumento	TNA	
Caución 7d	33,39%	15/04/2021
Caución 30d	34,00%	
BADLAR Priv. (>\$1mm)	34,00%	
TM20 Priv. (>\$20mm)	33,63%	14/04/2021
TPM - Leliq 7D	38,00%	15/04/2021
Pases Pasivos 7D	36,50%	15/04/2021

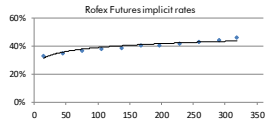
### BCRAA3500 USD \$92,725

7d	0,4%	19%
31d	1,8%	21%
62d	4,7%	28%
90d	8,2%	33%
182d	19,7%	40%
365d	41,3%	41%

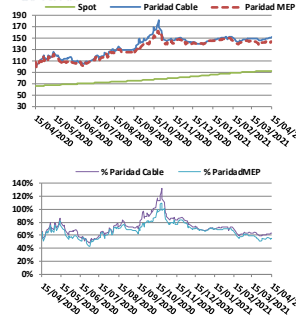
### Rofax - ARS/USD Futures

Futuras	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	15/04/2021	-	92,72				
DLR042021	30/04/2021	15	93,98	33,1%	93,93	0,1%	1,246
DLR052021	31/05/2021	46	96,82	35,1%	96,85	0,0%	453
DLR062021	30/06/2021	76	99,77	36,5%	99,81	0,0%	344
DLR072021	30/07/2021	106	100,00	38,2%	102,90	0,1%	149
DLR082021	31/08/2021	138	106,30	38,7%	106,25	0,0%	111
DLR092021	30/09/2021	168	109,85	40,1%	109,74	0,1%	85
DLR102021	29/10/2021	197	113,00	40,5%	113,00	0,0%	47
DLR112021	30/11/2021	229	117,02	41,8%	117,01	0,0%	119
DLR122021	31/12/2021	260	121,20	43,1%	120,60	0,5%	63
DLR012022	31/01/2022	291	125,50	44,3%	125,25	0,2%	16
DLR022022	28/02/2022	319	130,00	46,0%	130,00	0,0%	3

2.635



### ARS - USD

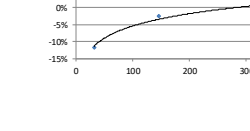
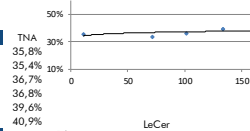
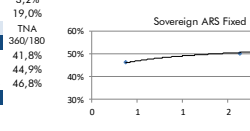
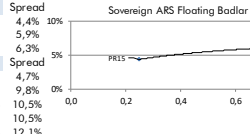
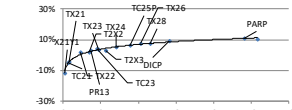


	\$	%
Spot	92,725	
Paridad Cable	151,618	63,51%
Paridad MEP	143,65	54,92%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Leacr 05-21	X21Y1	106.565	-	120,18	-11,67%	0,09	21/05/2021
Boncor 07-21	TC21	57.390	2,50%	478,00	-4,90%	0,26	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	151,70	-4,23%	0,30	05/08/2021
Bocan 24	PR13	762	2,00%	697,00	2,69%	1,47	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	142,25	1,80%	0,90	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	134,90	1,82%	1,40	20/09/2022
Boncor 23	TC23	28.300	4,00%	300,00	4,04%	1,79	06/03/2023
Boncor 03-23	TX23	194.973	1,40%	136,95	3,50%	1,88	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	125,17	2,96%	2,25	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	128,85	4,99%	2,81	25/03/2024
Boncor 25	TC25P	29.908	4,00%	299,00	6,19%	3,56	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	103,60	7,31%	4,11	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	102,20	7,25%	4,63	09/11/2028
Disc. ARL 05	DICP	10.563	5,8%	2.125,0	9,12%	5,63	31/12/2033
Par. ARL 05	PAP8	2.861	1,77%	785,00	11,02%	9,62	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.160,00	10,57%	10,31	31/12/2045



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Boncor Ago 21	TB21	56.149	1,00%	106,05	44,42%	0,25	05/08/2021
Bocan 22	PR15	2.725	0,00%	81,75	46,44%	0,70	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	98,00	47,04%	0,75	04/04/2022
Sub-Sovereign ARS Floating Bondlar BP +							
CABA TD C20	BDC22	3.708	5,00%	109,36	44,84%	0,58	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	91,51	51,69%	1,60	29/03/2024
CABA TD C23	BDC23	13.262	3,75%	91,33	52,63%	1,99	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	99,40	52,72%	0,80	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	85,68	54,90%	1,80	14/04/2025

