

### Rates

Instrumento	TNA	
Caucción 7d	34,00%	12/10/2021
Caucción 30d	34,55%	
BADLAR Priv. (>\$1mm)	34,13%	7/10/2021
TM20 Priv. (>\$20mm)	34,00%	
TFM - Leliga 7D	38,00%	12/10/2021
Pases Pasivos 7D	36,50%	12/10/2021

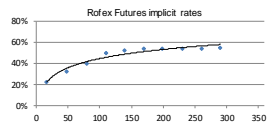
### BCRA A3500 USD \$99,100

Days	00%Change	Annualized
11d	0,3%	11%
32d	1,0%	12%
61d	2,1%	13%
92d	3,1%	13%
183d	7,0%	14%
368d	28,5%	29%

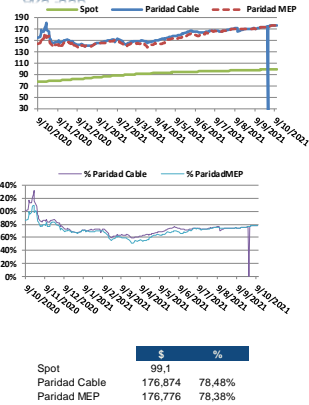
### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	12/10/2021	-	99,10				
DLR102021	29/10/2021	17	100,13	22,3%	100,31	-0,18%	1,390
DLR112021	30/11/2021	49	103,36	32,0%	103,55	-0,18%	822
DLR122021	31/12/2021	80	107,79	40,0%	108,01	-0,20%	578
DLR12022	31/12/2022	111	114,03	49,5%	114,30	-0,24%	413
DLR022022	28/2/2022	139	118,66	51,8%	118,85	-0,16%	335
DLR032022	31/3/2022	170	123,91	53,8%	124,00	-0,07%	185
DLR042022	29/4/2022	199	128,35	54,1%	128,45	-0,08%	28
DLR052022	31/5/2022	231	132,90	53,9%	133,00	-0,08%	18
DLR062022	30/6/2022	261	137,50	54,2%	137,26	0,17%	11
DLR072022	29/7/2022	290	142,00	54,5%	141,61	0,28%	8

Rofex Futures implicit rates 3.789



### ARS - USD

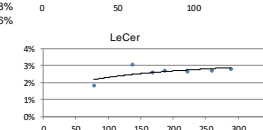
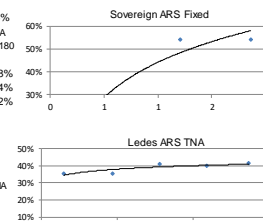
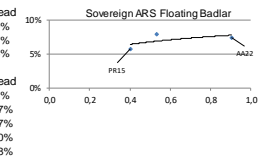
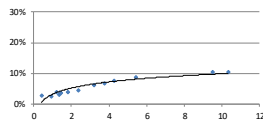


