

Rates

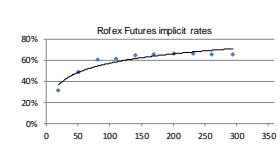
Instrumento	TNA	
Cautión 7d	32,50%	10/11/2021
Cautión 30d	34,50%	
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,00%	9/11/2021
TFM - Leliq 7D	38,00%	10/11/2021
Pases Pasivos 7D	36,50%	10/11/2021

BCRA A3500 USD \$100,143

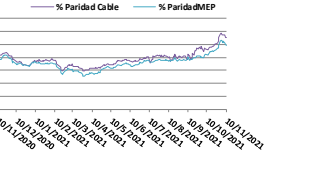
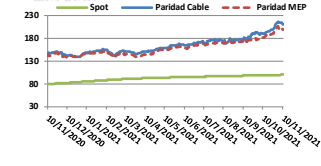
Days	00%Change	Annualized
7d	0,2%	13%
34d	1,2%	13%
61d	2,1%	12%
92d	3,2%	13%
184d	6,8%	13%
365d	26,1%	26%

Rofef - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	10/11/2021	-	100,14				
DLR112021	30/11/2021	20	101,86	31,3%	101,86	0,00%	2,125
DLR122021	31/12/2021	51	107,00	49,0%	107,03	-0,03%	1,173
DLR012022	31/1/2022	82	113,70	60,3%	113,70	0,00%	794
DLR022022	28/2/2022	110	118,75	61,7%	118,75	0,00%	721
DLR032022	31/3/2022	141	125,10	64,5%	125,06	0,03%	437
DLR042022	29/4/2022	170	130,85	65,8%	130,80	0,04%	79
DLR052022	31/5/2022	202	137,00	66,5%	136,50	0,37%	32
DLR062022	30/6/2022	232	142,45	66,5%	142,00	0,32%	19
DLR072022	29/7/2022	261	147,25	65,8%	147,25	0,00%	15
DLR082022	31/8/2022	294	153,10	65,7%	153,00	0,07%	2



ARS - USD



	\$	%
Spot	100,143	
Paridad Cable	211,32	111,02%
Paridad MEP	198,907	98,82%

Bonds

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

Boncor 24	PR13	473	2,00%	727,81	3,31%	1,16	15/3/2024
Boncor 03-22	TX22	277,922	1,20%	178,85	3,99%	0,34	18/3/2022
Boncor 09-22	TX22	342,185	1,30%	171,47	1,36%	0,85	20/9/2022
Boncor 23	TC23	28,300	4,00%	428,54	2,29%	1,27	6/3/2023
Boncor 03-23	TX23	286,479	1,40%	176,17	2,95%	1,34	25/3/2023
Boncor 08-23	TX23	289,867	1,45%	158,19	3,39%	1,70	13/8/2023
Boncor 03-24	TX24	333,254	1,40%	170,52	3,75%	2,29	25/3/2024
Boncor 04-25	TC25P	29,908	4,00%	372,02	6,37%	3,15	27/4/2025
Boncor 11-26	TX26	66,300	2,00%	134,57	6,80%	3,69	9/11/2026
Boncor 11-28	TX28	9,243	2,25%	126,87	7,82%	4,21	9/11/2028
Dis-ARL 05	DICP	10,563	5,83%	2,756,0	8,89%	5,31	31/12/2033
Par-ARL 05	PARP	2,861	1,77%	1,109,91	10,17%	9,46	31/12/2038
C-Par ARL 05	CIAP	23,668	3,31%	1,584,46	10,00%	10,49	31/12/2045

Sovereign ARS Floating Badlar							
BP +							
Boncor 22	PR15	1,930	0,00%	58,50	54,15%	0,45	4/10/2022
Bonar Abr 22	A22	53,625	2,00%	101,57	49,82%	0,33	4/4/2022
Bonar Abr 22	TB23P	31,321	5,25%	101,57	48,89%	0,92	6/2/2023

Sub-Sovereign ARS Floating Badlar							
BP +							
CABA TD C20	BDC22	3,708	5,00%	102,02	45,61%	0,18	24/1/2022
CABA TD C24	BDC24	22,614	3,25%	93,92	52,92%	1,38	29/3/2024
CABA TD C23	BDC28	13,262	3,75%	92,74	50,00%	1,87	22/2/2028
PBA TD 2022	PHY22	15,182	3,83%	103,48	55,67%	0,42	31/5/2022
PBA TD 2025	PBA25	30,000	3,75%	85,44	58,42%	1,61	14/4/2025
Salta 2021	SA21	4,00	5,00%	104,59	55,42%	0,10	22/11/2021
Santa Fe TD S1	SFA23	3,38	0,00%	71,00	60,27%	0,55	11/4/2023

Sovereign ARS Fixed							
Bonle \$ May 22	TY22P	249,021	22,00%	108,25	28,38%	0,42	23/5/2022
Bonle \$ Oct 23	TO23	64,150	16,00%	61,80	56,23%	1,29	17/10/2023
Bonle \$ Oct 26	TO26	96,570	15,50%	68,60	57,75%	2,07	19/10/2026

Ledes ARS							
SN011		119,573		97,87	44,12%	18	30/11/2021
S31D1		213,492		94,31	44,96%	49	31/12/2021
S31E2		168,831		91,28	43,60%	80	31/1/2022
S28F2		98,337		88,54	43,74%	108	28/2/2022
S31M2		76,800		85,19	45,65%	139	31/3/2022

