

### Rates

Instrumento	TNA	
Caución 7d	32,00%	28/04/2021
Caución 30d	31,05%	
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	34,06%	27/04/2021
TPM - Leliq 7D	38,00%	28/04/2021
Pases Pasivos 7D	36,50%	28/04/2021

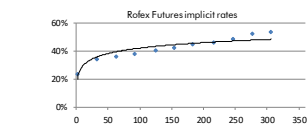
### BCRAA3500 USD \$93,417

7d	0,4%	22%
33d	1,7%	19%
61d	4,0%	24%
90d	7,1%	29%
182d	19,3%	39%
365d	40,2%	40%

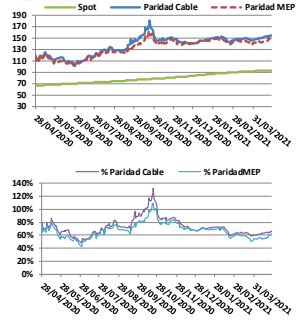
### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	28/04/2021	-	93,44				
DLR042021	30/04/2021	2	93,56	23,4%	93,56	0,0%	1,182
DLR052021	31/05/2021	33	96,33	34,2%	96,13	0,2%	606
DLR062021	30/06/2021	63	99,25	36,0%	98,90	0,4%	407
DLR072021	30/07/2021	93	102,42	37,7%	101,90	0,5%	196
DLR082021	31/08/2021	125	106,30	40,2%	105,40	0,9%	147
DLR092021	30/09/2021	155	110,30	42,5%	108,90	1,3%	109
DLR102021	29/10/2021	184	114,50	44,7%	113,00	1,3%	146
DLR112021	30/11/2021	216	118,95	46,1%	117,00	1,7%	148
DLR122021	31/12/2021	247	124,00	48,3%	123,00	0,8%	99
DLR12022	31/01/2022	278	130,50	52,1%	128,00	2,0%	13
DLR022022	28/02/2022	306	135,50	53,7%	133,10	1,8%	5

3.056



### ARS - USD



	\$	%
Spot	93,4167	
Paridad Cable	155,087	66,02%
Paridad MEP	151,796	62,49%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Lecer 05-21	X21Y1	106.565	-	121,80	-17,67%	0,06	21/05/2021
Boncor 07-21	TX21	57.390	2,50%	484,40	-5,66%	0,23	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	153,75	-4,86%	0,27	05/08/2021
Bocora 24	PR13	762	2,00%	708,00	2,55%	1,45	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	144,20	1,79%	0,87	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	135,25	2,63%	1,36	20/09/2022
Boncor 23	TC23	28.300	4,00%	332,00	4,51%	1,75	06/03/2023
Boncor 03-23	TX23	194.973	1,40%	137,90	3,89%	1,85	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	120,51	5,35%	2,19	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	129,00	5,49%	2,77	25/03/2024
Boncor 25	TC25P	29.908	4,00%	320,00	4,09%	3,66	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	105,00	7,35%	4,08	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	101,65	7,71%	4,58	09/11/2028
Disc-ARL 05	DICP	10.563	5,85%	2.115,0	9,50%	5,56	31/12/2033
Par-ARL 05	PAP	2.861	1,77%	782,00	11,24%	9,55	31/12/2038
C-Par-ARL 05	CUAP	23.668	3,31%	1.180,00	10,56%	10,28	31/12/2045

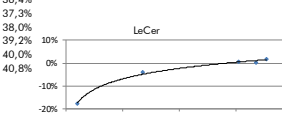
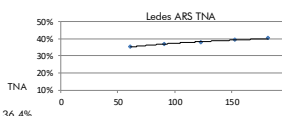
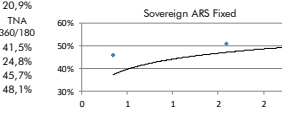
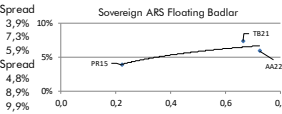
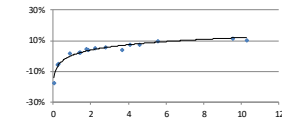
Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	107,35	43,79%	0,22	05/08/2021
Bocora 21	PR15	2.725	0,00%	81,90	48,36%	0,66	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	99,45	46,50%	0,73	04/04/2022

