

Rates

Instrumento	TNA	
Caución 7d	33,11%	
Caución 30d	34,91%	15/03/2021
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,06%	12/03/2021
TPM - Leliq 7D	38,00%	15/03/2021
Pases Pasivos 7D	36,50%	15/03/2021

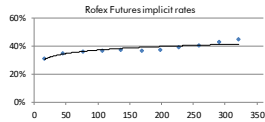
BCRAA3500 USD \$91,067

Day	%Change	Annualized
7d	0,5%	28%
31d	2,9%	34%
59d	6,2%	39%
90d	10,3%	42%
181d	21,1%	43%
367d	44,8%	45%

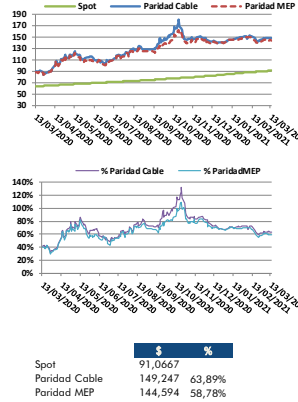
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	15/03/2021	-	91.06				
DLR032021	31/03/2021	16	92.31	31.3%	92.37	-0.1%	1.601
DLR042021	30/04/2021	46	95.08	35.0%	95.21	-0.1%	521
DLR052021	31/05/2021	77	97.94	35.8%	98.11	-0.2%	329
DLR062021	30/06/2021	107	100.81	36.5%	100.94	-0.1%	172
DLR072021	30/07/2021	137	103.70	37.0%	103.80	-0.1%	99
DLR082021	31/08/2021	169	106.65	37.0%	106.85	-0.2%	109
DLR092021	30/09/2021	199	109.65	37.4%	109.90	-0.2%	46
DLR102021	29/10/2021	228	113.30	39.1%	113.50	-0.2%	32
DLR112021	30/11/2021	260	117.30	40.5%	117.50	-0.2%	38
DLR122021	31/12/2021	291	122.20	42.9%	122.25	0.0%	32
DLR12022	31/01/2022	322	126.95	44.7%	127.00	0.0%	9

2.987



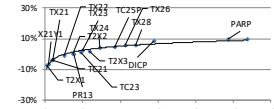
ARS - USD



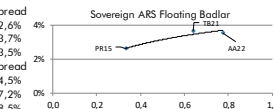
Bonds

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%	136,45	-7,22%	0,09	17/04/2021
Leacor 05-21	X21Y1	106,565	-	115,67	-6,92%	0,18	21/05/2021
Boncor 07-21	TC21	57,390	2,50%	459,50	-3,85%	0,35	22/07/2021
Boncor 08-21	TX21	221,424	1,00%	146,20	-4,07%	0,39	05/08/2021
Bocan 24	PR13	762	2,00%	715,00	0,15%	1,54	15/03/2024
Boncor 03-22	TX22	262,932	1,20%	141,00	-0,92%	1,00	18/03/2022
Boncor 09-22	TX23	303,782	1,30%	134,05	-0,13%	1,49	20/09/2022
Boncor 23	TC23	28,300	4,00%	334,50	0,97%	1,90	06/03/2023
Boncor 03-23	TX23	194,973	1,40%	135,70	2,12%	1,97	25/03/2023
Boncor 08-23	TX23	32,693	1,45%	123,96	1,53%	2,36	13/08/2023
Boncor 04-24	TX24	145,016	1,40%	128,15	3,88%	2,89	25/03/2024
Boncor 25	TC25P	29,908	4,00%	305,00	4,37%	3,70	27/04/2025
Boncor 11-26	TX26	56,520	2,00%	105,75	5,67%	4,25	09/11/2026
Boncor 11-28	TX28	1,898	2,25%	103,60	5,95%	4,79	09/11/2028
Disc ARL 05	DICP	10,563	5,85%	2,100	0,47%	5,90	31/12/2033
Par ARL 05	PASP	2,861	1,77%	838,00	10,01%	9,73	31/12/2038
C-Par ARL 05	CUAP	23,668	3,31%	1176,00	9,95%	10,72	31/12/2045



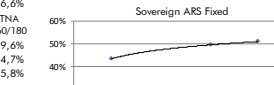
Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56,149	1,00%	103,20	42,03%	0,33	05/08/2021
Boncor 22	PR15	3,122	0,00%	100,50	43,44%	0,64	04/10/2022
Boncor Abr 22	AA22	53,625	2,00%	105,75	43,29%	0,77	04/04/2022



Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3,708	5,00%	105,85	44,59%	0,66	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	101,14	48,20%	1,56	29/03/2024
CABA TD C23	BDC28	13,962	3,75%	91,74	49,85%	2,15	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	99,28	47,11%	0,90	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	94,77	51,99%	1,75	14/04/2025



Sovereign ARS Fixed							
Mendoza 2021	PMJ21	5,219	4,375%	100,80	45,13%	0,21	09/06/2021
Salta 2021	SA21	400	5,00%	102,03	61,21%	0,55	22/12/2021



