

Rates

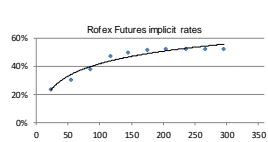
Instrumento	TNA	
Caucción 7d	34.00%	6/10/2021
Caucción 30d	34.65%	
BADLAR Priv. (>\$1mm)	34.08%	
TM20 Priv. (>\$20mm)	33.75%	5/10/2021
TFM - Leliga 7D	38.00%	6/10/2021
Pases Pasivos 7D	36.50%	6/10/2021

BCRA A3500 USD \$98,922

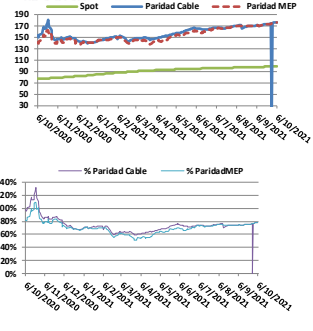
Days	00%Change	Annualized
7d	0.2%	11%
30d	1.0%	12%
61d	2.1%	12%
92d	3.1%	12%
183d	7.2%	14%
365d	28.3%	28%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	6/10/2021	--	98.92				
DLR102021	29/10/2021	23	100.38	23.4%	100.38	0.00%	1.383
DLR112021	30/11/2021	55	103.43	30.2%	103.41	0.02%	824
DLR122021	31/12/2021	86	107.77	38.0%	107.68	0.08%	557
DLR012022	31/1/2022	117	114.01	47.6%	113.81	0.18%	397
DLR022022	28/2/2022	145	118.45	49.7%	117.94	0.43%	263
DLR032022	31/3/2022	176	123.55	51.6%	123.06	0.40%	176
DLR042022	29/4/2022	205	127.89	52.1%	127.50	0.31%	23
DLR052022	31/5/2022	237	132.39	52.1%	132.00	0.30%	18
DLR062022	30/6/2022	267	136.65	52.1%	136.26	0.29%	11
DLR072022	29/7/2022	296	141.00	52.5%	140.45	0.39%	8



ARS - USD



	\$	%
Spot	98.9217	
Paridad Cable	176.43	78.35%
Paridad MEP	176.333	78.26%

Bonds

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
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Bocon 24	PR13	762	2.00%	723.00	3.88%	1.20	15/3/2024
Boncor 03-22	TX22	262.932	1.20%	172.67	3.77%	0.42	18/3/2022
Boncor 09-22	TX22	209.189	1.30%	163.89	2.58%	0.92	20/9/2022
Boncor 23	TC23	28.300	4.00%	407.79	3.05%	1.35	6/3/2023
Boncor 03-23	TX23	218.924	1.40%	168.80	3.48%	1.42	25/3/2023
Boncor 08-23	TX3	38.369	1.45%	151.21	3.93%	1.78	13/8/2023
Boncor 03-24	TX4	145.016	1.40%	161.53	4.53%	2.36	25/3/2024
Boncor 04-25	TC25P	29.908	4.00%	367.15	6.25%	3.17	27/4/2025
Boncor 11-26	TX6	645.086	2.00%	131.18	6.77%	3.73	9/11/2026
Boncor 11-28	TX8	9.243	2.25%	124.49	7.67%	4.24	9/11/2028
Disc ARL 05	DIOP	10.563	5.83%	2.6422	8.92%	5.38	31/12/2033
Par ARL 05	PARP	2.861	1.77%	1.019	10.66%	9.44	31/12/2038
C-Par ARL 05	CIAP	23.668	3.31%	1.41556	10.73%	10.21	31/12/2045

Sovereign ARS Floating Badlar							
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Bocon 22	PR15	1.930	0.00%	58.08	46.78%	0.54	4/10/2022
Bonar Abr 22	A22	53.625	2.00%	99.36	45.78%	0.41	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	99.36	48.08%	0.91	6/2/2023

Sub-Sovereign ARS Floating Badlar							
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CABA TD C20	BDC22	3.708	5.00%	109.09	42.86%	0.24	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	90.00	53.50%	1.45	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	88.89	54.37%	1.94	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	100.20	54.17%	0.50	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	84.86	55.78%	1.72	14/4/2025
Salta 2021	SA21	4.000	5.00%	101.36	50.67%	0.17	22/12/2021

Sovereign ARS Fixed							
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Bonle \$ May 22	TY22P	249.021	22.00%	106.91	26.40%	0.50	23/5/2022
Bonle \$ Oct 23	TO23	64.150	16.00%	68.58	54.53%	1.21	17/10/2023
Bonle \$ Oct 26	TO26	98.570	15.50%	45.93	56.08%	1.81	19/10/2026

Ledes ARS							
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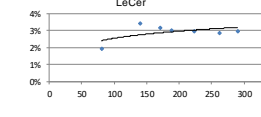
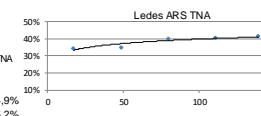
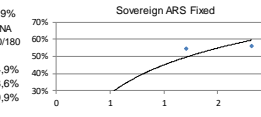
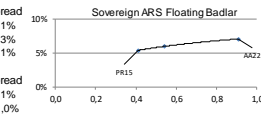
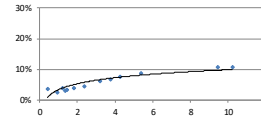
S2901		189.857		98.43	34.18%	17	29/10/2021
S30N1		119.573		95.55	34.72%	49	30/11/2021
S31D1		181.347		91.96	39.90%	80	31/12/2021
S31E2		155.630		89.11	40.17%	111	31/12/2022
S28F2		52.402		86.37	41.43%	139	28/2/2022