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mendoza 2021	PMJ21	5.219	4,375%	104,49	42,86%	0,13	09/06/2021
Salto 2021	SA21	400	5,00%	95,26	64,80%	0,52	22/12/2021

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Fixed TNA							
Boncor 5 Oct 21	TO21	62.500	18,20%	91,60	46,21%	0,37	04/10/2021
Boncor 5 Oct 23	TO23	64.150	16,00%	59,06	50,00%	1,63	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	39,76	52,27%	2,29	19/10/2026

Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
S30A1	47.510	98,95	35,31%	11	30/04/2021
S30I1	52.377	93,80	35,51%	72	30/06/2021
S30I1	14.605	90,85	36,05%	102	30/07/2021
S31G1	8.651	87,47	39,03%	134	31/08/2021
S30S1	40.994	84,85	39,74%	164	30/09/2021

Lepases ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
SA301	11	62.953	1,50%	108,31	0,71%	0,03	30/04/2021
S21Y1	32	58.122	3,50%	115,17	-0,09%	0,09	21/05/2021
S3101	72	99.975	2,25%	108,31	0,48%	0,20	30/06/2021
S3101	102	35.362	2,25%	105,50	0,09%	0,28	30/07/2021
S3111	134	11.529	1,75%	101,86	2,20%	0,37	31/08/2021
S3301	164	36.826	2,00%	100,80	2,80%	0,45	30/09/2021

Leacr ARS Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
X21Y1	106.565	120,18	-11,67%	32	21/05/2021
X13S1	6.423	119,25	-2,62%	147	13/09/2021
X28F2	47.290	102,70	4,73%	315	28/02/2022
X31M2	9.162	101,74	0,59%	346	31/03/2022

### 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%	36,32	21,12%	4,74	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	33,84	21,01%	5,06	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	29,86	18,09%	7,79	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	36,47	17,90%	6,72	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	34,34	16,18%	7,55	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	30,77	17,94%	6,96	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%	36,10	21,65%	4,72	09/07/2029
Bonar 30	AL30D	13.509	0,125%	34,25	20,80%	5,07	09/07/2030
Bonar 35	AL35D	19.070	0,125%	30,78	17,71%	7,85	09/07/2035
Bonar 38	AE38D	7.215	0,125%	33,50	19,32%	6,52	09/01/2038
Bonar 41	AL41D	1.496	0,125%	33,10	16,74%	7,43	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonle 11-21 - USD Linked	TV21	1.766	0,100%	8.969,00	5,74%	0,61	30/11/2021
Bonle 04-22 - USD Linked	TV22	1.660	0,100%	9.059,00	2,44%	1,02	29/04/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	16,06	0,00	17/05/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	09/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	21,05	0,00	15/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	68,80	20,37%	2,69	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	25,62	144,34%	6,62	15/02/2023
Córdoba 26	CO26	272	7,125%	63,45	13,95%	2,12	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	58,09	63,50%	1,02	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	80,23	26,65%	1,17	23/03/2023
PBA24	PBA24	1.250	9,125%	N.A.	N.A.	N.A.	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	63,55	40,98%	1,48	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	46,59	64,02%	1,34	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	58,99	46,12%	1,41	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	56,73	22,81%	2,25	19/04/2027

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 24 NYL							
AUNCOR2	250	7,875%	57,07	41,15%	1,67	23/09/2024	
Chubut 26 NYL	PUL26	650	7,750%	65,38	27,91%	1,67	23/09/2024
Entre Rios 25 NYL	RNF25	500	8,750%	63,05	33,04%	1,97	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	60,36	28,87%	2,49	09/12/2025
Neuquen 25 NYL	NQUEN25	366	7,500%	56,69	36,95%	1,98	08/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	59,09	19,99%	3,95	01/06/2027
PR27	PR27	1.750	8,875%	40,32	38,04%	2,84	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	80,81	14,11%	3,78	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	41,21	35,39%	3,21	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	71,02	16,52%	3,91	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	57,09	17,85%	4,90	01/02/2029
Par							