Ledes ARS							
SM311		25,087		98,71	33,96%	14	31/03/2021
S30A1		47,510		96,00	34,54%	44	30/04/2021
S30L1		52,377		90,61	36,04%	105	30/06/2021
S30L1		14,605		87,88	37,30%	135	30/07/2021

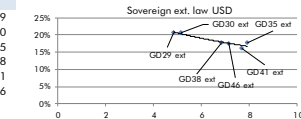


Leposoes ARS							
S31M1	14	72,236	3,20%	114,25	0,05%	0,04	31/03/2021
SA301	44	62,953	1,50%	105,18	-1,88%	0,12	30/04/2021
S21Y1	65	58,122	3,50%	111,73	-0,83%	0,18	21/05/2021
S3101	105	99,975	2,25%	105,20	-0,62%	0,29	30/06/2021
S3101	135	35,362	2,25%	102,51	-0,78%	0,37	30/07/2021

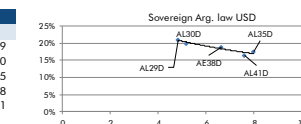


Bonds

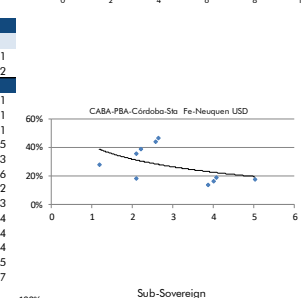
Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. law USD							
Bonos Int. 29 NYL	GD29 ext	2,635	1,000%	36,38	20,74%	4,84	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	33,97	20,57%	5,16	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	30,11	17,78%	7,92	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	36,23	17,77%	6,83	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	34,31	16,01%	7,67	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	31,21	17,50%	7,13	09/07/2046



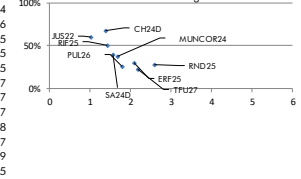
Sovereign Arg. law USD							
Bond 1% 29							
Bonar 30	AL29D	2,193	1,000%	36,48	21,01%	4,83	09/07/2029
Bonar 31	AL30D	13,079	0,125%	34,96	20,01%	5,19	09/07/2030
Bonar 35	AL35D	18,714	0,125%	30,95	17,43%	7,97	09/07/2035
Bonar 38	AE38D	7,211	0,125%	33,65	18,99%	6,65	09/01/2038
Bonar 41	AL41D	1,491	0,125%	33,45	16,39%	7,59	09/07/2041



Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linke							
TV21		1,766	0,100%	8,690,00	7,02%	0,69	30/11/2021
Bonte 04-22 - USD Linke							
TV22		1,660	0,100%	8,910,00	2,10%	1,11	29/04/2022
Sub-Sovereign USD (3)							
Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity	
Bs. As. 21 NYL	BP21	500	10,875%	15,11	0,00	19/04/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	09/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	16,12	0,00	19/04/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	67,78	20,30%	2,78	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	20,19	180,53%	0,59	15/02/2023
Córdoba 26	CO26	272	7,125%	58,00	17,86%	2,08	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	61,74	59,73%	1,03	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	61,27	27,51%	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%	62,20	40,25%	1,56	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	43,00	67,19%	1,39	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	54,37	49,97%	1,44	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,47	22,33%	2,18	19/04/2027



Mun. Cord 24 NYL							
AUNCOR2.		150	7,875%	62,42	37,47%	1,68	23/09/2024
Chubut 26 NYL							
PUL26		650	7,750%	66,40	25,54%	1,81	23/07/2026
Entre Rios 25 NYL							
ERF25		500	8,750%	65,16	29,81%	2,00	10/02/2025
Rio Negro 25 NYL**							
RND25		300	7,750%	59,68	28,36%	2,58	09/12/2025
Neuquen 25 NYL							
NQUEN25		366	7,500%	56,71	35,35%	2,09	28/04/2025
Córdoba 24 NYL**							
CO24D		510	7,450%	60,71	18,82%	4,07	01/06/2027
PRJ27		1,750	8,875%	32,61	46,34%	2,63	15/06/2027
CABA, 27 NYL							
CABA27		890	7,500%	80,63	13,84%	3,87	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	62,47	44,07%	2,57	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	70,25	16,44%	4,00	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	57,63	17,32%	5,01	01/02/2029
Par Bs. As. NYL	BLPD	446	4,000%	30,45	38,86%	2,21	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%	98,33	21,27%	0,13	07/05/2021
YPF 2021	YCAFO	1,000	8,500%	99,24	69,63%	0,01	23/03/2021
Telecom 2021**	LCCAO	466	6,500%	98,11	14,91%	0,23	15/06/2021
Transener 2021**	OTR9Y	101	9,750%	94,62	25,44%	0,37	15/08/2021
CGC 2021**	CPCA0	300	9,500%	87,01	36,11%	0,52	07/11/2021
Genma 2022**	GNCL0	500	8,750%	89,01	25,11%	0,73	0