	\$	%
Spot	99,1	
Paridad Cable	176,874	78,48%
Paridad MEP	176,776	78,38%

### Bonds

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed								
Bocoon 24	PR13	762	2,00%	724,77	3,97%	1,20	15/3/2024	
Boncor 03-22	TX22	262,932	1,20%	173,88	2,91%	0,42	18/3/2022	
Boncor 09-22	TX2	209,189	1,30%	164,63	2,46%	0,92	20/9/2022	
Boncor 23	TC23	28,300	4,00%	409,53	3,03%	1,34	6/3/2023	
Boncor 03-23	TX23	218,924	1,40%	169,19	3,56%	1,41	25/3/2023	
Boncor 08-23	TX3	38,369	1,45%	152,00	3,83%	1,78	13/8/2023	
Boncor 03-24	TX4	145,016	1,40%	161,73	4,63%	2,36	25/3/2024	
Boncor 04-25	TC25P	29,908	4,00%	369,06	2,30%	3,16	27/4/2025	
Boncor 11-26	TX6	645,086	2,00%	131,50	6,81%	3,73	9/11/2026	
Boncor 11-28	TX8	9,243	2,25%	125,32	7,60%	4,24	9/11/2028	
Disc ARL 05	DIOP	10,563	5,83%	2,667,9	8,80%	5,39	31/12/2033	
Par ARL 05	PARP	2,861	1,77%	1,037,95	10,50%	9,46	31/12/2038	
C-Par ARL 05	CIAP	23,668	3,31%	1,447,76	10,53%	10,30	31/12/2045	
Sovereign ARS Floating Badlar								
Bocoon 22	PR15	1,930	0,00%	57,61	49,31%	0,53	4/10/2022	
Bonar Abr 22	A22	53,625	2,00%	99,40	46,32%	0,40	4/4/2022	
Bonar Abr 22	TB23P	31,321	5,25%	99,40	48,58%	0,90	6/2/2023	
Sub-Sovereign ARS Floating Badlar								
CABA TD C20	BDC22	3,708	5,00%	109,20	43,39%	0,23	24/1/2022	
CABA TD C24	BDC24	22,614	3,25%	90,70	52,99%	1,45	29/3/2024	
CABA TD C23	BDC28	13,262	3,75%	89,96	54,48%	1,93	22/2/2028	
PBA TD 2022	PBY22	15,182	3,83%	101,21	52,09%	0,50	31/5/2022	
PBA TD 2025	PBA25	30,000	3,75%	84,89	55,94%	1,71	14/4/2025	
Salta 2021	SA21	400	5,00%	101,67	49,92%	0,17	22/12/2021	
Sovereign ARS Fixed								
Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity	
Bonle \$ May 22	TY22P	249,021	22,00%	107,07	26,34%	0,49	23/5/2022	
Bonle \$ Oct 23	TO23	64,150	16,00%	89,91	54,29%	1,21	17/10/2023	
Bonle \$ Oct 26	TO26	96,570	15,50%	47,51	54,00%	1,86	19/10/2026	
Ledes ARS								
S2901		189,857		98,57	35,33%	15	29/10/2021	
S30N1		119,573		95,66	35,23%	47	30/11/2021	
S31D1		181,347		92,01	40,61%	78	31/12/2021	
S31E2		155,630		89,31	40,06%	109	31/12/2022	
S29F2		52,402		85,56	41,30%	137	28/2/2022	
Lepases ARS								
SO291		15	61,711	2,75%	119,00	0,68%	0,04	29/10/2021
SN301		47	22,712	3,00%	108,34	-0,14%	0,13	30/11/2021
Lecar ARS Inflation Indexed								
X31D1		121,945		110,56	1,85%	78	31/12/2021	
X29F2		192,468		125,88	3,08%	137	28/2/2022	
X31M2		107,562		123,84	2,58%	168	31/3/2022	
X18A2		137,598		120,82	2,69%	186	18/4/2022	
X23Y2		178,119		115,16	2,64%	221	23/5/2022	
X30J2		153,534		108,92	2,68%	259	30/6/2022	
X29L2		88,656		104,38	2,79%	288	29/7/2022	



### Bonds

Bond	Code	Amt. Out.	Coupon	Price (1)	YTM	MD	Maturity
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Sovereign ext. law USD							
Bonos Int.29 NYL	GD29 ext	2,635	1,000%	38,06	21,98%	4,37	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	21,74%	4,60	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20,502	1,125%	31,98	18,13%	7,36	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11,405	2,000%	38,75	17,99%	6,28	9/7/2038
Bonos Int. 41 NYL	GD41 ext	10,462	2,500%	36,95	15,90%	7,18	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2,092	1,125%	32,76	18,07%	6,51	9/7/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2,194	1,000%	37,65	22,43%	4,35	9/7/2029
Bonar 30	AL30D	13,509	0,500%	36,17	21,62%	4,60	9/7/2030
Bonar 35	AL35D	19,070	1,125%	33,60	17,54%	7,45	9/7/2035
Bonar 38	AE38D	7,215	2,000%	37,50	18,80%	6,16	9/7/2038
Bonar 41	AL41D	1,496	2,500%	36,89	16,19%	7,12	9/7/2041

