

### Rates

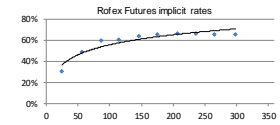
Instrumento	TNA	
Cautión 7d	29.90%	5/11/2021
Cautión 30d	33.50%	
BADLAR Priv. (>\$1mm)	34.19%	
TM20 Priv. (>\$20mm)	33.81%	4/11/2021
TFM - Leliqu 7D	38.00%	5/11/2021
Pases Pasivos 7D	36.50%	5/11/2021

### BCRA A3500 USD \$99.947

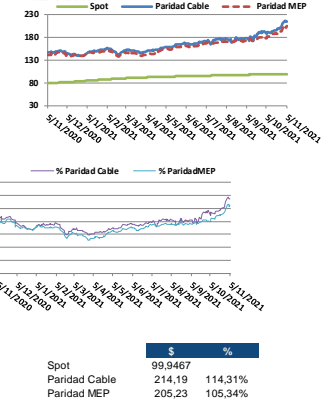
Days	00%Change	Annualized
7d	0.2%	12%
31d	1.1%	12%
63d	2.1%	12%
92d	3.2%	13%
184d	6.6%	13%
365d	26.4%	26%

### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	5/11/2021	-	99.95				
DLR112021	30/11/2021	25	102.04	30.6%	102.05	-0.01%	1.997
DLR122021	31/12/2021	56	107.40	48.6%	107.41	-0.01%	1.116
DLR012022	31/1/2022	87	114.10	59.4%	114.10	0.00%	775
DLR022022	28/2/2022	115	119.09	60.8%	119.10	-0.01%	694
DLR032022	31/3/2022	146	125.35	63.5%	125.32	0.02%	427
DLR042022	29/4/2022	175	131.31	65.4%	131.15	0.12%	74
DLR052022	31/5/2022	207	137.40	66.1%	136.75	0.48%	26
DLR062022	30/6/2022	237	143.00	66.3%	142.30	0.49%	18
DLR072022	29/7/2022	266	147.70	65.6%	147.30	0.27%	15
DLR082022	31/8/2022	299	153.30	65.2%	153.00	0.20%	2



### ARS - USD



	\$	%
Spot	99.9467	
Paridad Cable	214.19	114.31%
Paridad MEP	205.23	105.34%

### Bonds

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

Boncor 24	PR13	473	2.00%	727.89	2.99%	1.17	15/3/2024
Boncor 03-22	TX22	277.922	1.20%	179.77	1.45%	0.35	18/3/2022
Boncor 09-22	TX22	342.185	1.30%	171.72	0.78%	0.86	20/9/2022
Boncor 23	TC23	28.300	4.00%	428.82	1.86%	1.28	6/3/2023
Boncor 03-23	TX23	286.479	1.40%	177.32	2.19%	1.35	25/3/2023
Boncor 08-23	TX23	289.867	1.45%	160.69	2.25%	1.72	13/8/2023
Boncor 03-24	TX24	333.254	1.40%	172.18	3.16%	2.30	25/3/2024
Boncor 04-25	TC25P	29.908	4.00%	373.83	6.08%	3.16	27/4/2025
Boncor 11-26	TX26	66.300	2.00%	134.98	6.61%	3.71	9/11/2026
Boncor 11-28	TX28	9.243	2.25%	127.57	7.59%	4.23	9/11/2028
Dis-ARL 05	DICP	10.563	5.83%	2.766.5	8.71%	5.33	31/12/2033
Par-ARL 05	PARP	2.861	1.77%	1.108.85	10.13%	9.47	31/12/2038
C-Par ARL 05	CIAP	23.668	3.31%	1.573.41	10.03%	10.49	31/12/2045

Sovereign ARS Floating Badlar	BP +						
Boncor 22	PR15	1.930	0.00%	58.92	51.04%	0.47	4/10/2022
Bonar Abr 22	AA22	53.625	2.00%	101.60	48.33%	0.34	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	101.60	47.41%	0.93	6/2/2023

Sovereign ARS Fixed	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonle \$ May 22	TY22P	249.021	22.00%	108.85	26.87%	0.43	23/5/2022
Bonle \$ Oct 23	TO23	64.150	16.00%	60.32	58.17%	1.28	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15.50%	38.49	57.69%	2.08	19/10/2026

Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
SN011	119.573	97.98	35.85%	21	30/11/2021
SN1D1	213.492	94.75	38.92%	52	31/12/2021
S31E2	168.831	91.58	40.44%	83	31/1/2022
S28F2	98.337	88.64	42.16%	111	28/2/2022
S31M2	76.800	85.62	43.17%	142	31/3/2022

Lepases ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
SN301	21	22.712	3.00%	110.95	1.80%	0.06	30/11/2021

