

### Rates

Instrumento	TNA	
Caución 7d	33,00%	12/04/2021
Caución 30d	36,00%	
BADLAR Priv. (>\$1mm)	34,06%	
TM20 Priv. (>\$20mm)	33,75%	09/04/2021
TPM - Leliq 7D	38,00%	12/04/2021
Pases Pasivos 7D	36,50%	12/04/2021

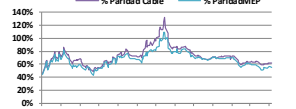
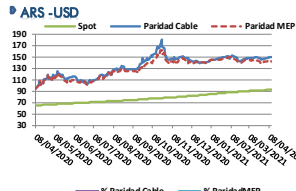
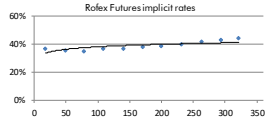
### BCRAA3500 USD \$92,582

Day	%Change	Annualized
7d	0,4%	20%
31d	1,9%	23%
59d	4,6%	29%
90d	8,3%	34%
185d	20,1%	40%
369d	42,1%	42%

### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch.	Op. I
SPOT	12/04/2021	-	92,58				
DLR042021	30/04/2021	18	94,24	36,4%	94,25	0,0%	1,280
DLR052021	31/05/2021	49	97,00	35,6%	96,90	0,1%	419
DLR062021	30/06/2021	79	99,61	35,1%	99,35	0,3%	310
DLR072021	30/07/2021	109	102,80	37,0%	102,00	0,8%	145
DLR082021	31/08/2021	141	105,65	36,5%	105,00	0,6%	110
DLR092021	30/09/2021	171	109,00	37,9%	108,00	0,9%	78
DLR102021	29/10/2021	200	112,00	38,3%	110,80	1,1%	47
DLR112021	30/11/2021	232	116,00	39,8%	114,80	1,0%	111
DLR122021	31/12/2021	263	120,20	41,4%	118,90	1,1%	59
DLR12022	31/01/2022	294	124,50	42,8%	123,50	0,8%	21
DLR022022	28/02/2022	322	128,80	44,3%	127,50	1,0%	3

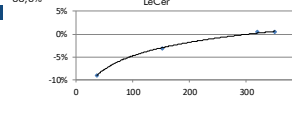
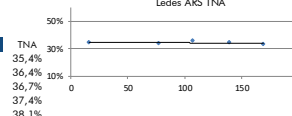
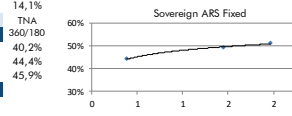
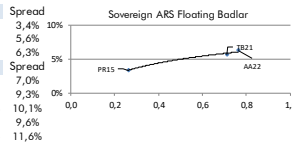
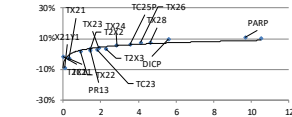
2.583



	\$	%
Spot	92,5817	
Paridad Cable	150,288	62,33%
Paridad MEP	143,001	54,46%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							
Boncar 04-21	TX21	199,031	1,40%	140,00	-1,88%	0,01	17/04/2021
LeCer 05-21	X21Y1	106,565	-	119,08	-9,02%	0,10	21/05/2021
Boncar 07-21	TC21	57,390	2,50%	472,00	-3,01%	0,28	22/07/2021
Boncar 08-21	TX21	221,424	1,00%	149,95	-2,92%	0,31	05/08/2021
Bocan 24	PR13	762	2,00%	706,30	3,27%	1,44	15/03/2024
Boncar 03-22	TX22	262,932	1,20%	140,80	2,02%	0,91	18/03/2022
Boncar 09-22	TX22	209,189	1,30%	132,50	2,52%	1,41	20/09/2022
Boncar 23	TC23	28,300	4,00%	334,00	2,88%	1,81	06/03/2023
Boncar 03-23	TX23	194,973	1,40%	123,00	4,22%	1,89	25/03/2023
Boncar 08-23	TX23	38,369	1,45%	123,30	3,26%	2,26	13/08/2023
Boncar 04-24	TX24	145,016	1,40%	126,00	5,49%	2,82	25/03/2024
Boncar 25	TC25P	29,908	4,00%	296,00	6,23%	3,57	27/04/2025
Boncar 11-26	TX26	645,086	2,00%	101,90	7,50%	4,12	09/11/2026
Boncar 11-28	TX28	9,243	2,25%	100,70	7,38%	4,64	09/11/2028
Disc ARL 05	DICP	10,563	5,8%	2,060	9,53%	5,59	31/12/2033
Par ARL 05	PAP8	2,861	1,77%	790,00	10,85%	9,67	31/12/2038
C-Par ARL 05	CUAP	23,668	3,31%	1188,00	10,24%	10,50	31/12/2045



