

### Rates

Instrumento	TNA	
Caución 7d	34,40%	
Caución 30d	34,93%	06/05/2021
BADLAR Priv. (>\$1mm)	33,88%	
TM20 Priv. (>\$20mm)	33,38%	05/05/2021
TPM - Leliq 7D	38,00%	06/05/2021
Pases Pasivos 7D	36,50%	06/05/2021

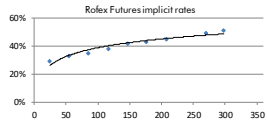
### BCRAA3500 USD \$93,795

Day	%Change	Annualized
7d	0,3%	16%
30d	1,6%	20%
62d	3,8%	22%
90d	6,6%	27%
182d	18,6%	37%
365d	39,8%	40%

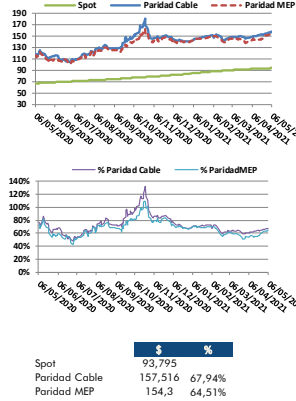
### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	06/05/2021	-	93,79				
DLR052021	31/05/2021	25	95,65	29,0%	95,64	0,01%	1,233
DLR062021	30/06/2021	55	98,40	32,6%	98,40	0,00%	493
DLR072021	30/07/2021	85	101,40	34,8%	101,37	0,03%	232
DLR082021	31/08/2021	117	105,20	34,8%	105,20	0,00%	166
DLR092021	30/09/2021	147	109,45	41,5%	109,30	0,14%	177
DLR102021	29/10/2021	176	113,25	43,0%	113,25	0,00%	147
DLR112021	30/11/2021	208	117,65	44,6%	117,65	0,00%	175
DLR122021	31/12/2021	270	120,00	49,3%	120,00	-0,08%	113
DLR12022	31/01/2022	208	128,00	49,3%	128,10	-0,08%	23
DLR022022	28/02/2022	298	133,00	51,2%	133,00	0,00%	6

2,766



### ARS - USD



	\$	%
Spot	93,795	
Paridad Cable	157,516	67,94%
Paridad MEP	154,3	64,51%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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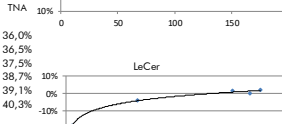
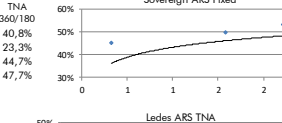
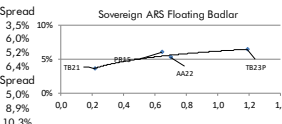
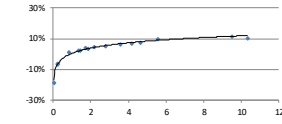
Sovereign Bond Inflation Indexed							
Leacr 05-21	X21Y1	106,565	-	123,11	-18,96%	0,03	21/05/2021
Boncor 07-21	TC21	57,390	2,50%	491,80	-6,19%	0,21	22/07/2021
Boncor 08-21	TX21	221,424	1,00%	156,60	-6,49%	0,25	05/08/2021
Bocan 24	PR13	762	2,00%	723,00	2,22%	1,42	15/03/2024
Boncor 03-22	TX22	262,932	1,20%	146,90	1,50%	0,85	18/03/2022
Boncor 09-22	TX22	209,189	1,30%	138,00	2,34%	1,34	20/09/2022
Boncor 23	TC23	28,300	4,00%	339,95	4,10%	1,73	06/03/2023
Boncor 03-23	TX23	194,973	1,40%	141,30	3,46%	1,83	25/03/2023
Boncor 08-23	TX23	38,369	1,45%	124,60	4,58%	2,18	13/08/2023
Boncor 04-24	TX24	145,016	1,40%	132,95	5,00%	2,75	25/03/2024
Boncor 25	TC25P	29,908	4,00%	301,00	6,31%	3,58	27/04/2025
Boncor 11-26	TX26	645,086	2,00%	106,75	6,96%	4,14	09/11/2026
Boncor 11-28	TX28	9,243	2,25%	101,45	7,71%	4,64	09/11/2028
Disc ARL 05	DICP	10,563	5,89%	2,155	9,49%	5,53	31/12/2033
Par ARL 05	PAPB	2,861	1,77%	789,00	11,35%	9,50	31/12/2038
C-Par ARL 05	CUAP	23,668	3,31%	1,210,00	10,49%	10,29	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TR21	56,149	1,00%	99,90	43,33%	0,22	05/08/2021
Bocan 22	PR15	2,725	0,00%	83,50	46,59%	0,64	04/10/2022
Boncor Abr 22	AA22	53,625	2,00%	101,00	45,55%	0,70	04/04/2022
Boncor Abr 22	TR23P	31,321	5,25%	101,00	47,06%	1,19	06/02/2023

