

### Rates

| Instrumento           | TNA    |            |
|-----------------------|--------|------------|
| Caucción 7d           | 34,27% |            |
| Caucción 30d          | 34,86% | 25/06/2021 |
| BADLAR Priv. (>\$1mm) | 34,06% |            |
| TM20 Priv. (>\$20mm)  | 34,06% | 24/06/2021 |
| TPM - Leliq 7D        | 38,00% | 25/06/2021 |
| Pases Pasivos 7D      | 36,50% | 25/06/2021 |

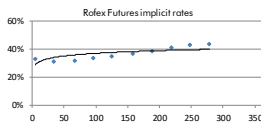
### BCRAA3500 USD \$95,590

| Days | %Change | Annualized |
|------|---------|------------|
| 8d   | 0,2%    | 11%        |
| 35d  | 1,4%    | 15%        |
| 63d  | 2,6%    | 15%        |
| 92d  | 4,2%    | 16%        |
| 184d | 14,7%   | 29%        |
| 365d | 36,3%   | 36%        |

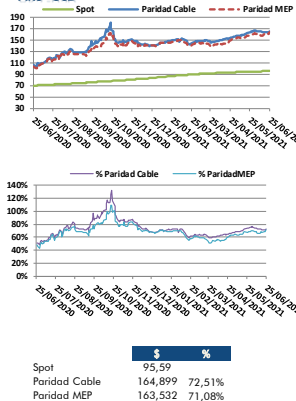
### Rofax - ARS/USD Futures

| Futures   | Maturity   | Days | USD    | Rates | -d1    | Ch     | Op. I |
|-----------|------------|------|--------|-------|--------|--------|-------|
| SPOT      | 25/06/2021 | -    | 95,60  |       |        |        |       |
| DLR062021 | 30/06/2021 | 5    | 96,03  | 32,8% | 96,01  | 0,02%  | 814   |
| DLR072021 | 30/07/2021 | 35   | 98,42  | 30,8% | 98,38  | 0,04%  | 542   |
| DLR082021 | 31/08/2021 | 67   | 101,20 | 31,9% | 101,18 | 0,02%  | 280   |
| DLR092021 | 30/09/2021 | 97   | 104,10 | 33,5% | 104,15 | -0,05% | 239   |
| DLR102021 | 29/10/2021 | 126  | 107,15 | 35,0% | 107,30 | -0,14% | 194   |
| DLR112021 | 30/11/2021 | 158  | 110,90 | 37,0% | 110,65 | 0,23%  | 308   |
| DLR122021 | 31/12/2021 | 189  | 114,75 | 38,7% | 114,65 | 0,09%  | 133   |
| DLR012022 | 31/01/2022 | 220  | 119,10 | 40,8% | 119,00 | 0,08%  | 36    |
| DLR022022 | 28/02/2022 | 248  | 123,45 | 42,9% | 124,00 | -0,44% | 16    |
| DLR032022 | 31/03/2022 | 279  | 127,50 | 43,7% | 127,25 | 0,20%  | 0     |

2.562



### ARS - USD



|               | \$      | %      |
|---------------|---------|--------|
| Spot          | 95,59   |        |
| Paridad Cable | 164,899 | 72,51% |
| Paridad MEP   | 163,532 | 71,08% |

### Bonds

| Bond | Code | Amt Out. | Coupon | Price | YTM | MD | Maturity |
|------|------|----------|--------|-------|-----|----|----------|
|------|------|----------|--------|-------|-----|----|----------|

