

### Rates

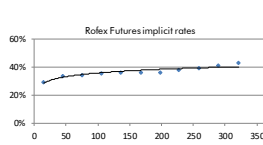
Instrumento	TNA	
Caución 7d	33,11%	
Caución 30d	34,91%	15/03/2021
BADLAR Priv. (>\$1mm)	34,00%	
TM20 Priv. (>\$20mm)	33,69%	15/03/2021
TPM - Leliq 7D	38,00%	16/03/2021
Pases Pasivos 7D	36,50%	16/03/2021

### BCRAA3500 USD \$91,135

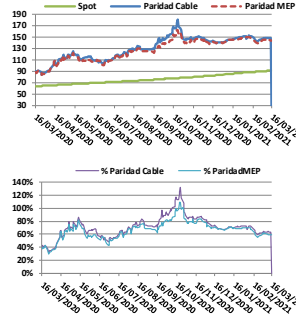
Day	%Change	Annualized
7d	0,5%	28%
32d	2,9%	33%
60d	6,3%	38%
90d	10,3%	42%
181d	21,1%	43%
365d	44,6%	45%

### Rofax - ARS/USD Futures

Futuras	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	16/03/2021	-	91,13				
DLR032021	31/03/2021	15	92,22	29,1%	92,31	-0,1%	1,598
DLR042021	30/04/2021	45	94,89	33,5%	95,08	-0,2%	516
DLR052021	31/05/2021	76	97,64	34,3%	97,94	-0,3%	346
DLR062021	30/06/2021	106	100,47	35,3%	100,81	-0,3%	201
DLR072021	30/07/2021	136	103,40	36,1%	103,70	-0,3%	101
DLR082021	31/08/2021	168	106,25	36,0%	106,65	-0,4%	111
DLR092021	30/09/2021	198	109,10	36,4%	109,65	-0,5%	57
DLR102021	29/10/2021	227	112,65	38,0%	113,30	-0,6%	32
DLR112021	30/11/2021	259	116,30	38,9%	117,30	-0,9%	45
DLR122021	31/12/2021	290	121,00	41,3%	122,20	-1,0%	32
DLR10222	31/01/2022	321	125,75	43,2%	126,95	-0,9%	9



### ARS - USD

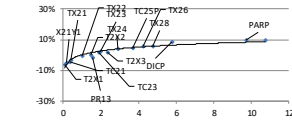


	\$	%
Spot	91,135	
Paridad Cable	#IDIV/OI	#IDIV/OI
Paridad MEP	144,605	58,67%

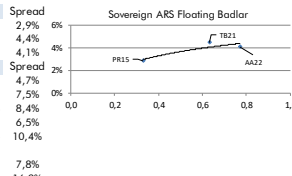
### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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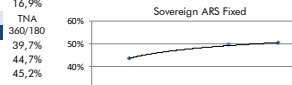
Sovereign Bond Inflation Indexed							
Boncar 04-21	TX21	199,031	1,40%	136,45	-6,00%	0,09	17/04/2021
Leocar 05-21	X21Y1	106,565	-	115,41	-5,06%	0,18	21/05/2021
Boncar 07-21	TC21	57,390	2,50%	461,00	-4,40%	0,35	22/07/2021
Boncar 08-21	TX21	221,424	1,00%	146,10	-3,59%	0,39	05/08/2021
Bocan 24	PR13	762	2,00%	735,00	-1,53%	1,56	15/03/2024
Boncar 03-22	TX22	262,932	1,20%	139,50	-0,31%	1,00	18/03/2022
Boncar 09-22	TX22	203,782	1,30%	134,05	-0,04%	1,49	20/09/2022
Boncar 23	TC23	28,300	4,00%	300,00	1,76%	1,89	06/03/2023
Boncar 03-23	TX23	194,973	1,40%	136,00	2,07%	1,97	25/03/2023
Boncar 08-23	TX23	32,693	1,45%	122,63	2,05%	2,35	13/08/2023
Boncar 04-24	TX24	145,016	1,40%	127,50	4,11%	2,89	25/03/2024
Boncar 25	TC25P	29,908	4,00%	305,00	4,41%	3,69	27/04/2025
Boncar 11-26	TX26	56,520	2,00%	105,90	5,67%	4,25	09/11/2026
Boncar 11-28	TX28	1,898	2,25%	103,55	5,99%	4,78	09/11/2028
Disc ARL 05	DICP	10,563	5,85%	2,100	0,50%	5,79	31/12/2033
Par ARL 05	PASP	2,861	1,77%	838,00	10,03%	9,72	31/12/2038
C-Par ARL 05	CUAP	23,668	3,31%	1176,00	9,96%	10,71	31/12/2045



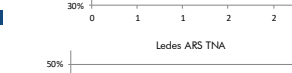
Sovereign ARS Floating Badlar							
Bonar Ago 21	TB21	56,149	1,00%	103,20	42,48%	0,33	05/08/2021
Bonar 22	PR15	3,122	0,00%	100,10	44,53%	0,63	04/10/2022
Bonar Abr 22	AA22	53,625	2,00%	105,40	44,09%	0,77	04/04/2022