Sovereign ARS Fixed							
Boncor Oct 21	TO21	62,500	18,20%	93,95	44,95%	0,33	04/10/2021
Boncor May 22	TY22P	249,021	22,00%	109,05	24,64%	0,79	23/05/2022
Boncor Oct 23	TO23	64,150	16,00%	60,69	49,70%	1,58	17/10/2023
Boncor Oct 26	TO26	96,570	15,50%	39,93	53,34%	2,22	19/10/2026

Ledes ARS	Code	Amt Out.	BP +	Price	Spread	MD	Maturity	TNA
S301		52,377		95,29	35,35%	51	30/06/2021	36,0%
S30L		14,605		92,49	36,57%	81	30/07/2021	36,5%
S31G1		8,651		89,65	37,29%	113	31/08/2021	37,5%
S30S1		40,994		86,62	39,42%	143	30/09/2021	38,7%
S29C1		11,092		84,19	39,86%	172	29/10/2021	39,1%

Lecar ARS Inflation Indexed	Code	Amt Out.	Price	YTM	MD	Maturity	TNA
X21Y1		106,565	123,11	-18,96%	11	21/05/2021	36,0%
X13S1		6,423	123,30	-4,15%	126	13/09/2021	37,5%
X28F2		47,290	105,56	1,68%	294	28/02/2022	39,1%
X31M2		9,162	105,05	0,25%	325	31/03/2022	40,3%
X18A2		22,256	101,11	1,89%	343	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%	37,17	20,81%	4,70	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	35,34	20,31%	5,04	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	30,80	17,79%	7,78	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	37,06	17,79%	6,69	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	34,90	16,07%	7,52	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	31,24	17,85%	6,93	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%	36,54	21,63%	4,67	09/07/2029
Bonar 30	AL30D	13,509	0,125%	34,77	20,61%	5,02	09/07/2030
Bonar 35	AL35D	19,070	0,125%	31,56	17,49%	7,83	09/07/2035
Bonar 38	AE38D	7,215	0,125%	33,52	19,49%	6,44	09/01/2038
Bonar 41	AL41D	1,496	0,125%	32,49	17,15%	7,30	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1,766	0,100%	9,025,00	7,35%	0,55	30/11/2021
Bonte 04-22 - USD Linked	TV22	1,660	0,100%	9,380,00	0,09%	0,97	29/04/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	17,85*	0,00	0,00	09/06/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	N.A.	09/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	24,66	0,00	0,00	19/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	69,43	20,43%	2,64	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	28,94	128,01%	0,62	15/02/2023
Córdoba 26	CO26	272	7,125%	59,00	14,36%	2,21	27/10/2026
Jujuy 27 NYL**	JU27	214	5,250%	58,16	29,74%	2,72	23/03/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	80,45	27,73%	1,11	23/03/2023
PBM24	PBM24	1,250	9,125%	44,00	89,63%	0,93	16/03/2024
Salta 27 NYL	SA27D	357	4,000%	62,06	22,12%	3,33	03/12/2027
Chaco 24 NYL	CH24D	250	9,375%	52,49	55,67%	1,37	19/08/2024
La Rioja 25 NYL	RF25	300	9,750%	59,75	46,91%	1,36	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	57,14	23,04%	2,19	19/04/2027

Mun. Cord 27 NYL	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
WUNCOR27		156	2,125%	57,40	21,96%	3,46	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	70,18	15,86%	3,14	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	63,84	20,69%	3,31	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	58,14	21,55%	3,51	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	54,69	20,09%	4,15	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	59,75	19,97%	3,89	01/06/2027
CP27	CP27	500	8,875%	45,94	33,55%	2,95	15/03/2027
CABA, 27 NYL	CABA27	890	7,500%	80,17	14,55%	3,70	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	43,80	33,82%	3,23	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	67,66	16,73%	4,04	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	56,78	18,18%	4,02	01/07/2029
Par Bs. As. NYL	BLPD	472	4,000%	42,68	25,55%	2,93	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Pan Am 2021	OPNY1	333	7,875%	N.A.	N.A.	N.A.	#N/D
Telecom 2021**	LCCA0	466	6,500%	99,27	14,41%	0,09	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,22	31,46%	0,23	15/08/2021
CGC 2021**	CPCA0	300	9,500%	91,35	31,56%	0,43	07/11/2021
Gemina 2022**	GNCL0	500	8,750%	89,74	27,18%	0,60	20/12/2022
Edenor 2022**	ODN09	174	9,750%	84,33	24,26%	1,23	25/02/2022
AYSA 2023**	AYSA23	500	6,625%	49,45	63,33%	1,20	01/02/2023
Clisa 2023**	CIUS0	300	5,000%	33,78	89,87%	1,21	20/07/2023
Tecprotel 2022**	ITC10	500	4,875%	99,38	5,34%	1,48	12/12/2022
YFF 2024	YJCS2	1,325	8,750%	82,79	20,83%	1,60	04/04/2024
IRSA Prop. 2023**	RPC20	360	8,750%	90,04	15,61%	1,61	23/03/2023
Cresud 2023	CSD00	113	6,500%	98,49	8,51%		