

### Rates

Instrumento	TNA	
Caución 7d	31,60%	
Caución 30d	34,75%	07/04/2021
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	34,06%	06/04/2021
TPM - Leliq 7D	38,00%	07/04/2021
Pases Pasivos 7D	36,50%	07/04/2021

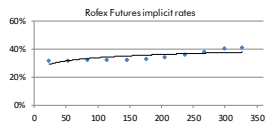
### BCRAA3500 USD \$92,335

Day	%Change	Annualized
9d	0,4%	18%
33d	2,2%	24%
61d	4,9%	29%
90d	8,6%	35%
182d	19,8%	40%
365d	41,9%	42%

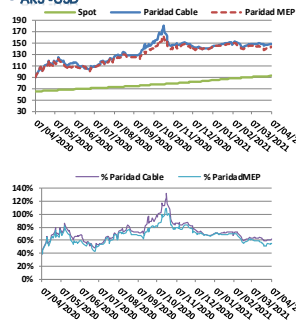
### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	07/04/2021	-	92,33				
DLR042021	30/04/2021	23	94,17	31,6%	94,20	0,0%	1,242
DLR052021	31/05/2021	54	96,69	31,9%	96,70	0,0%	407
DLR062021	30/06/2021	84	99,15	32,1%	98,85	0,3%	307
DLR072021	30/07/2021	114	101,60	32,1%	101,35	0,2%	146
DLR082021	31/08/2021	146	104,28	32,4%	103,75	0,5%	117
DLR092021	30/09/2021	176	107,00	33,0%	106,50	0,5%	71
DLR102021	29/10/2021	205	110,00	34,1%	109,50	0,5%	46
DLR112021	30/11/2021	237	114,10	36,3%	113,75	0,3%	100
DLR122021	31/12/2021	268	118,00	37,9%	117,50	0,4%	50
DLR12022	31/01/2022	299	122,70	40,2%	121,20	1,2%	17
DLR02022	28/02/2022	327	126,50	41,3%	126,50	0,0%	7

2.510



### ARS - USD



	\$	%
Spot	92,335	
Paridad Cable	148,936	61,30%
Paridad MEP	143,766	55,70%

### Bonds

#### Sovereign Bond Inflation Indexed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Boncor 04-21	TX21	199,031	1,40%	139,20	-4,88%	0,03	17/04/2021
LeCer 05-21	TX21Y1	106,565	-	118,40	-8,92%	0,12	21/05/2021
Boncor 07-21	TC21	57,390	2,50%	469,25	-3,20%	0,29	22/07/2021
Boncor 08-21	TX21	221,424	1,00%	149,25	-3,45%	0,33	05/08/2021
Bocan 24	PR13	762	2,00%	724,00	1,03%	1,47	15/03/2024
Boncor 03-22	TX22	262,932	1,20%	140,00	1,87%	0,93	18/03/2022
Boncor 09-22	TX22	209,189	1,30%	132,25	2,14%	1,42	20/09/2022
Boncor 23	TC23	28,300	4,00%	320,00	4,88%	1,80	06/03/2023
Boncor 03-23	TX23	194,973	1,40%	132,00	4,63%	1,90	25/03/2023
Boncor 08-23	TX23	38,369	1,45%	119,96	4,16%	2,26	13/08/2023
Boncor 04-24	TX24	145,016	1,40%	121,95	6,41%	2,82	25/03/2024
Boncor 25	TC25P	29,908	4,00%	276,00	8,04%	3,54	27/04/2025
Boncor 11-26	TX26	645,086	2,00%	99,40	7,93%	4,12	09/11/2026
Boncor 11-28	TX28	9,243	2,25%	94,00	8,75%	4,58	09/11/2028
Disc. ARL 05	DICP	10,563	5,8%	2,020	9,75%	5,58	31/12/2033
Par. ARL 05	PARP	2,861	1,77%	784,00	10,84%	9,69	31/12/2038
C-Par. ARL 05	CUAP	23,668	3,31%	1,125,00	10,71%	10,26	31/12/2045

#### Sovereign ARS Floating Badlar

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Boncor Ago 21	TB21	56,149	1,00%	105,00	44,24%	0,27	05/08/2021
Bocan 22	PR15	2,725	0,00%	80,75	46,68%	0,72	04/10/2022
Boncor Abr 22	AA22	53,625	2,00%	97,00	46,86%	0,78	04/04/2022

