

### Rates

Instrumento	TNA	
Caución 7d	31,50%	
Caución 30d	35,00%	09/04/2021
BADLAR Priv. (>\$1mm)	34,06%	
TM20 Priv. (>\$20mm)	33,94%	08/04/2021
TPM - Leliq 7D	38,00%	09/04/2021
Pases Pasivos 7D	36,50%	09/04/2021

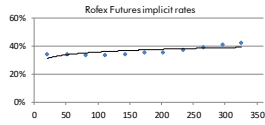
### BCRAA3500 USD \$92,435

Day	%Change	Annualized
9d	0,5%	20%
31d	2,0%	23%
59d	4,7%	29%
91d	8,6%	35%
182d	19,9%	40%
366d	41,9%	42%

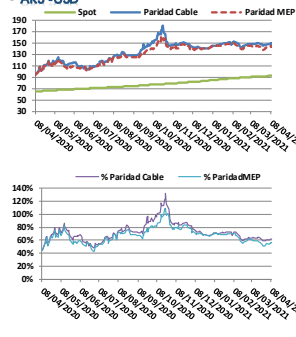
### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	09/04/2021	-	92,44				
DLR042021	30/04/2021	21	94,25	34,0%	94,21	0,0%	1,256
DLR052021	31/05/2021	52	96,90	33,9%	96,76	0,1%	410
DLR062021	30/06/2021	82	99,35	33,3%	99,27	0,1%	315
DLR072021	30/07/2021	112	102,00	33,7%	101,80	0,2%	143
DLR082021	31/08/2021	144	105,00	34,4%	104,55	0,4%	106
DLR092021	30/09/2021	174	108,00	35,3%	107,35	0,6%	77
DLR102021	29/10/2021	203	110,80	35,7%	110,45	0,3%	47
DLR112021	30/11/2021	235	114,80	37,6%	114,25	0,5%	107
DLR122021	31/12/2021	266	118,90	39,3%	118,40	0,4%	59
DLR12022	31/01/2022	297	123,50	41,3%	123,00	0,4%	21
DLR022022	28/02/2022	325	127,50	42,6%	127,50	0,0%	3

2.544



### ARS - USD



	\$	%
Spot	92,435	
Paridad Cable	149,863	62,13%
Paridad MEP	144,383	56,20%

### 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%	139,90	-16,52%	0,02	17/04/2021
Lecer 05-21	TX1Y1	106,565	-	118,85	-10,12%	0,10	21/05/2021
Boncor 07-21	TC21	57,390	2,50%	475,00	-6,37%	0,28	22/07/2021
Boncor 08-21	TX21	221,424	1,00%	149,95	-3,96%	0,32	05/08/2021
Bocan 24	PR13	762	2,00%	715,00	2,15%	1,45	15/03/2024
Boncor 03-22	TX22	262,932	1,20%	141,15	1,37%	0,92	18/03/2022
Boncor 09-22	TX22	209,189	1,30%	133,50	1,73%	1,42	20/09/2022
Boncor 23	TC23	28,300	4,00%	300,00	3,36%	1,81	06/03/2023
Boncor 03-23	TX23	194,973	1,40%	134,50	3,83%	1,90	25/03/2023
Boncor 08-23	TX23	38,369	1,45%	121,48	3,77%	2,26	13/08/2023
Boncor 04-24	TX24	145,016	1,40%	126,10	5,33%	2,82	25/03/2024
Boncor 25	TC25P	29,908	4,00%	281,00	7,64%	3,54	27/04/2025
Boncor 11-26	TX26	645,086	2,00%	102,45	7,27%	4,13	09/11/2026
Boncor 11-28	TX28	9,243	2,25%	98,70	7,75%	4,62	09/11/2028
Disc. ARL 05	DICP	10,563	5,8%	2,069	0,38%	5,62	31/12/2033
Par. ARL 05	PAPB	2,861	1,77%	794,00	10,76%	9,69	31/12/2038
C-Par. ARL 05	CUAP	23,668	3,31%	1,150,00	10,53%	10,35	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56,149	1,00%	105,80	42,55%	0,26	05/08/2021
Bocan 20	PR15	2,725	0,00%	81,25	46,36%	0,71	04/10/2022
Boncor Abr 22	AA22	53,625	2,00%	96,00	49,45%	0,76	04/04/2022

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3,708	5,00%	107,37	47,49%	0,59	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	91,71	50,86%	1,62	29/03/2024
CABA TD C23	BDC23	13,262	3,75%	90,79	52,48%	2,01	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	100,56	49,62%	0,83	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	86,09	53,93%	1,83	14/04/2025

