

### Rates

Instrumento	TNA	
Caución 7d	32,56%	
Caución 30d	34,74%	22/03/2021
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	34,00%	19/03/2021
TPM - Leliq 7D	38,00%	22/03/2021
Pases Pasivos 7D	36,50%	22/03/2021

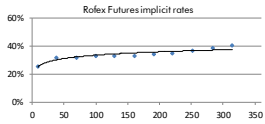
### BCRAA3500 USD \$91,568

7d	0,6%	29%
28d	2,4%	31%
59d	5,8%	36%
90d	10,0%	41%
181d	21,1%	43%
367d	43,6%	44%

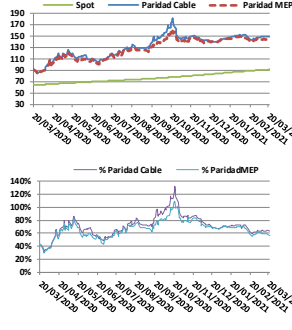
### Rofax - ARS/USD Futures

Futuras	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	22/03/2021	-	91.57				
DLR032021	31/03/2021	9	92.15	25,7%	92.14	0,0%	1.581
DLR042021	30/04/2021	39	94.64	31,4%	94.65	0,0%	531
DLR052021	31/05/2021	70	97.18	31,9%	97.22	0,0%	342
DLR062021	30/06/2021	100	99.75	32,6%	99.83	-0,1%	208
DLR072021	30/07/2021	130	102.25	32,7%	102.35	-0,1%	110
DLR082021	31/08/2021	162	105.00	33,0%	105.10	-0,1%	107
DLR092021	30/09/2021	192	108.10	34,3%	108.10	0,0%	72
DLR102021	29/10/2021	221	115.00	35,0%	111,02	-0,1%	36
DLR112021	30/11/2021	253	110.00	36,9%	115,08	-0,1%	85
DLR122021	31/12/2021	284	119.00	38,5%	119,00	0,0%	37
DLR10222	31/01/2022	315	123,70	40,7%	123,70	0,0%	10

3.118



### ARS - USD

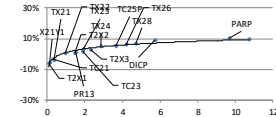


	\$	%
Spot	91,5683	
Paridad Cable	148,914	62,63%
Paridad MEP	143,147	56,33%

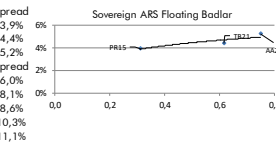
### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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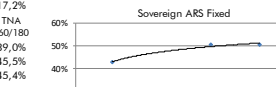
Sovereign Bond Inflation Indexed								
Boncor 04-21	TX21	199.031	1,40%	137,40	-6,01%	0,07	17/04/2021	
Leonor 05-21	X21Y1	106.565	-	116,30	-5,45%	0,16	21/05/2021	
Boncor 07-21	TC21	57.390	2,50%	462,25	-3,06%	0,33	22/07/2021	
Boncor 08-21	TX21	221.424	1,00%	147,35	-3,88%	0,37	05/08/2021	
Bocan 24	PR13	762	2,00%	712,00	1,06%	1,51	15/03/2024	
Boncor 03-22	TX22	262.932	1,20%	139,40	0,59%	0,98	18/03/2022	
Boncor 09-22	TX22	203.782	1,30%	132,45	0,89%	1,47	20/09/2022	
Boncor 23	TC23	28.300	4,00%	333,00	1,72%	1,88	06/03/2023	
Boncor 03-23	TX23	194.973	1,40%	133,00	3,00%	1,95	25/03/2023	
Boncor 08-23	TX23	32.693	1,45%	121,78	2,73%	2,32	13/08/2023	
Boncor 04-24	TX24	145.016	1,40%	123,30	5,35%	2,87	25/03/2024	
Boncor 25	TC25P	29.908	4,00%	300,00	5,12%	3,66	27/04/2025	
Boncor 11-26	TX26	56.520	2,00%	103,10	6,55%	4,20	09/11/2026	
Boncor 11-28	TX28	1.898	2,25%	100,10	6,93%	4,72	09/11/2028	
Disc ARL 05	DICP	10.563	5,8%	2.069	0	8,94%	5,72	31/12/2033
Par ARL 05	PASP	2.861	1,77%	829,00	10,25%	9,65	31/12/2038	
C-Par ARL 05	CUAP	23.668	3,31%	1.200,00	9,86%	10,75	31/12/2045	



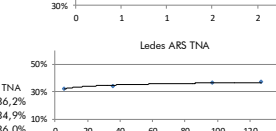
Sovereign ARS Floating Badlar							
Bonar Ago 21	TB21	56.149	1,00%	103,55	43,85%	0,31	05/08/2021
Bonar 22	PR15	3.122	0,00%	100,85	44,40%	0,62	04/10/2022
Bonar Abr 22	AA22	53.625	2,00%	105,25	45,50%	0,75	04/04/2022