| Sovereign Bond Inflation Indexed |       |         |       |          |        |       |            |
|----------------------------------|-------|---------|-------|----------|--------|-------|------------|
| Boncor 07-21                     | TC21  | 57.390  | 2,50% | 520,10   | -0,25% | 0,06  | 22/07/2021 |
| Boncor 08-21                     | TX21  | 221.424 | 1,00% | 165,10   | -0,26% | 0,10  | 05/08/2021 |
| Bocoon 24                        | PR13  | 762     | 2,00% | 735,00   | 1,74%  | 1,37  | 15/03/2024 |
| Boncor 03-22                     | TX22  | 262.932 | 1,20% | 156,85   | 2,22%  | 0,71  | 18/03/2022 |
| Boncor 09-22                     | TX22  | 209.189 | 1,30% | 148,20   | 2,38%  | 1,20  | 20/09/2022 |
| Boncor 23                        | TC23  | 28.300  | 4,00% | 375,00   | 2,58%  | 1,61  | 06/03/2023 |
| Boncor 03-23                     | TX23  | 218.924 | 1,40% | 151,00   | 3,88%  | 1,69  | 25/03/2023 |
| Boncor 08-23                     | TX23  | 38.369  | 1,45% | 135,96   | 3,96%  | 2,05  | 13/08/2023 |
| Boncor 04-24                     | TX24  | 145.016 | 1,40% | 143,20   | 5,04%  | 2,62  | 25/03/2024 |
| Boncor 25                        | TC25P | 29.908  | 4,00% | 335,00   | 5,42%  | 3,47  | 27/04/2025 |
| Boncor 11-26                     | TX26  | 645.086 | 2,00% | 115,50   | 6,93%  | 4,01  | 09/11/2026 |
| Boncor 11-28                     | TX28  | 9.243   | 2,25% | 107,95   | 8,11%  | 4,50  | 09/11/2028 |
| Disc. ARL 05                     | DICP  | 10.563  | 5,83% | 2.455,0  | 8,55%  | 5,52  | 31/12/2033 |
| Par. ARL 05                      | PASP  | 2.861   | 1,77% | 856,00   | 10,86% | 9,47  | 31/12/2038 |
| C-Par. ARL 05                    | CUAP  | 23.668  | 3,31% | 1.380,00 | 10,04% | 10,44 | 31/12/2045 |

| Sovereign ARS Floating Badlar |       |        |       |        |        |      |            |
|-------------------------------|-------|--------|-------|--------|--------|------|------------|
| Boncor Ago 21                 | TB21  | 56.149 | 1,00% | 104,75 | 46,08% | 0,09 | 05/08/2021 |
| Bocoon 22                     | PR15  | 2.725  | 0,00% | 87,90  | 46,87% | 0,52 | 04/10/2022 |
| Boncor Abr 22                 | AA22  | 53.625 | 2,00% | 105,70 | 46,91% | 0,58 | 04/04/2022 |
| Boncor Abr 22                 | TB23P | 31.321 | 5,25% | 105,70 | 46,76% | 1,07 | 06/02/2023 |

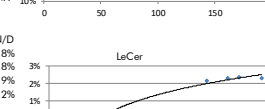
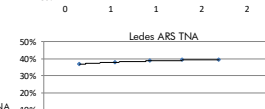
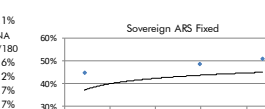
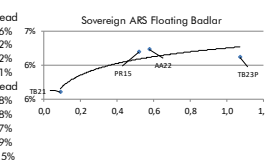
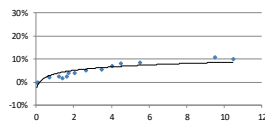
| Sub-Sovereign ARS Floating Badlar |       |        |       |        |        |      |            |
|-----------------------------------|-------|--------|-------|--------|--------|------|------------|
| CABA TD C20                       | BDC22 | 3.708  | 5,00% | 106,64 | 46,39% | 0,45 | 24/01/2022 |
| CABA TD C24                       | BDC24 | 22.614 | 3,25% | 89,82  | 51,71% | 1,57 | 29/03/2024 |
| CABA TD C23                       | BDC28 | 13.262 | 3,75% | 90,96  | 51,63% | 2,05 | 22/02/2028 |
| PBA TD 2022                       | PBY22 | 15.182 | 3,83% | 98,45  | 51,95% | 0,70 | 31/05/2022 |
| PBA TD 2025                       | PBA25 | 30.000 | 3,75% | 94,18  | 54,13% | 1,64 | 14/04/2025 |

| Salto 2021          |      |     |       |       |        |      |            |
|---------------------|------|-----|-------|-------|--------|------|------------|
| Sovereign ARS Fixed | SA21 | 400 | 5,00% | 96,20 | 60,51% | 0,40 | 22/12/2021 |