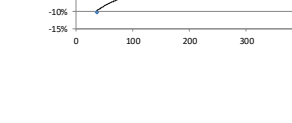
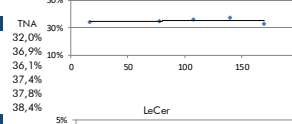
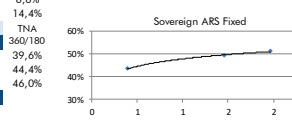
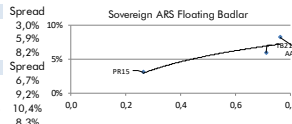
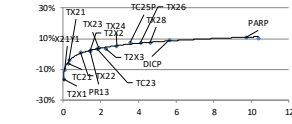
Mendoza 2021							
Mendoza 2021	PMJ21	5,219	4,375%	103,37	47,38%	0,14	09/06/2021
Salto 2021	SA21	400	5,00%	96,96	58,04%	0,55	22/12/2021

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62,500	18,20%	91,85	43,48%	0,39	04/10/2021
Boncor 5 Oct 23	TO23	64,150	16,00%	67,17	49,31%	1,45	17/10/2023
Boncor 5 Oct 26	TO26	96,570	15,50%	47,92	51,31%	1,96	19/10/2026

Ledes ARS							
S30A1		47,510		98,44	33,97%	17	30/04/2021
S30I1		52,377		93,12	34,60%	78	30/06/2021
S30I1		14,605		90,35	36,10%	108	30/07/2021
S31G1		8,651		87,53	37,15%	140	31/08/2021
S30S1		40,994		86,83	32,56%	170	30/09/2021

Ledes ARS TNA							
SA301		17	62,953	1,50%	107,87	-3,47%	0,05
SI21Y1		38	58,122	3,50%	114,35	1,35%	0,10
SI301		78	99,975	2,25%	107,83	-0,22%	0,21
SI301		108	35,362	2,25%	104,75	0,59%	0,30
SI311		140	11,529	1,75%	101,89	0,37%	0,38
SI301		170	36,826	2,00%	101,18	0,45%	0,47

LeCer							
LeCer ARS Inflation Indexed							
TX1Y1		106,565		118,85	-10,12%	38	21/05/2021
X13S1		6,423		117,62	-1,77%	153	13/09/2021
X2F22		47,290		101,68	3,30%	321	28/02/2022
X31M2		9,162		100,34	0,84%	352	31/03/2022



### Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. low USD							
Bonos Int. 29 NYL	GD29 ext	2,635	1,000%	35,67	21,47%	4,74	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	33,28	21,31%	5,06	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	29,35	18,30%	7,77	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	36,20	17,97%	6,73	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	34,02	16,28%	7,55	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	30,37	18,10%	6,94	09/07/2046

Sovereign Arg. low USD							
Bonor 1% 29	AL29D	2,194	1,000%	35,62	21,89%	4,72	09/07/2029
Bonor 30	AL30D	13,509	0,125%	34,18	20,78%	5,08	09/07/2030
Bonor 35	AL35D	19,070	0,125%	30,19	17,94%	7,83	09/07/2035
Bonor 38	AE38D	7,215	0,125%	33,10	19,48%	6,51	09/01/2038
Bonor 41	AL41D	1,496	0,125%	33,13	16,69%	7,46	09/07/2041

Sovereign Arg. low USD Linked							
Bonte 11-21 - USD Linked	TV21	1,766	0,100%	8,720,00	9,86%	0,62	30/11/2021
Bonte 04-22 - USD Linked	TV22	1,660	0,100%	8,797,00	5,02%	1,03	29/04/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	15,95*	0,00	11/05/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	09/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	20,59	0,00	11/05/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	69,06	20,09%	2,71	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	25,17	145,04%	6,73	10/02/2023
Córdoba 26	CO26	272	7,125%	63,00	14,20%	2,12	27/10/2026
Jusuj 22 NYL	JUS22	210	8,625%	57,75	63,24%	1,03	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	80,12	26,41%	1,18	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%	62,81	41,45%	1,49	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	47,26	61,98%	1,37	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	58,66	46,07%	1,43	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,81	22,81%	2,10	19/04/2027

Mun. Cord 24 NYL							
Mun. Cord 24 NYL	AUNCOR2	150	7,875%	56,95	40,91%	1,69	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	64,50	28,55%	1,67	20/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	62,82	32,97%	1,98	10/02/2025
Rio Negro 25 NYL**	RNR25	300	7,750%	60,17	28,82%	2,51	09/12/2025
Neuquen 25 NYL**	NQUEN25	366	7,500%	55,57	37,81%	1,98	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	59,18	19,86%	3,97	01/06/2027
RF27	RF27	1,750	8,875%	39,69	38,47%	2,84	15/06/2027
CABA, 27 NYL	CABA27	870	7,500%	80,64	14,10%	3,79	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	45,26	35,86%	2,86	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	71,21	16,38%	3,93	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	56,91	17,86%	4,91	01/02/2029
Par. Bs. As. NYL	BL						