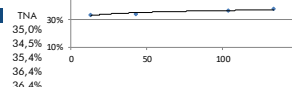
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3,708	5,00%	105,85	44,88%	0,66	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	100,84	48,63%	1,55	29/03/2024
CABA TD C23	BDC28	13,962	3,75%	91,97	49,85%	2,15	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	99,36	47,23%	0,90	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	94,29	52,56%	1,74	14/04/2025



Sovereign ARS Fixed							
Mendoza 2021	PMJ21	5,219	4,375%	100,32	48,98%	0,20	09/06/2021
Salta 2021	SA21	400	5,00%	102,01	61,67%	0,55	22/12/2021



Ledes ARS							
SM311		25,087	98,82	33,41%	13	31/03/2021	
S30A1		47,510	96,13	34,19%	43	30/04/2021	
S30L1		52,377	90,62	36,31%	104	30/06/2021	
S30L1		14,605	87,76	38,00%	134	30/07/2021	

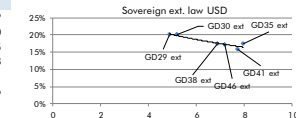


Lepases ARS							
S31M1		13	72,236	3,20%	114,37	-0,15%	0,04
SA301		43	62,953	1,50%	105,20	-1,23%	0,12
S21Y1		64	58,122	3,50%	111,79	-0,62%	0,18
S3101		104	99,975	2,25%	105,23	-0,38%	0,28
S3101		134	35,362	2,25%	102,62	-0,82%	0,37

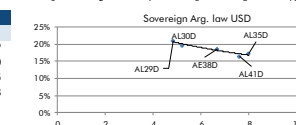


### Bonds

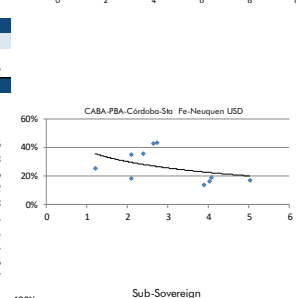
Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. law USD							
Bonos Int.29 NYL	GD29 ext	2,635	1,000%	37,29	20,21%	4,86	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,125%	34,81	20,07%	5,18	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	0,125%	30,86	17,45%	7,97	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	0,125%	36,94	17,47%	6,87	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	0,125%	35,06	15,71%	7,73	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	0,125%	31,83	17,21%	7,19	09/07/2046



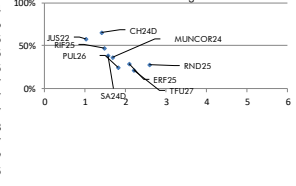
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2,193	1,000%	36,65	20,92%	4,83	09/07/2029
Bonar 30	AL30D	13,079	0,125%	35,40	19,76%	5,20	09/07/2030
Bonar 35	AL35D	18,714	0,125%	31,29	17,29%	7,99	09/07/2035
Bonar 38	AE38D	7,211	0,125%	34,25	18,71%	6,68	09/01/2038
Bonar 41	AL41D	1,491	0,125%	33,49	16,38%	7,59	09/07/2041



Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linke	TZV1	1,766	0,100%	8,690,00	7,16%	0,69	30/11/2021
Bonte 04-22 - USD Linke	TV22	1,660	0,100%	8,780,00	3,54%	1,10	20/04/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	15,40	0,00	20/04/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	19/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	17,70	0,00	09/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	68,13	20,11%	2,78	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	22,08	159,88%	0,63	15/02/2023
Córdoba 26	CO26	272	7,125%	58,00	17,89%	2,08	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	62,60	58,22%	1,03	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	63,29	25,28%	1,20	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%	63,22	39,12%	1,57	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	44,09	65,05%	1,40	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	56,52	46,88%	1,48	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	61,54	21,48%	2,21	19/04/2027



Mun. Cord 24 NYL							
AUNCOR2		150	7,875%	63,00	36,89%	1,68	23/09/2024
Chubut 26 NYL	PUL26	650	7,750%	67,19	24,85%	1,82	23/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	65,98	29,17%	2,10	10/02/2025
Rio Negro 25 NYL**	RND25	300	7,750%	60,44	27,84%	2,59	09/12/2025
Neuquen 25 NYL	NQUEN25	366	7,500%	57,40	34,73%	2,09	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	60,18	19,07%	4,06	01/06/2027
RFP27	RFP27	1,750	8,875%	34,50	43,33%	2,73	15/03/2027
CABA, 27 NYL	CABA27	890	7,500%	81,53	13,54%	3,88	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	37,95	42,32%	2,64	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	71,21	16,09%	4,01	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	58,26	17,10%	5,02	01/02/2029
Par Bs.As. NYL	BLPD	446	4,000%	32,68	35,34%	2,39	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%	99,05	15,42%	0,13	07/05/2021
YPF 2021	YCAFO	1,000	8,500%	99,64	39,87%	0,21	23/03/2021
Telecom 2021**	LCCA0	466	6,500%	98,39	13,69%	0,23	15/06/2021
Transener 2021**	OTR9R	101	9,750%	95,53	22,68%	0,37	15/08/2021
CGC 2021**	CPCA0	300	9,500%	88,72	32,15%	0,53	07/11/2021
Genma 2022**	GNCL0	500	8,750%	89,75	23,93%	0,73	20/07/2022
Edenor 2022**	ODN9R	176	9,750%	83,91	23,37%	1,30	25/10/2022
Clisa 2023**	CUSO	300	9,500%	38,42			