Sovereign Arg. law USD Linked							
Bonle 11-21 - USD Linker	TZ11	1,766	0,100%	9,782,00	11,05%	0,13	30/11/2021
Bonle 04-22 - USD Linker	TV22	1,704	0,100%	10,410,00	-8,55%	0,55	29/4/2022
Bonle 11-22 - USD Linker	TZV2	374	0,200%	10,450,88	-4,35%	1,14	30/11/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	21,46	0,00	0,00	11/11/2021
CABA 21 NYL	CABA21	335	8,950%	0,00	N.A.	N.A.	19/2/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	0,00	N.A.	N.A.	9/6/2021
Córdoba 21 NYL**	CO21D	725	7,125%	64,60	27,18%	2,17	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	0,71	#####	0,00	15/2/2023
Córdoba 26	CO26	272	7,125%	62,70	10,30%	2,07	27/10/2026
Juliy 27 NYL	JUS22	214	5,750%	62,80	27,32%	2,40	22/3/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	93,23	16,31%	0,83	23/3/2023
Bs. As. 24 NYL	PBF24	1,250	9,125%	0,71	N.A.	N.A.	16/3/2024
Salta 27 NYL	SA24D	357	5,000%	72,28	19,11%	3,10	11/2/2027
Chaco 24 NYL	CH24D	250	9,375%	62,46	48,82%	1,19	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	67,41	43,61%	1,13	24/2/2025
T.Fuego 27 NYL	TFU27	190	8,950%	35,54	60,03%	1,21	19/4/2027

Mun. Cord 27 NYL							
Mun. Cord 27 NYL	MUNCOR27	156	4,500%	62,49	20,93%	3,19	29/9/2027
Chubut 30 NYL	PUL26	613	7,240%	77,89	13,09%	2,95	26/7/2030
Entre Rios 28 NYL	ERF25	518	8,750%	63,42	22,49%	3,98	8/8/2028
Rio Negro 28 NYL**	RND25	320	4,875%	62,02	21,11%	3,24	10/3/2028
Neuquen 30 NYL	NUNEN30	377	1,250%	70,00	15,40%	4,00	29/4/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,87	17,53%	3,66	16/6/2027
Bs. As. 24 NYL**	PBF24	500	8,750%	2,60	3346,46%	0,02	15/6/2027
CABA 27 NYL	CABA27	890	7,500%	93,63	10,26%	3,64	16/2/2027
Bs. As. 28 NYL	BP28	400	9,625%	4,71	50611,02%	0,00	18/4/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	79,51	13,98%	3,76	11/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	48,64	23,14%	4,27	1/2/2029
Par Bs. As. NYL	BPLD	456	4,000%	1,55	#####	0,00	15/5/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze  
Corporate USD\*

Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Transener 2021**	OTRX9	101	9,750%	100,22	N.A.	N.A.
CGC 2021**	CPCAO	300	9,500%	100,07	8,18%	0,06
Garrinea 2022**	GNCLC	500	8,750%	99,37	15,52%	0,25
Edenor 2022**	ODNXX	176	9,750%	90,16	21,92%	0,86
AYSA 2023**	AYSA23	500	6,625%	56,37	67,78%	0,92
Clisa 2023**	CLISA	300	9,500%	44,76	78,74%	1,11
tecpetrol 2022**	TTIC10	500	4,875%	100,15	4,79%	1,10
YPF 2024	YPCUO	1,325	8,750%	90,03	17,11%	1,31
IRSA Prop. 2023**	RPC20	360	8,750%	95,86	12,34%	1,30
Cresud 2023	CSDOO	113	6,500%	99,00	8,30%	1,23
YPF 03-2025	YMCEO	N.A.	8,750%	91,20	14,49%	1,62
Albanesi 2023**	GMFRO	336	9,625%			