

### Rates

Instrumento	TNA	
Caución 7d	31,50%	06/04/2021
Caución 30d	34,00%	
BADLAR Priv. (>\$1mm)	33,94%	
TM20 Priv. (>\$20mm)	33,63%	05/04/2021
TPM - Leliq 7D	38,00%	06/04/2021
Pases Pasivos 7D	36,50%	06/04/2021

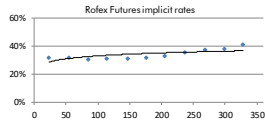
### BCRAA3500 USD \$92,287

Days	%Change	Annualized
11d	0,5%	16%
32d	2,1%	24%
60d	4,9%	30%
90d	8,7%	35%
182d	19,7%	40%
365d	42,0%	42%

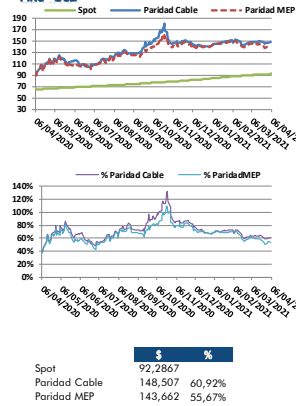
### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	06/04/2021	-	92,28				
DLR042021	30/04/2021	24	94,20	31,6%	94,18	0,0%	1,240
DLR052021	31/05/2021	55	96,70	31,8%	96,58	0,1%	406
DLR062021	30/06/2021	85	98,85	30,6%	98,78	0,1%	307
DLR072021	30/07/2021	115	101,35	31,2%	101,35	0,0%	143
DLR082021	31/08/2021	147	103,75	30,9%	103,75	0,0%	118
DLR092021	30/09/2021	177	106,50	31,8%	106,50	0,0%	71
DLR102021	29/10/2021	206	109,50	33,1%	109,25	0,2%	44
DLR112021	30/11/2021	238	113,75	35,7%	113,55	0,2%	97
DLR122021	31/12/2021	269	117,50	37,1%	117,50	0,0%	49
DLR012022	31/01/2022	300	121,20	38,1%	121,00	0,2%	17
DLR022022	28/02/2022	328	126,50	41,3%	124,00	2,0%	2

2.494



### ARS - USD



	\$	%
Spot	92,2867	
Paridad Cable	148,507	60,92%
Paridad MEP	143,662	55,67%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Boncar 04-21	TX21	199,031	1,40%	139,20	-8,01%	0,03	17/04/2021
Leocar 05-21	TX1Y1	106,565	-	118,31	-8,99%	0,12	21/05/2021
Boncar 07-21	TC21	57,390	2,50%	468,85	-3,27%	0,29	22/07/2021
Boncar 08-21	TX21	221,424	1,00%	148,75	-2,76%	0,33	05/08/2021
Bocan 24	PR13	762	2,00%	719,90	1,34%	1,47	15/03/2024
Boncar 03-22	TX22	262,932	1,20%	139,45	2,17%	0,93	18/03/2022
Boncar 09-22	TX22	209,189	1,30%	133,00	1,66%	1,43	20/09/2022
Boncar 23	TC23	28,300	4,00%	326,00	3,76%	1,82	06/03/2023
Boncar 03-23	TX23	194,973	1,40%	130,40	5,22%	1,90	25/03/2023
Boncar 08-23	TX23	38,369	1,45%	119,64	4,23%	2,27	13/08/2023
Boncar 04-24	TX24	145,016	1,40%	119,15	7,21%	2,81	25/03/2024
Boncar 25	TC25P	29,908	4,00%	284,00	7,17%	3,57	27/04/2025
Boncar 11-26	TX26	645,086	2,00%	98,40	8,15%	4,12	09/11/2026
Boncar 11-28	TX28	9,243	2,25%	94,65	8,57%	4,60	09/11/2028
Disc-ARL 05	DICP	10,563	5,8%	2,010	9,81%	5,58	31/12/2033
Par-ARL 05	PAP8	2,861	1,77%	775,00	10,95%	9,66	31/12/2038
C-Par-ARL 05	CUAP	23,668	3,31%	1,155,00	10,42%	10,41	31/12/2045

Sovereign ARS Floating Badlar							
Boncar Ago 21	TB21	56,149	1,00%	105,00	43,79%	0,28	05/08/2021
Bocan 22	PR15	2,725	0,00%	80,00	48,21%	0,72	04/10/2022
Boncar Abr 22	AA22	53,625	2,00%	96,50	47,57%	0,78	04/04/2022

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3,708	5,00%	106,31	48,46%	0,60	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	91,02	50,97%	1,63	29/03/2024
CABA TD C23	BDC23	13,262	3,75%	91,52	51,52%	2,05	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	97,72	53,30%	0,83	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	92,54	55,92%	1,63	14/04/2025