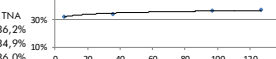
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	105,68	46,63%	0,63	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	100,71	49,35%	1,53	29/03/2024
CABA TD C23	BDC28	13.962	3,75%	92,28	50,07%	2,13	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	96,75	52,37%	0,86	31/03/2022
PBA TD 2025	PBA25	30.000	3,75%	93,90	53,47%	1,70	14/04/2025



Sovereign ARS Fixed							
Mendoza 2021	PMJ21	5.219	4,375%	101,49	46,11%	0,19	09/06/2021
Salta 2021	SA21	400	5,00%	93,07	62,12%	0,59	22/12/2021



Ledes ARS							
SM311		25.087	99,47	32,30%	6	31/03/2021	
S30A1		47.510	96,74	34,11%	36	30/04/2021	
S30L1		52.377	91,23	36,18%	97	30/06/2021	
S30L1		14.605	88,52	37,28%	127	30/07/2021	

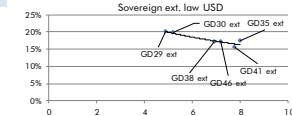


Leposoes ARS							
S31M1	6	72.236	3,20%	115,11	1,29%	0,02	31/03/2021
SA301	36	62.953	1,50%	105,83	-0,71%	0,10	30/04/2021
S21Y1	57	58.122	3,50%	112,42	0,08%	0,16	21/05/2021
S301	97	99.975	2,25%	105,59	0,97%	0,27	30/06/2021
S301	127	35.362	2,25%	102,90	0,39%	0,35	30/07/2021

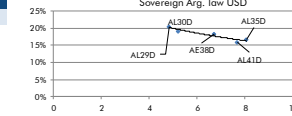


### Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. law USD							
Bonos Int.29 NYL	GD29 ext	2.635	1,000%	37,75	20,00%	4,86	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	35,24	19,88%	5,17	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	31,27	17,31%	7,97	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	37,71	17,20%	6,89	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	35,84	15,45%	7,77	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	32,01	17,17%	7,18	09/07/2046

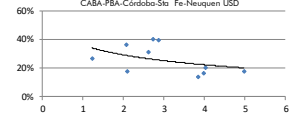


Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.193	1,000%	37,55	20,45%	4,84	09/07/2029
Bonar 30	AL30D	13.007	0,125%	36,41	19,24%	5,21	09/07/2030
Bonar 35	AL35D	18.714	0,125%	32,75	16,72%	8,06	09/07/2035
Bonar 38	AE38D	7.211	0,125%	35,30	18,27%	6,73	09/01/2038
Bonar 41	AL41D	1.491	0,125%	34,85	15,86%	7,68	09/07/2041

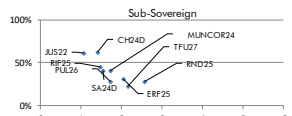


Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linke	TV21	1.766	0,100%	8.725,50	7,48%	0,67	30/11/2021
Bonte 04-22 - USD Linke	TV22	1.660	0,100%	8.820,00	3,62%	1,09	20/04/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	15,82	0,00	0,00	26/04/2021
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%	19,58	0,00	0,00	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	67,93	20,37%	2,76	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	24,37	141,99%	0,66	10/02/2023
Córdoba 26	CO26	272	7,125%	58,90	17,25%	2,08	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	57,48	60,85%	1,08	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	79,20	26,35%	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%	62,50	40,46%	1,54	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	46,24	61,69%	1,42	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	57,88	45,56%	1,48	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,84	22,24%	2,17	19/04/2027



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 24 NYL	AUNCOR2.	150	7,875%	56,31	40,47%	1,73	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	63,94	28,27%	1,72	23/03/2026
Entre Rios 25 NYL	ERF25	500	8,750%	63,29	31,72%	2,04	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	59,80	28,52%	2,56	09/12/2025
Neuquen 25 NYL**	NQUEN25	366	7,500%	56,42	36,00%	2,06	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	58,50	19,92%	4,01	01/06/2027
PR27	PR27	1.750	8,875%	38,50	39,02%	2,86	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	80,75	13,88%	5,85	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	40,44	39,84%	2,73	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	70,59	16,40%	3,98	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	56,90	17,67%	4,97	01/02/2029
Par Bs. As. NYL	BLPD	446	4,000%	35,92	31,28%	2,62	15/05/2035



### (3) Bs. As. Bonds - Restructuring soon - Payments freeze

Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Pan Am 2021	OPN1Y	333	7,875%	98,45	22,64%	0,11	07/05/2021
YPF 2021	YCAFO	1.000	8,500%	99,23	N.A.	N.A.	23/03/2021
Telecom 2021**	LCCAO	466	6,500%	98,23	15,12%	0,21	15/06/2021
Transener 2021**	OTR9Y	101	9,750%	94,47	26,82%	0,35	15/08/2021
CGC 2021**	CPCAO	300	9,500%	86,65			