#### Sub-Sovereign ARS Floating Badlar

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
CABA TD C20	BDC22	3,708	5,00%	106,10	49,13%	0,59	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	90,70	51,34%	1,63	29/03/2024
CABA TD C23	BDC28	13,962	3,75%	91,06	51,90%	2,04	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	97,76	53,41%	1,83	11/05/2022
PBA TD 2025	PBA25	30,000	3,75%	93,27	55,35%	0,64	31/04/2025

#### Mendoza 2021

Mendoza 2021	PMJ21	5,219	4,375%	102,80	48,44%	0,15	09/06/2021
Salta 2021	SA21	400	5,00%	95,44	60,67%	0,55	22/12/2021

#### Sovereign ARS Fixed

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Boncor 5 Oct 21	TO21	62,500	18,20%	91,20	44,41%	0,40	04/10/2021
Boncor 5 Oct 23	TO23	64,150	16,00%	65,40	51,16%	1,44	17/10/2023
Boncor 5 Oct 26	TO26	96,570	15,50%	47,12	52,07%	1,95	19/10/2026

#### Ledes ARS

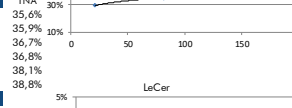
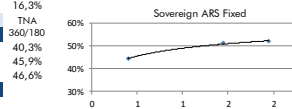
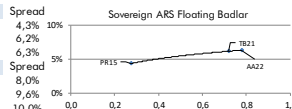
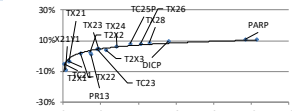
Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
S30A1	47,510	98,33	29,46%	21	30/04/2021
S30I1	52,377	92,76	34,73%	82	30/06/2021
S30I1	14,605	90,14	35,64%	112	30/07/2021
S31G1	8,651	87,10	37,55%	144	31/08/2021
S30S1	40,994	84,40	38,78%	174	30/09/2021

#### Leposas ARS

Leposas ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
SA301	21	62,953	1,50%	107,27	0,35%	0,06	30/04/2021
SI21Y1	42	58,122	3,50%	114,02	0,29%	0,12	21/05/2021
SI301	82	99,975	2,25%	107,29	0,36%	0,22	30/06/2021
SI301	112	35,362	2,25%	104,55	-0,11%	0,31	30/07/2021
SI311	144	11,529	1,75%	101,41	0,60%	0,39	31/08/2021
SI301	174	36,826	2,00%	100,69	0,69%	0,48	30/09/2021

#### LeCer Inflation Indexed

LeCer Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
TX21Y1	106,565	118,40	-8,92%	42	21/05/2021
X1351	6,423	118,24	-3,69%	157	13/09/2021
X28F2	47,290	101,60	0,00%	325	28/02/2022
X31M2	9,162	99,77	1,06%	356	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%	35,62	21,46%	4,75	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	33,27	21,27%	5,07	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	29,42	18,24%	7,79	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	36,35	17,88%	6,75	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	34,10	16,22%	7,57	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	30,47	18,02%	6,97	09/07/2046

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. low USD							
Bonar 1% 29	AL29D	2,194	1,000%	35,79	21,73%	4,74	09/07/2029
Bonar 30	AL30D	13,509	0,125%	34,57	20,49%	5,11	09/07/2030
Bonar 35	AL35D	19,070	0,125%	30,36	17,84%	7,85	09/07/2035
Bonar 38	AE38D	7,215	0,125%	33,45	19,27%	6,55	09/01/2038
Bonar 41	AL41D	1,496	0,125%	33,20	16,64%	7,48	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%	8,660,00	10,47%	0,63	30/11/2021
Bonte 04-22 - USD Linke	TV22	1,660	0,100%	8,760,00	5,27%	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%	15,94	0,00	0,00	07/05/2021
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%	20,56	0,00	0,00	09/05/2021
Córdoba 21 NYL**	CO21D	725	7,125%	69,13	19,97%	2,73	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	25,04	144,05%	0,64	10/02/2023
Córdoba 26	CO26	272	7,125%	62,95	14,17%	2,14	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	57,69	62,74%	1,04	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	79,67	26,70%	1,19	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%	62,83	41,13%	1,50	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	47,13	61,76%	1,38	19/08/2024
La Rioja 25 NYL	RF25	300	9,750%	58,51	45,94%	1,44	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,60	22,88%	2,11	19/04/2027

Mun. Cord 24 NYL	AUNCOR2	150	7,875%	56,78	40,85%	1,70	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	64,38	28,50%	1,68	20/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	62,65	32,95%	1,99	10/02/2025
Rio Negro 25 NYL**	RNR25	300	7,750%	60,07			