

Rates

Instrumento	TNA	
Caución 7d	31,42%	30/03/2021
Caución 30d	32,91%	
BADLAR Priv. (>\$1mm)	33,75%	29/03/2021
TM20 Priv. (>\$20mm)	33,25%	
TPM - Leliq 7D	38,00%	30/03/2021
Pases Pasivos 7D	36,50%	30/03/2021

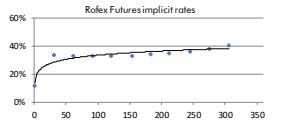
BCRAA3500 USD \$91,958

Day	%Change	Annualized
8d	0,4%	19%
32d	2,4%	27%
60d	5,3%	32%
90d	9,3%	38%
181d	20,7%	42%
365d	42,6%	43%

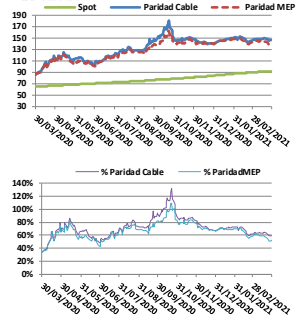
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	30/03/2021	-	91.96				
DLR032021	31/03/2021	1	91.99	11.9%	92.00	0.0%	1.682
DLR042021	30/04/2021	31	94.60	33.8%	94.49	0.1%	665
DLR052021	31/05/2021	62	97.09	32.8%	96.98	0.1%	394
DLR062021	30/06/2021	92	99.60	33.0%	99.58	0.0%	288
DLR072021	30/07/2021	122	102.10	33.0%	102.10	0.0%	138
DLR082021	31/08/2021	154	104.85	33.2%	104.85	0.0%	118
DLR092021	30/09/2021	184	107.80	34.2%	108.00	-0.2%	75
DLR102021	29/10/2021	213	110.50	34.5%	111.00	-0.5%	40
DLR112021	30/11/2021	245	114.40	36.4%	114.75	-0.3%	91
DLR122021	31/12/2021	276	118.50	38.2%	119.00	-0.4%	46
DLR10222	31/01/2022	307	123.25	40.5%	123.75	-0.4%	12

3.548



ARS - USD

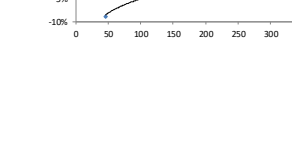
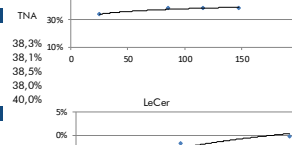
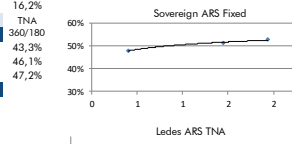
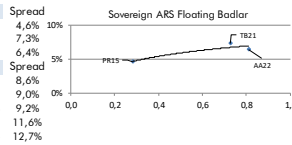
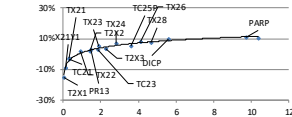