| Bond            | Code  | Amt Out. | Coupon | Price  | YTM    | MD   | Maturity   | TNA   |
|-----------------|-------|----------|--------|--------|--------|------|------------|-------|
| Boncor 5 Oct 21 | TO21  | 62.500   | 18,20% | 98,90  | 44,86% | 0,22 | 04/10/2021 | 40,6% |
| Boncor 5 May 22 | TY22P | 249.021  | 22,00% | 102,00 | 23,40% | 0,76 | 23/05/2022 | 22,2% |
| Boncor 5 Oct 23 | TO23  | 64.150   | 16,00% | 65,13  | 48,46% | 1,49 | 17/10/2023 | 43,7% |
| Boncor 5 Oct 26 | TO26  | 96.570   | 15,50% | 44,17  | 50,96% | 2,18 | 19/10/2026 | 45,7% |

| Ledes ARS | Amt Out. | Price  | TNA    | Days       | Maturity   |
|-----------|----------|--------|--------|------------|------------|
| S30L1     | 96.977   | 36,74% | 31     | 30/07/2021 |            |
| S31G1     | 30.744   | 93,87  | 37,85% | 43         | 31/08/2021 |
| S30S1     | 8.651    | 91,01  | 38,78% | 93         | 30/09/2021 |
| S29O1     | 50.643   | 88,45  | 39,07% | 122        | 29/10/2021 |
| S30N1     | 11.614   | 85,74  | 39,41% | 154        | 30/11/2021 |

| Lecer ARS Inflation Indexed | Amt Out. | Price  | YTM    | Days | Maturity   |
|-----------------------------|----------|--------|--------|------|------------|
| X1351                       | 62.288   | 130,16 | -0,10% | 76   | 13/09/2021 |
| X2952                       | 117.615  | 112,95 | 2,16%  | 244  | 28/02/2022 |
| X21A2                       | 9.240    | 110,85 | 2,28%  | 275  | 31/03/2022 |
| X18A2                       | 22.256   | 108,17 | 2,36%  | 293  | 18/04/2022 |
| X23Y2                       | 63.650   | 103,15 | 2,29%  | 328  | 23/05/2022 |



### 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% | 38,43     | 20,56% | 4,59 | 09/07/2029 |
| Bonos Int. 30 NYL      | GD30 ext | 16.091   | 0,125% | 36,07     | 20,40% | 4,91 | 09/07/2030 |
| Bonos Int. 35 NYL      | GD35 ext | 20.502   | 0,125% | 31,83     | 17,64% | 7,68 | 09/07/2035 |
| Bonos Int. 38 NYL      | GD38 ext | 11.405   | 0,125% | 37,89     | 17,79% | 6,56 | 09/07/2038 |
| Bonos Int. 41 NYL      | GD41 ext | 10.482   | 0,125% | 35,91     | 15,95% | 7,42 | 09/07/2041 |
| Bonos Int. 46 NYL      | GD46 ext | 2.092    | 0,125% | 32,33     | 17,66% | 6,84 | 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% | 37,45     | 21,69% | 4,57 | 09/07/2029 |
| Bonar 30               | AL30D | 13.509   | 0,125% | 34,99     | 21,15% | 4,84 | 09/07/2030 |
| Bonar 35               | AL35D | 19.070   | 0,125% | 32,06     | 17,58% | 7,69 | 09/07/2035 |
| Bonar 38               | AE38D | 7.215    | 0,125% | 36,20     | 18,59% | 6,44 | 09/07/2038 |
| Bonar 41               | AL41D | 1.496    | 0,125% | 34,75     | 16,47% | 7,31 | 09/07/2041 |

| Bond                          | Code | Amt Out. | Coupon | Price    | YTM   | MD   | Maturity   |
|-------------------------------|------|----------|--------|----------|-------|------|------------|
| Sovereign Arg. law USD Linked |      |          |        |          |       |      |            |
| Bonte 11-21 - USD Linked      | TZV1 | 1.766    | 0,100% | 9.222,00 | 9,04% | 0,41 | 30/11/2021 |
| Bonte 04-22 - USD Linked      | TV22 | 1.704    | 0,100% | 9.297,00 | 3,53% | 0,83 | 29/04/2022 |
| Bonte 11-22 - USD Linked      | TZV2 | 374      | 0,200% | 9.097,43 | 3,78% | 1,41 | 30/11/2022 |