Lepasas ARS							
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SO291		17	61.711	2.75%	118.83	-0.41%	0.05
SN301		49	22.712	3.00%	108.20	-0.65%	0.13

Lecer ARS Inflation Indexed							
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X31D1		121.945		110.16	1.92%	80	31/12/2021
X29F2		192.468		125.29	3.42%	139	28/2/2022
X31M2		107.562		123.10	3.14%	170	31/3/2022
X18A2		137.598		120.22	3.01%	188	18/4/2022
X23Y2		178.119		114.54	2.96%	223	23/5/2022
X30J2		153.534		108.42	2.86%	261	30/6/2022
X29L2		88.656		103.88	2.97%	290	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	21.96%	4.38	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0.500%	35.87	21.71%	4.60	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1.125%	31.98	18.12%	7.37	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2.000%	38.75	17.98%	6.29	9/1/2038
Bonos Int. 41 NYL	GD41 ext	10.462	2.500%	36.95	15.90%	7.19	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1.125%	32.76	18.06%	6.52	9/7/2046

Sovereign Arg. law USD							
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Bonar 1% 29	AL29D	2.194	1.000%	38.00	22.17%	4.37	9/7/2029
Bonar 30	AL30D	13.509	0.500%	36.38	21.46%	4.61	9/7/2030
Bonar 35	AL35D	19.070	1.125%	33.10	17.75%	7.42	9/7/2035
Bonar 38	AE38D	7.215	2.000%	37.35	18.85%	6.16	9/10/2038
Bonar 41	AL41D	1.496	2.500%	36.90	16.18%	7.13	9/7/2041

Sovereign Arg. law USD Linked							
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Bonle 11-21 - USD Link	TZ11	1.766	0.100%	9735.00	13.09%	0.13	30/11/2021
Bonle 04-22 - USD Link	TV22	1.704	0.100%	10310.00	-7.14%	0.55	29/4/2022
Bonle 11-22 - USD Link	TZV2	374	0.200%	10392.89	-4.01%	1.14	30/11/2022

Sub-Sovereign USD (3)							
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Bs. As. 21 NYL	BP21	500	10.875%	21.68	0.00	9/11/2021	
CABA 21 NYL	CABA21	335	8.950%	0.00	N.A.	19/2/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9.950%	0.00	N.A.	9/6/2021	
Córdoba 21 NYL**	CO21D	725	7.125%	64.57	27.13%	2.18	10/12/2025
Bs. As. 23 NYL	PBF23	750	6.500%	0.69	#####	0.00	15/2/2023
Córdoba 26	CO26	272	7.125%	63.90	9.32%	2.11	27/10/2026
Juliy 27 NYL	JUS22	214	5.750%	62.77	27.28%	2.40	22/3/2027
Sta Fe 23 NYL**	SF23D	250	7.000%	93.50	15.83%	0.83	23/3/2023
Bs. As. 24 NYL	PBF24	1.250	9.125%	0.66	N.A.	N.A.	16/3/2024
Salta 27 NYL	SA27D	357	5.000%	72.97	18.74%	3.11	11/2/2027
Chaco 24 NYL	CH24D	250	9.375%	63.06	47.66%	1.21	19/8/2024
La Rioja 25 NYL	RIF25	300	9.750%	1.30	#####	0.00	24/2/2025
T.Fuego 27 NYL	TFU27	190	8.950%	35.50	59.88%	1.22	19/4/2027

Mun. Cord 27 NYL							
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Mun. Cord 27 NYL	MUNCOR27	156	4.500%	63.29	20.47%	3.21	29/9/2027
Chubut 30 NYL	PUL26	613	7.240%	77.85	13.09%	2.95	26/7/2030
Entre Rios 28 NYL	ERF25	518	8.750%	63.39	22.46%	2.99	8/8/2028
Rio Negro 28 NYL**	RND25	320	4.875%	61.99	21.09%	3.25	10/3/2028
Neuquen 30 NYL	NJEN30	377	1.250%	70.50	15.20%	4.02	29/4/2030
Córdoba 24 NYL**	CO24D	725	7.450%	69.46	17.26%	3.67	1/6/2027
Bs. As. 27 NYL**	PBF27	500	9.750%	2.56	3316.31%	0.02	15/6/2027
CABA 27 NYL	CABA27	890	7.500%	94.25	10.06%	3.65	16/2/2027
Bs. As. 28 NYL	BP28	400	9.625%	4.65	29923.88%	0.00	18/4/2028
Sta Fe 27 NYL**	SF27D	250	6.900%	80.11	13.75%	3.78	11/11/2027
Córdoba 27 NYL**	CO27D	725	7.125%	48.62	23.13%	4.27	1/2/2029
Par Bs. As. NYL	BPLD	456	4.000%	1.52	#####	0.00	15/5/2035

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