	\$	%
Spot	91,9583	
Paridad Cable	146,5	59,31%
Paridad MEP	140,391	52,67%

Bonds

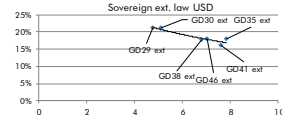
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Boncar 04-21	TX21	199,031	1,40%	138,95	-15,41%	0,04	17/04/2021
Leocar 05-21	X21Y1	106,565	-	117,70	-8,86%	0,13	21/05/2021
Boncar 07-21	TC21	57,390	2,50%	466,00	-3,05%	0,30	22/07/2021
Boncar 08-21	TX21	221,424	1,00%	147,95	-2,79%	0,34	05/08/2021
Bocoon 24	PR13	762	2,00%	700,00	2,88%	1,47	15/03/2024
Boncar 03-22	TX22	262,932	1,20%	138,90	1,96%	0,94	18/03/2022
Boncar 09-22	TX22	209,189	1,30%	132,00	1,78%	1,44	20/09/2022
Boncar 23	TC23	38,300	4,00%	329,00	2,91%	1,83	06/03/2023
Boncar 03-23	TX23	194,973	1,40%	129,25	5,37%	1,90	25/03/2023
Boncar 08-23	TX23	38,369	1,45%	121,29	3,34%	2,28	13/08/2023
Boncar 04-24	TX24	145,016	1,40%	120,10	6,69%	2,82	25/03/2024
Boncar 25	TC25P	29,908	4,00%	300,00	5,42%	3,62	27/04/2025
Boncar 11-26	TX26	645,086	2,00%	98,30	8,01%	4,13	09/11/2026
Boncar 11-28	TX28	9,243	2,25%	99,00	7,42%	4,66	09/11/2028
Disc-ARL 05	DICP	10,563	5,83%	1,996,0	9,82%	5,58	31/12/2033
Par-ARL 05	PARP	2,861	1,77%	788,00	10,70%	9,73	31/12/2038
C-Par ARL 05	CUAP	23,668	3,31%	1,135,00	10,53%	10,36	31/12/2045

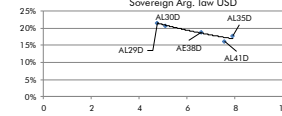


Bonds

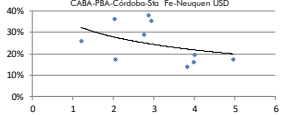
Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. low USD							
Bonos Int.29 NYL	GD29 ext	2.635	1,000%	35,97	21,19%	4,77	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	33,47	21,09%	5,09	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	29,73	18,07%	7,83	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	36,51	17,78%	6,78	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	34,41	16,07%	7,61	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	30,72	17,87%	7,01	09/07/2046



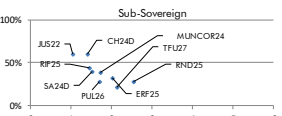
Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. low USD							
Bonos 1% 29	AL29D	2.194	1,000%	35,80	21,67%	4,75	09/07/2029
Bonar 30	AL30D	13.509	0,125%	34,29	20,62%	5,11	09/07/2030
Bonar 35	AL35D	19.070	0,125%	30,69	17,66%	7,89	09/07/2035
Bonar 38	AE38D	7.215	0,125%	34,00	18,97%	6,60	09/01/2038
Bonar 41	AL41D	1.496	0,125%	33,90	16,31%	7,56	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%	8.605,00	10,88%	0,64	30/11/2021
Bonte 04-22 - USD Linke	TV22	1.660	0,100%	8.630,00	6,30%	1,05	29/04/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	16,01	0,00	0,00	03/05/2021
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%	20,59	0,00	0,00	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	68,87	20,05%	2,74	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	25,60	13,07%	0,66	15/02/2023
Córdoba 26	CO26	272	7,125%	59,20	17,23%	2,05	27/10/2026
Jujuy 22 NYL	JUS22	210	8,625%	58,58	60,31%	1,06	20/09/2022
Sta Fe 23 NYL**	SF23D	250	7,000%	80,36	25,66%	1,21	23/03/2023
PBM24	PBM24	1.250	9,125%	N.A.	N.A.	N.A.	16/03/2024
Salta 24 NYL	SA24D	350	9,125%	63,50	40,02%	1,52	08/07/2024
Chaco 24 NYL	CH24D	250	9,375%	47,59	60,43%	1,40	19/08/2024
La Rioja 25 NYL	RF25	300	9,750%	59,31	64,49%	1,46	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	61,54	21,96%	2,15	19/04/2027



