

### Rates

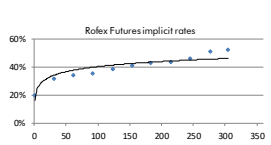
Instrumento	TNA	
Caución 7d	34,34%	29/04/2021
Caución 30d	33,50%	
BADLAR Priv. (>\$1mm)	33,94%	
TM20 Priv. (>\$20mm)	33,56%	28/04/2021
TPM - Leliq 7D	38,00%	29/04/2021
Pases Pasivos 7D	36,50%	29/04/2021

### BCRAA3500 USD \$93,500

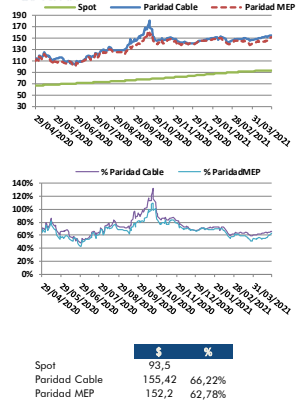
Day	%Change	Annualized
7d	0,5%	24%
31d	1,7%	20%
62d	4,1%	24%
90d	7,1%	29%
182d	19,4%	39%
365d	40,1%	40%

### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	29/04/2021	-	93.50				
DLR042021	30/04/2021	1	93.55	19.5%	93.56	0.0%	1.048
DLR052021	31/05/2021	32	96.11	31.8%	96.33	-0.2%	739
DLR062021	30/06/2021	62	98.90	34.0%	99.25	-0.4%	402
DLR072021	30/07/2021	92	101.85	35.4%	102.42	-0.6%	189
DLR082021	31/08/2021	124	105.65	38.3%	106.30	-0.6%	145
DLR092021	30/09/2021	154	109.60	40.8%	110.30	-0.6%	130
DLR102021	29/10/2021	183	113.70	43.1%	114.50	-0.7%	128
DLR112021	30/11/2021	215	117.40	43.4%	118.95	-1.3%	158
DLR122021	31/12/2021	246	122.50	46.0%	124.00	-1.2%	113
DLR12022	31/01/2022	277	129.50	50.7%	130.50	-0.8%	18
DLR2022	28/02/2022	305	134.25	52.2%	135.50	-0.8%	5



### ARS - USD

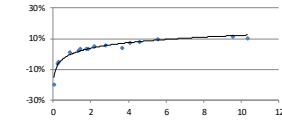


	Spot	Paridad Cable	Paridad MEP
%	93.5	155.42	152.2
%		66,22%	62,78%

### Bonds

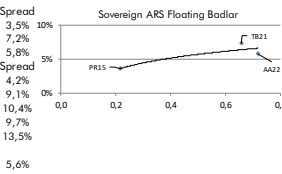
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Leacr 05-21	X21Y1	106.565	-	122,31	-19,59%	0,05	21/05/2021
Boncor 07-21	TC21	57.390	2,50%	486,80	-5,98%	0,23	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	154,55	-5,20%	0,26	05/08/2021
Bocan 24	PR13	762	2,00%	702,00	3,52%	1,43	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	145,30	1,46%	0,86	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	136,50	2,31%	1,36	20/09/2022
Boncor 23	TC23	28.300	4,00%	338,00	3,76%	1,75	06/03/2023
Boncor 03-23	TX23	194.973	1,40%	138,90	3,77%	1,84	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	121,79	5,10%	2,19	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	129,55	5,52%	2,76	25/03/2024
Boncor 25	TC25P	29.908	4,00%	320,00	4,23%	3,65	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	106,15	7,21%	4,08	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	102,00	7,75%	4,57	09/11/2028
Disc. ARL 05	DICP	10.563	5,83%	2.127,0	9,50%	5,55	31/12/2033
Par. ARL 05	PAPB	2.861	1,77%	782,00	11,30%	9,52	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.190,00	10,53%	10,29	31/12/2045



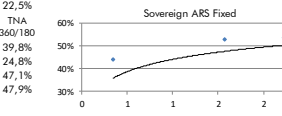
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	107,75	43,36%	0,21	05/08/2021
Bocan 22	PR15	2.725	0,00%	82,20	48,29%	0,66	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	99,85	46,36%	0,72	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	101,50	44,19%	0,60	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	93,92	50,87%	1,57	29/03/2024
CABA TD C23	BDC28	13.962	3,75%	93,03	52,52%	1,96	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	101,67	51,64%	0,77	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	85,00	56,87%	1,74	14/04/2025