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Boncar Ago 21	TR21	56,149	1,00%	105,80	43,02%	0,26	05/08/2021
Bocan 22	PR15	2,725	0,00%	81,50	45,98%	0,71	04/10/2022
Boncar Abr 22	AA22	53,625	2,00%	97,50	46,93%	0,76	04/04/2022
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3,708	5,00%	107,29	47,89%	0,58	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	91,70	50,95%	1,62	29/03/2024
CABA TD C23	BDC28	13,262	3,75%	91,51	52,01%	2,02	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	99,60	51,34%	0,82	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	85,95	54,12%	1,83	14/04/2025

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mendoza 2021							
Mendoza 2021	PMJ21	5,219	4,375%	103,85	43,95%	0,14	09/06/2021
Salta 2021							
Salta 2021	SA21	400	5,00%	97,26	57,57%	0,54	22/12/2021

Bond	Code	Amt Out.	Coupon	Price	TNA	MD	Maturity
Sovereign ARS Fixed							
Boncar 5 Oct 21	TO21	62,500	18,20%	91,70	44,28%	0,39	04/10/2021
Boncar 5 Oct 23	TO23	64,150	16,00%	67,24	49,32%	1,45	17/10/2023
Boncar 5 Oct 26	TO26	96,570	15,50%	48,08	51,18%	1,96	19/10/2026

Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
S30A1	47,510	98,51	34,47%	16	30/04/2021
S30I1	52,377	93,37	33,68%	77	30/06/2021
S30I1	14,605	90,57	35,53%	107	30/07/2021
S31G1	8,651	88,31	34,76%	139	31/08/2021
S30S1	40,994	86,75	32,99%	169	30/09/2021

Leposars ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
SA301	16	62,953	1,50%	107,80	0,23%	0,04	30/04/2021
S21Y1	37	58,122	3,50%	114,51	0,89%	0,10	21/05/2021
S3101	77	99,975	2,25%	107,79	0,46%	0,21	30/06/2021
S3101	107	35,362	2,25%	104,85	0,60%	0,29	30/07/2021
S3111	139	11,529	1,75%	101,88	0,67%	0,38	31/08/2021
S3301	169	36,826	2,00%	101,21	0,62%	0,46	30/09/2021

LeCer Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
X21Y1	106,565	119,08	-9,02%	37	21/05/2021
X13S1	6,423	118,72	-3,17%	152	13/09/2021
X28F2	47,290	101,91	4,44%	320	28/02/2022
X31M2	9,162	100,98	0,53%	351	31/03/2022

### 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%	36,47	20,97%	4,76	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	34,13	20,77%	5,08	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	30,15	17,93%	7,83	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	36,88	17,68%	6,77	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	34,74	15,99%	7,61	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	31,14	17,72%	7,02	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%	36,25	21,50%	4,74	09/07/2029
Bonar 30	AL30D	13,509	0,125%	34,65	20,50%	5,09	09/07/2030
Bonar 35	AL35D	19,070	0,125%	30,70	17,72%	7,86	09/07/2035
Bonar 38	AE38D	7,215	0,125%	33,70	19,19%	6,55	09/01/2038
Bonar 41	AL41D	1,496	0,125%	33,50	16,54%	7,49	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%	8,770,00	9,18%	0,62	30/11/2021
Bonte 04-22 - USD Linked	TV22	1,660	0,100%	8,820,00	4,92%	1,03	29/04/2022
Sub-Sovereign USD (3)							
Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	16,20	0,00	0,00	12/05/2021
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%	21,12	0,00	0,00	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	69,76	19,71%	2,72	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	25,75	140,49%	0,64	15/02/2023
Córdoba 26	CO26	272	7,125%	63,40	13,90%	2,13	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	58,82	61,21%	1,04	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	61,06	25,38%	1,19	23/03/2023
PBA24	PBA24	250	9,125%	N.A.	N.A.	N.A.	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	63,64	40,50%	1,49	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	47,82	61,05%	1,38	19/08/2024
La Rioja 25 NYL	RF25	300	9,750%	60,12	44,12%	1,45	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	61,50	22,25%	2,12	19/04/2027

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 24 NYL							
Mun. Cord 24 NYL	AUNCOR2	150	7,875%	58,25	39,41%	1,70	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	65,59	27,48%	1,69	23/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	63,92	32,02%	1,99	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	61,51	27,87%	2,53	09/12/2025
Neuquen 25 NYL**	NQUEN25	366	7,500%	56,76	36,63%	2,00	08/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	59,97	19,51%	3,98	01/06/2027
PR27	PR27	1,750	8,875%	40,58	27,60%	2,86	15/06/2027