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 24 NYL							
AUNCOR2.	150	7,875%	57,98	39,17%	1,72	23/09/2024	
Chubut 26 NYL	PUL26	650	7,750%	64,91	27,77%	1,71	23/07/2026
Entre Rios 25 NYL	ERF25	500	8,750%	63,62	31,90%	2,02	10/02/2025
Rio Negro 25 NYL**	RNF25	300	7,750%	61,29	27,76%	2,55	09/12/2025
Neuquen 25 NYL	NQUEN25	366	7,500%	56,89	36,06%	2,03	28/04/2025
Córdoba 24 NYL**	CO24D	510	7,450%	59,60	19,57%	4,00	01/06/2027
RF27	RF27	1.750	8,875%	39,89	37,98%	2,87	15/06/2027
CABA. 27 NYL	CABA27	870	7,500%	81,13	13,85%	8,82	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	45,87	35,06%	2,92	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	71,77	16,07%	3,97	01/11/2027
Córdoba 27 NYL**	CO27D	450	7,125%	57,88	17,41%	4,96	01/02/2029
Par Bs.As. NYL	BLPD	446	4,000%	38,25	28,97%	2,75	15/05/2035



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
Corporate USD*							
Pan Am 2021	OPN1Y	333	7,875%	99,04	20,16%	0,08	07/05/2021
Telecom 2021**	LCCA0	466	6,500%	99,16	11,16%	0,18	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,68	23,97%	0,32	15/08/2021
CGC 2021**	CFCA0	300	9,500%	89,66	31,87%	0,49	07/11/2021
Gemina 2022**	GNCL0	500	8,750%	89,78	24,85%	0,69	20/01/2022
Edenor 2022**	ODN09	174	7,500%	84,70	23,04%	1,26	25/03/2022
AYSA 2022**	AYSA23	500	6,625%	49,59	59,75%	1,29	01/02/2023
Clisa 2023**	CUSC0	300	9,500%	38,25	74,94%	1,38	20/07/2023
Tepetrol 2022**	TTIC10	500	4,875%	98,21	10,95%	1,53	12/12/2022
YPF 2024	YFPU0	1.325	8,750%	79,89	22,65%	1,66	04/04/2024
IRSA Prop. 2023**	RPC20	360	8,750%	85,52	18,60%	1,68	23/03/2023
Cresud 2023	CSD00	113	6,500%	93,50	18,20%	1,69	16/02/2023
YPF 03-2025	YMC6E	543	8,750%	82,23	20,09%	1,72	23/03/2025
Albanesi 2023**	GMFR0	336	9,625%	66,56	33,26%	1,74	27/07/2023
Pampa 2023**	PTST0	491	7,375%	92,75	11,33%	2,00	21/07/2023
Arcor 2023**	RCC90	500	6,000%	95,26	8,52%	2,02	06/07/2023
AA2000 2027**	AEAR0	375	6,875%	77,67	18,58%	2,19	01/02/2027
CGC 2022**	CFP10	197	9,500%	74,88	22,99%	2,19	08/03/2022
AES Arg. G. 2024**	AECA0	300	7,750%	79,81	17,72%	2,32	02/02/2024
Raghsa 2024**	RA310	120	7,250%	90,07	11,60%	2,55	21/03/2024
Capek 2024**	CAC20	389	6,875%	88,52	11,67%	2,60	15/05/2024
Telecom 2025**	TLCS0	300	8,000%	89,90	12,12%	2,73	06/08/2025
YPF 2025	YCA60	1.500	8,500%	70,55	19,61%	3,18	28/07/2025
TGS 2025**	TSC20	500	6,750%	86,91	11,78%	3,74	02/05/2025
Telecom 2026**	TLIC10	400	8,000%	88,85	11,11%	4,05	18/07/2026
Galicia 2026**	BYC20	250	2,250%	89,50	10,12%	4,14	19/07/2026
Macro 2026**	BACA0	400	6,750%	80,90	11,79%	4,31	04/11/2026
YPF 2027	YCAM0	1.000	6,950%	61,09	18,08%	4,34	21/07/2027
Pampa 2027**	MGC						