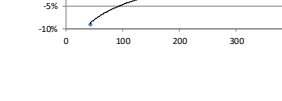
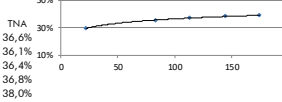
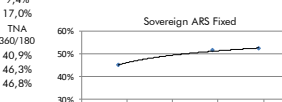
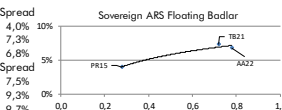
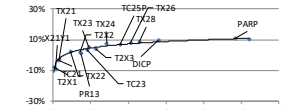
Sovereign ARS Fixed							
Mendoza 2021	PMJ21	5,219	4,375%	102,38	51,08%	0,15	09/06/2021
Salta 2021	SA21	400	5,00%	94,95	61,68%	0,55	22/12/2021

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonle 5 Oct 21	TO21	62,500	18,20%	90,90	45,08%	0,40	04/10/2021
Bonle 5 Oct 23	TO23	64,150	16,00%	64,89	51,71%	1,44	17/10/2023
Bonle 5 Oct 26	TO26	96,570	15,50%	46,95	52,22%	1,94	19/10/2026

Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
S30A1	47,510	98,25	29,47%	22	30/04/2021
S30I1	52,377	92,53	35,49%	83	30/06/2021
S30L1	14,605	89,74	36,94%	113	30/07/2021
S31G1	8,651	86,86	38,08%	145	31/08/2021
S30S1	40,994	84,21	39,12%	175	30/09/2021

Lepases ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
SA301	22	62,953	1,50%	107,11	1,35%	0,06	30/04/2021
SI21Y1	43	58,122	3,50%	113,90	0,42%	0,12	21/05/2021
SI301	83	99,975	2,25%	107,27	-0,02%	0,23	30/06/2021
SI301	113	35,362	2,25%	104,45	-0,10%	0,31	30/07/2021
SI3111	145	11,329	1,75%	101,35	0,52%	0,40	31/08/2021
SI301	175	36,826	2,00%	100,59	0,69%	0,48	30/09/2021

Leocar Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
TX1Y1	106,565	118,31	-8,99%	43	21/05/2021
X13S1	6,423	117,20	-1,94%	158	13/09/2021
X28F2	47,290	101,08	0,45%	326	28/02/2022
X31M2	9,162	99,13	1,61%	357	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%	35,78	21,34%	4,76	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	33,44	21,15%	5,08	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	29,63	18,13%	7,81	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	36,56	17,78%	6,77	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	34,30	16,13%	7,59	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	30,62	17,94%	6,99	09/07/2046

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. low USD							
Bonor 1% 29	AL29D	2,194	1,000%	35,90	21,65%	4,75	09/07/2029
Bonor 30	AL30D	13,509	0,125%	34,63	20,44%	5,11	09/07/2030
Bonor 35	AL35D	19,070	0,125%	30,50	17,77%	7,87	09/07/2035
Bonor 38	AE38D	7,215	0,125%	33,70	19,14%	6,57	09/01/2038
Bonor 41	AL41D	1,496	0,125%	33,00	16,72%	7,47	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. low USD Linked							
Bonte 11-21 - USD Linke	TV21	1,766	0,100%	8,643,00	10,86%	0,63	30/11/2021
Bonte 04-22 - USD Linke	TV22	1,660	0,100%	8,750,00	5,31%	1,04	29/04/2022

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	15,92	0,00	0,00	06/05/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	N.A.	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	20,44	0,00	0,00	09/07/2021
Córdoba 21 NYL**	CO21D	725	7,125%	69,05	20,00%	2,73	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	24,92	144,56%	0,64	10/02/2023
Córdoba 26	CO26	272	7,125%	59,20	17,30%	2,04	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	57,66	62,63%	1,04	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	79,65	26,66%	1,19	23/03/2023
PBA24	PBA24	1,250	9,125%	N.A.	N.A.	N.A.	16/03/2024
Salta 24 NYL	SA24	350	9,125%	62,72	41,20%	1,50	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	47,08	61,73%	1,39	19/08/2024
La Rioja 25 NYL	RF25	300	9,750%	58,46	45,92%	1,44	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,72	22,75%	2,12	19/04/2027

Mun. Cord 24 NYL	AUNCOR2.	YTM	MD	Maturity			
Chubut 26 NYL	PUL26	650	7,750%	64,13	28,71%	1,68	27/03/2024
Entre Rios 25 NYL	ERF25	500	8,750%	62,64	32,91%	1,99	10/02/2025
Rio Negro 25 NYL**	RNR25	300	7,750%	60,03	28,77%	2,52	09/12/2025
Neuquen 25 NYL	NQUEN25	366	7,500%	55,61	37,51%	2,08	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	59,31	19,74%	3,98	01/06/2027
RF27	RF27	1,750	8,875%	39,66	38,42%	2,85	15/03/2027
CABA, 27 NYL	CABA27	890	7,500%	80,72	14,03%	3,81	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	45,13	35,81%	2,88	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	71,17	16,34%	3,95	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	57,11			