

### Rates

Instrumento	TNA	
Caución 7d	33,41%	
Caución 30d	34,30%	25/03/2021
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,06%	23/03/2021
TPM - Leliq 7D	38,00%	25/03/2021
Pases Pasivos 7D	36,50%	25/03/2021

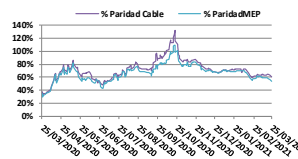
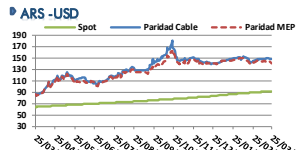
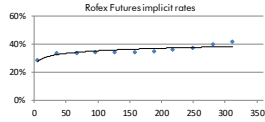
### BCRAA3500 USD \$91,777

Day	%Change	Annualized
8d	0,6%	29%
28d	2,3%	29%
59d	5,6%	35%
92d	10,1%	40%
181d	21,0%	42%
365d	43,3%	43%

### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	25/03/2021	-	91,77				
DLR032021	31/03/2021	6	92,20	28,5%	92,17	0,0%	1,652
DLR042021	30/04/2021	36	94,80	33,5%	94,67	0,1%	519
DLR052021	31/05/2021	67	97,40	33,4%	97,17	0,2%	363
DLR062021	30/06/2021	97	100,03	33,9%	99,76	0,3%	236
DLR072021	30/07/2021	127	102,60	33,9%	102,27	0,3%	107
DLR082021	31/08/2021	159	105,40	34,1%	104,95	0,4%	114
DLR092021	30/09/2021	189	108,45	35,1%	108,00	0,4%	71
DLR102021	29/10/2021	218	111,55	36,1%	111,04	0,5%	35
DLR112021	30/11/2021	250	115,35	37,5%	114,97	0,4%	82
DLR122021	31/12/2021	281	120,00	40,0%	118,75	1,1%	41
DLR10222	31/01/2022	312	124,70	42,0%	123,45	1,0%	10

3.231



	\$	%
Spot	91,7767	
Paridad Cable	147,911	61,16%
Paridad MEP	141,296	53,96%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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#### Sovereign Bond Inflation Indexed

Boncor 04-21	TX21	199,031	1,40%	138,05	-10,31%	0,06	17/04/2021
LeCer 05-21	X21Y1	106,565	-	116,73	-6,47%	0,15	21/05/2021
Boncor 07-21	TC21	57,390	2,50%	464,00	-3,50%	0,32	22/07/2021
Boncor 08-21	TX21	221,424	1,00%	147,50	-3,54%	0,36	05/08/2021
Bocan 24	PR13	762	2,00%	703,50	2,07%	1,49	15/03/2024
Boncor 03-22	TX22	262,932	1,20%	139,75	0,62%	0,96	18/03/2022
Boncor 09-22	TX22	209,189	1,30%	133,75	0,41%	1,47	20/09/2022
Boncor 23	TC23	28,300	4,00%	333,00	1,88%	1,86	06/03/2023
Boncor 03-23	TX23	194,973	1,40%	132,40	3,70%	1,94	25/03/2023
Boncor 08-23	TX23	38,369	1,45%	121,44	2,98%	2,31	13/08/2023
Boncor 04-24	TX24	145,016	1,40%	123,50	5,41%	2,86	25/03/2024
Boncor 25	TC25P	29,908	4,00%	294,00	5,78%	3,63	27/04/2025
Boncor 11-26	TX26	645,086	2,00%	101,90	6,92%	4,18	09/11/2026
Boncor 11-28	TX28	9,243	2,25%	100,25	6,97%	4,70	09/11/2028
Disc ARL 05	DICP	10,563	5,8%	2,020	5	9,44%	5,65
Par ARL 05	PASP	2,861	1,77%	829,00	10,29%	9,63	31/12/2008
C-Par ARL 05	CUAP	23,668	3,31%	1176,00	10,10%	10,61	31/12/2045

#### Sovereign ARS Floating Badlar

Boncor Ago 21	TB21	56,149	1,00%	103,65	45,17%	0,30	05/08/2021	4,9%
Boncor 21	PR15	3,122	0,00%	99,50	48,24%	0,59	04/10/2022	7,2%
Boncor Abr 22	AA22	53,625	2,00%	104,50	47,52%	0,73	04/04/2022	6,7%

#### Sub-Sovereign ARS Floating Badlar

CABA TD C20	BDC22	3,708	5,00%	105,40	48,09%	0,62	24/01/2022	7,1%
CABA TD C24	BDC24	22,614	3,25%	91,72	49,56%	1,67	29/03/2024	8,2%
CABA TD C23	BDC23	13,262	3,75%	89,75	52,16%	2,06	22/02/2028	10,1%
PBA TD 2022	PBY22	15,182	3,83%	97,68	51,61%	0,86	31/05/2022	9,7%
PBA TD 2025	PBA25	30,000	3,75%	93,45	54,25%	1,68	14/04/2025	11,6%