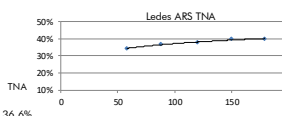
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62.500	18,20%	93,60	43,79%	0,35	04/10/2021
Boncor 5 May 22	TY22P	249.021	22,00%	107,27	26,34%	0,80	23/05/2022
Boncor 5 Oct 23	TO23	64.150	16,00%	57,93	52,64%	1,57	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	39,44	53,58%	2,23	19/10/2026



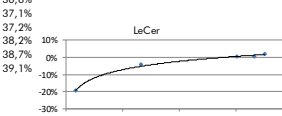
Bond	Code	Amt Out.	Price	TNA	Days	Maturity
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Ledes ARS						
S30J1		52.377	94,85	34,17%	58	30/06/2021
S30L1		14.605	91,85	36,80%	88	30/07/2021
S31G1		8.651	89,00	37,59%	120	31/08/2021
S30S1		40.994	85,93	39,84%	150	30/09/2021
S29C1		11.092	83,70	39,71%	179	29/10/2021



Bond	Code	Amt Out.	Price	YTM	Days	Maturity
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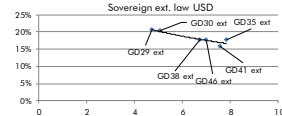
Leacr ARS Inflation Indexed						
X21Y1		106.565	122,31	-19,59%	18	21/05/2021
X13S1		6.423	122,10	-4,23%	133	13/09/2021
X28F2		47.293	104,39	0,66%	301	28/02/2022
X31M2		9.162	103,72	0,43%	332	31/03/2022
X18A2		22.256	100,02	1,84%	350	18/04/2022



### Bonds

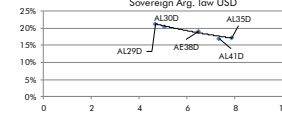
Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
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Sovereign Arg. law USD							
Sovereign ext. law USD							
Bonos Int. 29 NYL	GD29 ext	2.635	1,000%	37,32	20,65%	4,73	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	35,28	20,27%	5,06	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	31,01	17,66%	7,82	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	37,21	17,67%	6,72	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	35,17	15,92%	7,57	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	31,58	17,63%	6,99	09/07/2046



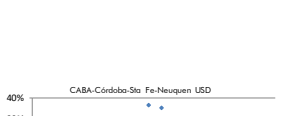
Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
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Sovereign Arg. law USD Linked							
Boncor 11-21 - USD Linked	TV21	1.766	0,100%	9.002,00	7,00%	0,57	30/11/2021
Boncor 04-22 - USD Linked	TV22	1.660	0,100%	9.255,00	1,14%	0,99	29/04/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	16,58	0,00	0,00	02/06/2021
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%	22,11	0,00	0,00	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	69,21	20,42%	2,66	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	26,55	144,08%	0,60	10/02/2023
Córdoba 26	CO26	272	7,125%	59,25	14,04%	2,23	27/10/2026
Jujuy 27 NYL**	JUS22	214	5,250%	58,09	29,58%	2,74	22/03/2027
Sta Fe 23 NYL**	SF23D	550	7,000%	80,41	27,33%	1,13	23/03/2023
PBA24	PBA24	1.250	9,125%	40,51	99,78%	0,89	16/03/2024
Salta 27 NYL	SA24D	357	4,000%	61,60	22,24%	3,34	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	52,37	55,12%	1,39	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	59,50	46,63%	1,38	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	56,63	23,29%	2,20	29/10/2027



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sub-Sovereign							
Mun. Cord 27 NYL	WUNCOR27	156	2,125%	57,52	21,77%	3,48	29/09/2027
Cebusit 30 NYL	PUL26	616	7,240%	65,67	18,06%	3,06	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	62,81	21,10%	3,32	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	58,22	21,39%	3,53	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	53,58	20,54%	4,14	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	59,46	20,01%	3,91	01/06/2027
CP27	CP27	500	8,875%	42,32	36,57%	2,86	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	80,06	14,52%	3,72	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	41,75	35,33%	3,18	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	67,53	16,70%	4,06	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	56,41	18,26%	4,83	01/02/2029
Par Bs. As. NYL	BLPD	472	4,000%	39,89	28,04%	2,76	15/05/2035



(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
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Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Pan Am 2021	OPNY1	333	7,875%	98,82	206,37%	0,01	07/05/2021
Telecom 2021**	LCCA0	466	6,500%	99,25	12,36%	0,11	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,02	30,89%	0,25	15/08/2021
CGC 2021**	CPCA0	300	9,500%	92,75	26,89%	0,43	07/11/2021
Gemina 2022**	GNCL0	500	8,750%	89,83	26,49%	0,61	21/07/2022
Edenor 2022**	ODN09	174					