| Sub-Sovereign USD (3) | Code   | Amt Out. | Coupon  | Price* | YTM     | MD         | Maturity   |
|-----------------------|--------|----------|---------|--------|---------|------------|------------|
| Bs. As. 21 NYL        | BP21   | 500      | 10,875% | 19,43  | 0,00    | 28/07/2021 |            |
| CABA, 21 NYL          | CABA21 | 335      | 8,950%  | 0,00   | N.A.    | 19/02/2021 |            |
| Bs. As. PBJ 21 NYL    | PBJ21  | 900      | 9,950%  | 0,00   | N.A.    | 05/06/2021 |            |
| Córdoba 21 NYL**      | CO21D  | 725      | 7,125%  | 76,69  | 16,67%  | 2,63       | 10/12/2025 |
| Bs. As. 23 NYL        | PBF23  | 750      | 6,500%  | 30,63  | 143,06% | 0,51       | 15/02/2023 |
| Córdoba 26            | CO26   | 272      | 7,125%  | 64,65  | 10,73%  | 2,19       | 27/10/2026 |
| Jujuy 27 NYL          | JU27   | 214      | 5,250%  | 64,17  | 25,12%  | 2,61       | 22/03/2027 |
| Sta Fe 23 NYL**       | SF23   | 550      | 7,000%  | 95,29  | 13,43%  | 1,09       | 23/03/2023 |
| BM24                  | PBM24  | 1.250    | 9,125%  | 46,98  | 93,15%  | 0,82       | 16/03/2024 |
| Salta 27 NYL          | SA27   | 357      | 5,000%  | 68,15  | 19,36%  | 3,36       | 01/12/2027 |
| Chaco 24 NYL          | CH24D  | 250      | 9,375%  | 58,40  | 51,32%  | 1,31       | 19/08/2024 |
| La Rioja 25 NYL       | RIF25  | 300      | 9,750%  | 64,90  | 44,10%  | 1,28       | 24/02/2025 |
| T.Fuego 27 NYL        | TFU27  | 190      | 8,950%  | 60,03  | 21,93%  | 2,10       | 19/04/2027 |

| Mun. Cord 27 NYL   | WUNCOR27 | 156 | 2,125% | 61,44 | 20,62% | 3,38 | 29/09/2027 |
|--------------------|----------|-----|--------|-------|--------|------|------------|
| Chubut 30 NYL      | PUL26    | 616 | 7,240% | 76,56 | 13,55% | 3,12 | 26/07/2030 |
| Entre Rios 28 NYL  | ERF25    | 518 | 8,750% | 70,60 | 18,17% | 3,29 | 08/08/2028 |
| Rio Negro 28 NYL** | RNF25    | 320 | 2,750% | 61,24 | 20,73% | 3,42 | 10/03/2028 |
| Neuquen 30 NYL     | NQUEN30  | 377 | 1,250% | 64,24 | 16,51% | 4,21 | 29/04/2030 |
| Córdoba 24 NYL**   | CO24D    | 725 | 7,450% | 67,86 | 16,64% | 3,96 | 01/06/2027 |
| PR27               | PR27     | 500 | 9,875% | 44,66 | 23,85% | 3,11 | 15/03/2027 |
| CABA, 27 NYL       | CABA27   | 890 | 7,500% | 87,29 | 11,38% | 3,88 | 01/06/2027 |
| Bs. As. 28 NYL     | BP28     | 400 | 9,625% | 49,04 | 31,19% | 3,22 | 18/04/2028 |
| Sta Fe 27 NYL**    | SF27D    | 720 | 6,900% | 73,38 | 15,10% | 3,99 | 01/11/2027 |
| Córdoba 27 NYL**   | CO27D    | 250 | 7,125% | 62,03 | 16,69% | 4,79 | 01/02/2029 |
| Par Bs. As. NYL    | BLPD     | 456 | 4,000% | 35,43 | 28,67% | 2,98 | 15/05/2035 |

| (3) Bs. As. Bonds - Restructuring soon - Payments freeze | Corporate USD* | Code | Amt Out. | Coupon | Price  | YTM  | MD         | Maturity |
|--|----------------|------|----------|--------|--------|------|------------|----------|
| Transer 2021**   | OTRX9          | 101  | 9,750%   | 95,97  | 49,31% | 0,10 | 15/08/2021 |          |
| CGC 2021**   | CFCAO          | 300  | 9,500%   | 97,09  | 18,82% | 0,33 | 07/11/2021 |          |
| Gemina 2022**  | GNCLCO         | 500  | 8,750%   | 97,30  | 14,31% | 0,50 | 20/01/2022 |          |
| Edenor 2022**  | ODN99          | 174  | 9,750%   | 86,68  | 23,00% |      |            |          |