

Rates

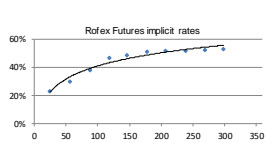
Instrumento	TNA	
Caución 7d	33.50%	4/10/2021
Caución 30d	33.00%	
BADLAR Priv. (>\$1mm)	34.19%	1/10/2021
TM20 Priv. (>\$20mm)	34.00%	
TFM - Leliga 7D	38.00%	4/10/2021
Pases Pasivos 7D	36.50%	4/10/2021

BCRA A3500 USD \$98,885

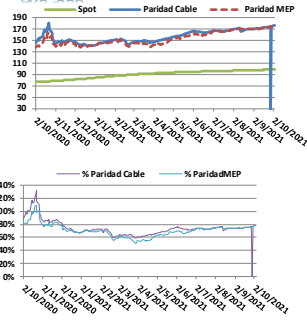
Days	00%Change	Annualized
7d	0.2%	12%
31d	1.0%	12%
61d	2.1%	13%
94d	3.2%	13%
187d	7.5%	15%
367d	28.5%	29%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	4/10/2021	-	98.89				
DLR102021	29/10/2021	25	100.42	22.7%	100.49	-0.07%	1.353
DLR112021	30/11/2021	57	103.48	29.8%	103.50	-0.02%	781
DLR122021	31/12/2021	88	107.86	37.6%	108.01	-0.14%	554
DLR012022	31/1/2022	119	113.97	46.8%	114.05	-0.07%	300
DLR022022	28/2/2022	147	118.22	48.6%	118.35	-0.11%	227
DLR032022	31/3/2022	178	123.49	51.0%	123.75	-0.21%	159
DLR042022	29/4/2022	207	128.00	51.9%	128.50	-0.39%	22
DLR052022	31/5/2022	239	132.54	52.0%	133.10	-0.42%	18
DLR062022	30/6/2022	269	136.80	52.0%	137.55	-0.55%	9
DLR072022	29/7/2022	298	141.60	52.9%	142.10	-0.35%	8



ARS - USD



	\$	%
Spot	98.885	
Paridad Cable	175.984	77.97%
Paridad MEP	175.888	77.87%

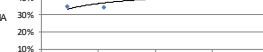
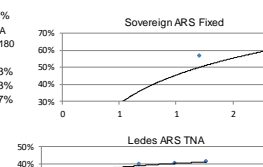
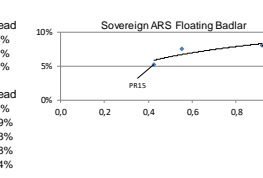
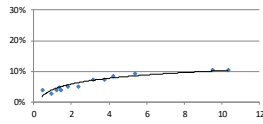
Bonds

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							

Bocoon 24	PR13	762	2.00%	719.58	4.09%	1.22	15/3/2024
Boncor 03-22	TX22	262.932	1.20%	172.11	4.00%	0.44	18/3/2022
Boncor 09-22	TX22	209.189	1.30%	162.99	2.95%	0.94	20/9/2022
Boncor 23	TC23	28.300	4.00%	397.00	4.91%	1.35	6/3/2023
Boncor 03-23	TX23	218.924	1.40%	167.58	3.84%	1.43	25/3/2023
Boncor 08-23	TX3	38.369	1.45%	148.04	5.01%	1.79	13/8/2023
Boncor 03-24	TX4	145.016	1.40%	158.99	5.11%	2.37	25/3/2024
Boncor 04-25	TC25P	29.908	4.00%	354.25	7.33%	3.16	27/4/2025
Boncor 11-26	TX6	645.086	2.00%	128.54	7.26%	3.73	9/11/2026
Boncor 11-28	TX8	9.243	2.25%	120.00	8.50%	4.22	9/11/2028
Disc ARL 05	DIOP	10.563	5.83%	2.5783	9.33%	5.35	31/12/2033
Par ARL 05	PARP	2.861	1.77%	1.0262	10.55%	9.48	31/12/2038
C-Par ARL 05	CIAP	23.668	3.31%	1.440.15	10.52%	10.33	31/12/2045