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	100,80	45,02%	0,60	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	93,94	50,55%	1,58	29/03/2024
CABA TD C23	BDC28	13.962	3,75%	93,63	51,83%	1,99	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	101,57	51,20%	0,78	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	85,25	56,33%	1,75	14/04/2025

Sovereign ARS Fixed							
Mendoza 2021	PMJ21	5.219	4,375%	105,63	42,69%	0,10	09/06/2021
Salta 2021	SA21	400	5,00%	95,81	67,50%	0,49	22/12/2021

Ledes ARS							
S301		52.377		94,44	35,24%	61	30/06/2021
S30L		14.605		91,58	36,86%	91	30/07/2021
S31G1		8.651		88,66	37,95%	123	31/08/2021
S30S1		40.994		85,89	39,20%	153	30/09/2021
S29C1		11.092		83,31	40,17%	182	29/10/2021

Lecor ARS Inflation Indexed							
X21Y1		106.565		121,80	-17,67%	21	21/05/2021
X13S1		6.423		121,43	-3,93%	136	13/09/2021
X28F2		47.290		103,94	0,61%	304	28/02/2022
X31M2		9.162		103,36	0,30%	335	31/03/2022
X18A2		22.256		99,78	1,59%	353	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%	37,48	20,52%	4,74	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	35,51	20,09%	5,07	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	31,22	17,55%	7,84	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	37,40	17,57%	6,75	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	35,46	15,79%	7,61	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	31,83	17,49%	7,02	09/07/2046

Sovereign Arg. law USD							
Bonor 1% 29	AL29D	2.194	1,000%	37,25	21,06%	4,72	09/07/2029
Bonor 30	AL30D	13.509	0,125%	35,35	20,24%	5,07	09/07/2030
Bonar 35	AL35D	19.070	0,125%	32,20	17,16%	7,90	09/07/2035
Bonar 38	AE38D	7.215	0,125%	34,30	19,02%	6,53	09/01/2038
Bonar 41	AL41D	1.496	0,125%	33,15	16,79%	7,40	09/07/2041

Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	9.045,00	5,91%	0,58	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.660	0,100%	9.285,00	0,74%	1,00	20/04/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	16,37		0,00	01/06/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00		0,00	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	22,11		N.A.	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	69,02	20,46%	2,66	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	26,33	144,28%	0,60	10/02/2023
Córdoba 26	CO26	272	7,125%	59,25	13,98%	2,24	27/10/2026
Jujuy 27 NYL**	JU27	214	5,250%	57,97	29,58%	2,75	22/03/2027
Sta Fe 23 NYL**	SF23	550	7,000%	60,35	27,30%	1,14	23/03/2023
PBA 24 NYL	PBA24	1.250	9,125%	39,62	102,29%	0,88	16/03/2024
Salta 27 NYL	SA24D	357	4,000%	61,44	22,27%	3,35	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	52,16	55,16%	1,40	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	59,36	46,57%	1,38	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	56,48	23,33%	2,20	19/04/2027

Mun. Cord 27 NYL							
Mun. Cord 27 NYL	WUNCOR27	156	2,125%	57,51	21,73%	3,49	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	66,73	17,45%	3,09	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	62,35	21,29%	3,32	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	58,17	21,36%	3,54	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	52,94	20,82%	4,13	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	59,17	20,10%	3,91	01/06/2027
Paraná 27 NYL**	PAR27	550	8,875%	41,74	37,03%	2,85	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	79,99	14,51%	3,73	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	41,61	35,37%	3,18	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	70,86	16,71%	3,87	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	56,33	18,26%	4,84	01/02/2029
Par Bs. As. NYL	BLPD	472	4,000%	38,80	29,10%	2,68	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%	98,86	92,09%	0,01	07/05/2021
Telecom 2021**	LCCA0	466	6,500%	99,37	11,81%	0,12	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,02	30,27%	0,25	15/08/2021
CGC 2021**	CPCA0	300	9,500%	91,05	31,16%	0,43	07/11/2021
Gencima 2022**	GNCL0	500	8,750%	89,83	26,29%	0,62	20/01/2022
Edenor 2022**	ODN09	174	9,750%	84,24	24,12%	1,26	26/03/2022
AYSA 2023**	AYSA23	500	6,625%	48,80	63,63%	1,22	01/02/2023
Clisa 2023**	CIUSO	300	5,500%	33,73	88,92%	1,24	20/07/2023
Tecprotel 2022**	TTIC10	500	4,875%	98,49	5,94%	1,50	12/12/