#### Mendoza 2021

Mendoza 2021	PMJ21	5,219	4,375%	101,47	49,37%	0,18	09/06/2021	8,1%
Salta 2021	SA21	400	5,00%	96,14	55,68%	0,59	22/12/2021	12,7%

#### Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	TNA	Days	Maturity	TNA
Boncor 5 Oct 21	TO21	62,500	18,20%	99,65	43,13%	0,39	04/10/2021	39,3%
Boncor 5 Oct 23	TO23	64,150	16,00%	65,02	60,61%	1,47	17/10/2023	45,4%
Boncor 5 Oct 26	TO26	96,570	15,50%	47,00	51,45%	1,99	19/10/2026	46,1%

#### Ledes ARS TNA

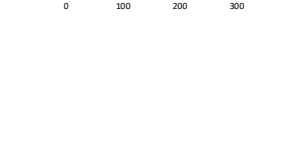
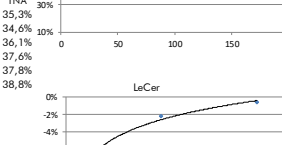
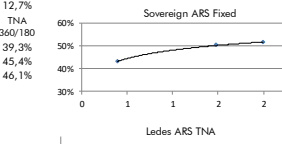
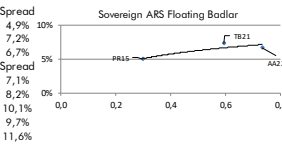
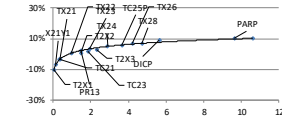
SM431	25,087	99,81	35,18%	2	31/03/2021	
S30A1	47,510	97,00	35,26%	32	30/06/2021	
S30I1	52,377	91,61	35,94%	93	30/06/2021	
S30L1	14,695	88,85	37,23%	123	30/07/2021	
S31G1	8,651	86,20	37,70%	155	31/08/2021	

#### Leposas ARS

S31M1	2	72,236	3,20%	115,57	0,36%	0,01	31/03/2021	35,3%
SA301	32	62,953	1,50%	106,25	-0,29%	0,09	30/04/2021	34,6%
S21Y1	53	58,122	3,50%	112,82	0,27%	0,15	21/05/2021	36,1%
S30I	92	99,975	2,25%	105,98	1,07%	0,25	30/06/2021	37,6%
S30I1	123	35,362	2,25%	103,20	0,70%	0,34	30/07/2021	37,8%
SG311	155	11,329	1,75%	100,16	1,05%	0,42	31/08/2021	38,8%

#### LeCer ARS Inflation Indexed

X21Y1	106,565	116,73	-6,47%	53	21/05/2021	
X1351	6,423	116,03	-2,25%	168	13/09/2021	
X28F2	47,290	100,84	-0,61%	336	28/02/2022	



### 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%	36,68	20,68%	4,81	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	34,37	20,45%	5,14	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	30,43	17,71%	7,90	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	36,87	17,58%	6,83	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	34,97	15,81%	7,69	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	31,49	17,45%	7,11	09/07/2046

#### Sovereign Arg. law USD

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 10 29	AL29D	2,194	1,000%	36,40	21,21%	4,79	09/07/2029
Bonar 30	AL30D	13,509	0,125%	35,33	19,91%	5,16	09/07/2030
Bonar 35	AL35D	19,070	0,125%	31,51	17,26%	7,97	09/07/2035
Bonar 38	AE38D	7,215	0,125%	34,80	18,53%	6,68	09/01/2038
Bonar 41	AL41D	1,496	0,125%	34,60	15,99%	7,65	09/07/2041

#### Sovereign Arg. law USD Linked

Bonte 11-21 - USD Linke	TZV1	1,766	0,100%	8,700,00	8,43%	0,66	30/11/2021
Bonte 04-22 - USD Linke	TV22	1,660	0,100%	8,725,00	4,91%	1,07	29/04/2022

#### Sub-Sovereign USD (3)

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	16,13	0,00	0,00	28/04/2021
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%	20,96	0,00	0,00	09/07/2021
Córdoba 21 NYL**	CO21D	725	7,125%	68,89	19,90%	2,76	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	26,26	128,49%	0,69	15/02/2023
Córdoba 26	CO26	272	7,125%	59,20	17,07%	2,08	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	58,57	59,30%	1,08	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	80,04	25,63%	1,23	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%	63,59	39,43%	1,54	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	47,30	60,18%	1,42	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	59,11	44,20%	1,48	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	61,76	21,59%	2,18	19/04/2027

Mun. Cord 24 NYL	AUNCOR24	150	7,875%	57,47	39,34%	1,73	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	64,80	27,58%	1,74	23/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	63,64	31,59%	2,04	10/02/2025
Rio Negro 25 NYL**	RNR25	300	7,750%	61,02	27,75%	2,57	09/12/2025
Neuquen 25 NYL	NQUEN25	366	7,500%	57,26	35,37%	2,06	