Lecer ARS Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
X31D1	37.641	114.58	-3.92%	52	31/12/2021
X28F2	192.468	129.87	2.12%	111	28/2/2022
X31M2	107.562	127.79	1.68%	142	31/3/2022
X18A2	137.598	125.14	1.06%	160	18/4/2022
X23A2	178.119	119.56	0.83%	195	23/5/2022
X30J2	187.954	113.53	0.56%	233	30/6/2022
X29L2	152.000	109.32	0.24%	262	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	22,30%	4,29	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,87	22,05%	4,52	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	18,27%	7,28	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,75	18,14%	6,20	9/1/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,95	15,99%	7,10	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	18,23%	6,41	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%	38,21	22,42%	4,29	9/7/2029
Bonar 30	AL30D	13.509	0,500%	35,85	22,18%	4,51	9/7/2030
Bonar 35	AL35D	19.070	1,125%	34,45	17,35%	7,41	9/7/2035
Bonar 38	AE38D	7.215	2,000%	38,53	18,54%	6,14	9/1/2038
Bonar 41	AL41D	1.496	2,500%	37,50	16,11%	7,07	9/7/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TZV1	976	0.100%	10.000.00	-0.06%	0.06	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.952	0.100%	10.765.00	-14.57%	0.49	29/4/2022
Bonte 11-22 - USD Linked	TZV2	1.238	0.200%	10.822.23	-6.99%	1.07	30/11/2022
Bonte 04-23 - USD Linked	TV23	1.493	0.300%	10.499.87	-2.99%	1.47	28/4/2023

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
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BS. As. 37 NYL	BA37D	6.202	3,900%	44,55	20,69%	4,93	1/9/2037
BS. As. 37 NYL	BB37D	116.333	3,500%	39,50	17,02%	6,86	1/9/2037
BS. As. 37 NYL	BC37D	153.17	3,000%	36,21	18,80%	6,43	1/9/2037
CABA 27 NYL	CABA27	890	7,500%	92,56	10,81%	3,55	1/6/2027
Coroba 21 NYL**	CO21D	725	7,125%	77,00	19,15%	2,25	10/12/2025
Coroba 24 NYL**	CO24D	725	7,450%	67,83	18,35%	3,56	1/6/2027
Coroba 27 NYL**	CO26	272	7,125%	57,85	11,12%	2,13	27/10/2026
Coroba 27 NYL**	CO27D	725	7,125%	64,10	16,66%	4,57	1/2/2029
Mun. Cord 27 NYL**	MUNCOR27	156	4,500%	63,77	20,70%	3,14	29/9/2027
Sta Fe 23 NYL**	SF23D	250	5,000%	93,88	18,86%	0,76	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6,900%	77,30	13,80%	3,87	1/1/2027
Jujuy 27 NYL	JUS22	214	5,750%	68,24	24,23%	2,41	22/3/2027
Salta 27 NYL	SA24D	357	5,000%	74,07	18,68%	3,05	1/12/2027
Chaco 24 NYL	CH24D	250	9,375%	63,86	49,47%	1,13	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	68,43	44,80%	1,06	24/2/2025
T. Fuego 27 NYL	TFU27	190	8,950%	61,65	16,87%	2,22	19/4/2027
Chubut 30 NYL	PUL26	610	7,750%	74,03	14,05%	2,92	26/7/2030
Entre Rios 28 NYL	ERF25	518	8,750%	71,95	18,40%	3,06	8/8/2028
Rio Negro 28 NYL**	RNF25	320	4,875%	66,65	19,18%	3,24	10/3/2028
Neuquen 30 NYL	NQUEN30	377	4,625%	61,35	18,82%	3,83	29/4/2030

### Corporate USD\*

Transener 2021**	OTRX9	101	9,750%	SD	N.A.	N.A.	15/8/2021
ACC 2021**	GPC4D	300	9,500%	100,39	N.A.	N.A.	7/11/2021
Genesise 2022**	GNCLCO	500	8,750%	99,24	13,00%	0,19	20/1/2022
Edenor 2022**	ODNX9	176	9,750%	91,10	21,49%	0,84	25/10/2022
AYSA 2023**	AYSA23	500	6,625%	57,23	69,84%	0,86	1/2/2023
Clisa 2023**	CLISO	300	9,500%	45,18	81,02%	1,05	20/7/2023
Tecoperator 2022**	TTC10	500	4,875%	100,33	4,61%	1,03	12/12/2022
YPF 2024	YPCUO	1.325	8,750%	89,26	18,25%	1,23	4/4/2024
IRSA Prop. 2023**	RPC20	360	8,750%	96,10	12,30%	1,23	23/3/2023
Resud 2023	CSDOO	113	6,500%	98,49	9,26%	1,16	16/2/2023
YPF 03-2025	YMCEO	N.A.	8,750%	90,22	15,45%	1,54	23/3/2025
Albanesi 2023**	GMFRO	336	9,625%	82,33	23,89%	1,39	27/7/2023
Pampa 2023**	PTSTO	491	7,375%	96,12	10,17%	1,51	21/7/2023
Arcor 2023**	RCC90	500	6,000%	97,63	7,70%	1,51	6/7/2023
ACC 2000 2027**	AERAO	375	6,875%	85,28	14,48%	2,21	1/2/2027
CGC 2025**	CP170	197	9,500%	98,95	10,27%	1,98	8/9/2025
AES Arg. G. 2024**	AECAO	300	7,750%	87,37	15,08%	1,89	2/2/2024
Raghsa 2024**	RA310	120	7,250%	95,39	9,70%	2,09	21/3/2024
Capex 2024**	CAC20	389	6,875%	95,51	9,11%	2,17	15/5/2024
Telecom 2025**	TLC50	300	8,000%	97,67	9,18%	2,33	6/8/2025
YPF 2025	YCA60	1.500	8,500%	79,08	16,85%	2,87	28/7/2025
TGS 2025**	TSC20	500	6,750%	93,55</			