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Bocoon 22	PR15	1.930	0.00%	57.23	48.79%	0.55	4/10/2022
Bonar Abr 22	A22	53.625	2.00%	98.78	45.66%	0.42	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	98.78	49.35%	0.92	6/2/2023
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5.00%	108.37	43.27%	0.25	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	89.53	53.31%	1.46	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	88.96	53.80%	1.97	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	99.35	54.51%	0.51	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	92.70	56.74%	1.55	14/4/2025
Salta 2021	SA21	4.00	5.00%	100.66	50.69%	0.19	22/12/2021

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity	
Sovereign ARS Fixed								
Bonle \$ May 22	TY22P	249.021	22.00%	106.25	26.89%	0.51	23/5/2022	
Bonle \$ Oct 23	TO23	64.150	16.00%	66.71	56.59%	1.21	17/10/2023	
Bonle \$ Oct 26	TO26	96.570	15.50%	45.78	55.81%	1.83	19/10/2026	
Ledes ARS								
S29O1		189.857	97.87	34.52%	23	29/10/2021	50.3%	
S30N1		119.573	95.10	34.16%	55	30/11/2021	49.7%	
S31D1		181.347	91.46	39.63%	86	31/12/2021		
S31E2		155.630	88.54	40.37%	117	31/1/2022		
S28F2		52.402	85.85	41.48%	145	28/2/2022		
Lepases ARS								
SO291		23	61.711	2.75%	118.17	-0.64%	0.06	29/10/2021
SN301		55	22.712	3.00%	107.67	-1.14%	0.15	30/11/2021
Lecer ARS Inflation Indexed								
X31D1		121.945	109.71	2.85%	86	31/12/2021		
X29F2		192.468	124.86	3.73%	145	28/2/2022		
X31M2		107.562	122.67	3.43%	176	31/3/2022		
X18A2		137.598	119.84	3.21%	194	18/4/2022		
X23Y2		178.119	114.30	2.96%	229	23/5/2022		
X30J2		153.534	108.54	2.40%	267	30/6/2022		
X29L2		88.656	103.35	3.35%	296	29/7/2022		



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%	38.06	21.89%	4.39	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0.500%	35.87	21.64%	4.62	9/7/2030
Bonos Int. 33 NYL	GD35 ext	20.502	1.125%	31.98	18.09%	7.39	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2.000%	38.75	17.95%	6.31	9/1/2038
Bonos Int. 41 NYL	GD41 ext	10.462	2.500%	36.95	15.88%	7.21	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1.125%	32.76	18.03%	6.54	9/7/2046

Bond	Code	Amt. Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1.000%	38.15	21.99%	4.39	9/7/2029
Bonar 30	AL30D	13.509	0.500%	36.87	21.07%	4.65	9/7/2030
Bonar 35	AL35D	19.070	1.125%	34.37	17.17%	7.52	9/7/2035
Bonar 38	AE38D	7.215	2.000%	37.80	18.59%	6.21	9/12/2038
Bonar 41	AL41D	1.496	2.500%	37.10	16.06%	7.17	9/7/2041