Lepasas ARS							
SN301		18	22,712	3,00%	110,70	13,61%	0,05

Lecer ARS Inflation Indexed							
X31D1		37,641		113,82	3,26%	49	31/12/2021
X28F2		192,468		129,13	5,37%	108	28/2/2022
X31M2		107,562		127,45	3,33%	139	31/3/2022
X18A2		137,598		124,49	3,11%	157	18/4/2022
X23Y2		178,119		119,84	1,04%	192	23/5/2022
X30J2		187,954		113,52	1,11%	230	30/6/2022
X29L2		152,000		109,11	0,99%	259	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	22,34%	4,28	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	22,09%	4,51	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20,502	1,125%	31,98	18,29%	7,27	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11,405	2,000%	38,75	18,15%	6,19	9/12/2038
Bonos Int. 41 NYL	GD41 ext	10,482	2,500%	36,95	16,00%	7,09	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2,092	1,125%	32,76	18,25%	6,40	9/7/2046

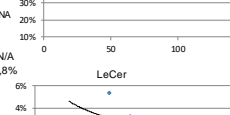
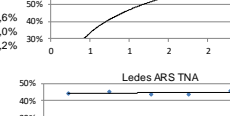
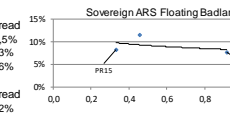
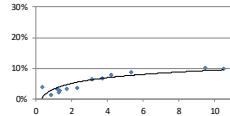
(1) Clean

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2,194	1,000%	38,23	22,45%	4,28	9/7/2029
Bonar 30	AL30D	13,509	0,500%	35,87	22,21%	4,50	9/7/2030
Bonar 35	AL35D	19,070	1,125%	34,30	17,43%	7,39	9/7/2035
Bonar 38	AE38D	7,215	2,000%	38,60	18,53%	6,13	9/1/2038
Bonar 41	AL41D	1,496	2,500%	37,00	16,33%	7,02	9/7/2041

(2) Dirty

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonle 11-21 - USD Linked	TZV1	976	0,100%	9,971,00	10,30%	0,05	30/11/2021
Bonle 04-22 - USD Linked	TV22	1,952	0,100%	10,640,00	-12,24%	0,47	29/4/2022
Bonle 11-22 - USD Linked	TZV2	1,238	0,200%	10,946,19	-7,87%	1,07	30/11/2022
Bonle 04-23 - USD Linked	TV23	1,493	0,300%	10,400,81	-2,24%	1,46	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%	43,72	21,14%	4,86	1/9/2037
BS. As. 37 NYL	BB37D	116,33	3,500%	39,26	17,13%	6,83	19/3/2037
BS. As. 37 NYL	BC37D	153,17	3,000%	35,50	19,16%	6,36	19/3/2037
CABA 27 NYL	CABA27	890	7,500%	92,40	10,88%	3,54	16/6/2027
Coridoba 24 NYL**	CO21D	725	7,125%	76,99	19,23%	2,24	10/12/2025
Coridoba 27 NYL**	CO24D	725	7,450%	67,83	18,38%	3,55	16/6/2027
Coridoba 27 NYL**	CO26	272	7,125%	59,75	9,59%	2,17	27/10/2026
Coridoba 27 NYL**	CO27D	725	7,125%	63,73	18,82%	4,56	11/2/2029
Mun. Cord 27 NYL	MUNCOR27	156	4,500%	63,75	20,76%	3,13	29/9/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	94,31	16,37%	0,75	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6,900%	77,39	13,80%	3,86	1/11/2027
Jujuy 27 NYL	JUS22	214	5,750%	70,58	22,76%	2,43	22/3/2027
Salta 27 NYL	SA24D	357	5,000%	74,18	18,68%	3,04	1/12/2027
Chaco 24 NYL	CH24D	250	9,375%	63,97	49,65%	1,12	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	68,26	45,43%	1,05	24/2/2025
T. Fuego 27 NYL	TFU27	190	8,950%	61,88	16,75%	2,21	19/4/2027
Chubut 30 NYL	PUL26	610	7,750%	74,04	14,08%	2,91	26/7/2030
Entre Rios 28 NYL**	ERF25	518	8,750%	71,96	18,45%	3,05	8/8/2028
Rio Negro 28 NYL**	RNF25	320	4,875%	66,77	19,12%	3,23	10/3/2028
Neuquen 30 NYL**	NQUEN30	377	4,625%	60,94	19,05%	3,82	29/4/2030

Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Transener 2021**	OTRX9	101	9,750%	SD	N.A.	N.A.	15/8/2021
CGC 2021**	CGC20	300	9,500%	100,06	N.A.	N.A.	7/11/2021
Genesisa 2022**	GNCL0	500	8,750%	99,54	11,44%	0,18	20/1/2022
Edenor 2022**	ODNX9	176	9,750%	91,03	21,68%	0,84	25/10/2022
AYSA 2023**	AYSA23	500	6,625%	56,91	11,15%	0,85	1/2/2023
Clisa 2023**	CLIS0	300	9,500%	45,48	80,66%	1,04	20/7/2023
Tecoperator 2022**	TTC10	500	4,875%	100,28	4,66%	1,02	12/12/2022