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonle 11-21 - USD Linker	TZ11	1.766	0.100%	9750.00	10.18%	0.15	30/11/2021
Bonle 04-22 - USD Linker	TV22	1.704	0.100%	10340.00	-7.48%	0.57	29/4/2022
Bonle 11-22 - USD Linker	TZV2	374	0.200%	10344.34	-3.59%	1.16	30/11/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10.875%	21.68	0.00	0.00	5/11/2021
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%	64.49	2.20	10/12/2025	
Bs. As. 23 NYL**	PBF23	750	6.500%	0.61	#####	0.00	15/2/2023
Córdoba 26	CO26	272	7.125%	62.20	10.59%	2.09	27/10/2026
Juliy 27 NYL**	JUS22	214	5.750%	62.68	27.17%	2.42	22/3/2027
Sta Fe 23 NYL**	SF23D	250	7.000%	93.26	15.85%	0.85	23/3/2023
Bs. As. 24 NYL**	PBM24	1.250	9.125%	0.51	N.A.	N.A.	16/3/2024
Salta 27 NYL**	SA27D	357	5.000%	72.73	18.76%	3.13	11/2/2027
Chaco 24 NYL	CH24D	250	9.375%	62.91	47.26%	1.22	19/8/2024
La Rioja 25 NYL	RIF25	300	9.750%	1.14	#####	0.00	24/2/2025
T.Fuego 27 NYL	TFU27	190	8.950%	35.39	59.42%	1.24	19/4/2027

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 27 NYL							
MUNCOR27		156	4.500%	63.07	20.48%	3.23	29/9/2027
Chubut 30 NYL							
PUL26		613	7.240%	77.74	13.06%	2.97	26/7/2030
Entre Rios 28 NYL							
ERF25		518	8.750%	63.31	22.39%	3.00	8/8/2028
Rio Negro 28 NYL**							
RND25		320	4.875%	61.91	21.03%	3.26	10/3/2028
Neuquen 30 NYL							
NQUEN60		377	1.250%	70.48	15.14%	4.04	29/4/2030
Córdoba 24 NYL**							
CO24D		725	7.450%	69.40	17.20%	3.89	16/6/2027
Bs. As. 27 NYL**							
CO27		500	7.875%	2.43	3254.47%	0.02	15/6/2027
CABA 27 NYL**							
CABA27		890	7.500%	93.99	10.09%	3.67	16/2/2027
Bs. As. 28 NYL**							
BP28		400	9.625%	4.49	13110.06%	0.00	18/4/2028
Sta Fe 27 NYL**							
SF27D		250	6.900%	80.28	13.63%	3.80	11/11/2027
Córdoba 27 NYL**							
CO27D		725	7.125%	48.53	23.08%	4.29	1/2/2029
Par Bs. As. NYL							
BPLD		456	4.000%	1.46	#####	0.00	15/5/2035

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
Corporate USD*							
Transener 2021**	OTRX9	101	9.750%	S/D	N.A.	N.A.	15/8/2021
CGC 2021**	GPCAO	300	9.500%	100.84	-0.25%	0.09	7/11/2021
Garrneta 2022**	GNCLC	500	8.750%	99.01	12.52%	0.27	20/11/2022
Edenor 2022**	ODNX9	176	9.750%	91.18	20.35%	0.89	25/10/2022
AYSA 2023**	AYSA23	500	6.625%	56.95	65.28%	0.95	1/2/2023
Clisa 2023**	CLISO	300	9.500%	45.49	76.06%	1.14	20/2/2023
receptrol 2022**	TTIC10	500	4.875%	100.17	4.77%	1.12	12/12/2022
YPF 2024	YPCUO	1.325	8.750%	90.33	16.73%	1.34	4/4/2024
IRSA Prop. 2023**	RPC20	360	8.750%	96.84	11.49%	1.32	23/3/2023
Cresud 2023	CSDOO	113	6.500%	105.00	3.43%	1.25	16/2/2023
YPF 03-2025	YMCEO	N.A.	8.750%	91.55	14.18%	1.64	23/3/2025
Albanesi 2023**	GMFRO	336	9.625%	80.53	24.80%	1.47	27/7/2023
Pampa 2023**	PTSTO	491	3.75%	98.96	8.17%	1.62	21/7/2023
Ancor 2023**	RC90	500	6.000%	98.80	6.85%	1.61	6/7/2023
AA2000 2027**	AERAD	375	8.875%	85.99	14.19%	2.15	1/2/2027
CGC 2025**							