

Rates

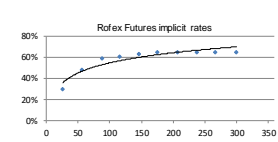
Instrumento	TNA	
Cautión 7d	23.00%	4/11/2021
Cautión 30d	33.50%	
BADLAR Priv. (>\$1mm)	34.13%	
TM20 Priv. (>\$20mm)	33.81%	3/11/2021
TFM - Leliq 7D	38.00%	4/11/2021
Pases Pasivos 7D	36.50%	4/11/2021

BCRA A3500 USD \$99.952

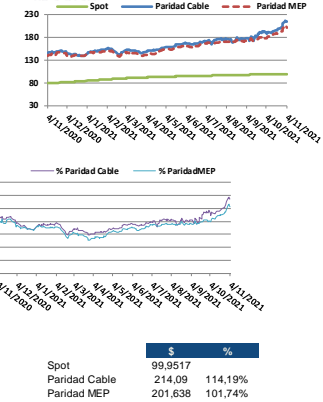
Days	00%Change	Annualized
7d	0.3%	14%
31d	1.1%	13%
62d	2.1%	13%
92d	3.2%	13%
184d	6.7%	13%
365d	26.5%	26%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	4/11/2021	-	99.95				
DLR112021	30/11/2021	26	102.05	29.5%	102.12	-0.07%	1.819
DLR122021	31/12/2021	57	107.41	47.8%	107.47	-0.06%	1.033
DLR012022	31/1/2022	88	114.10	58.7%	114.15	-0.04%	753
DLR022022	28/2/2022	116	119.10	60.3%	119.14	-0.03%	644
DLR032022	31/3/2022	147	125.32	63.0%	125.35	-0.02%	414
DLR042022	29/4/2022	176	131.15	64.7%	131.00	0.11%	70
DLR052022	31/5/2022	208	136.75	64.6%	136.50	0.18%	25
DLR062022	30/6/2022	238	142.30	65.0%	142.00	0.21%	17
DLR072022	29/7/2022	267	147.30	64.8%	147.00	0.20%	14
DLR082022	31/8/2022	300	153.00	64.6%	152.00	0.66%	2



ARS - USD



	\$	%
Spot	99.9517	
Paridad Cable	214.09	114.19%
Paridad MEP	201.638	101.74%

Bonds

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

Bonco 24	PR13	473	2.00%	722.45	3.54%	1.17	15/3/2024
Boncoer 03-22	TX22	277.922	1.20%	179.29	1.88%	0.35	18/3/2022
Boncoer 09-22	TX22	342.185	1.30%	171.04	1.11%	0.86	20/9/2022
Boncoer 23	TC23	28.300	4.00%	428.26	1.60%	1.28	6/3/2023
Boncoer 03-23	TX23	286.479	1.40%	176.99	2.24%	1.36	25/3/2023
Boncoer 08-23	TX23	289.867	1.45%	159.16	2.74%	1.72	13/8/2023
Boncoer 03-24	TX24	333.254	1.40%	172.35	3.06%	2.31	25/3/2024
Boncoer 04-25	TC25P	29.908	4.00%	375.96	5.86%	3.17	27/4/2025
Boncoer 11-26	TX26	66.300	2.00%	136.96	6.49%	3.67	9/11/2026
Boncoer 11-28	TX28	9.243	2.25%	130.76	7.29%	4.18	9/11/2028
Dis-ARL 05	DICP	10.563	5.83%	2.762	8.59%	5.35	31/12/2033
Par-ARL 05	PARP	2.851	1.77%	1.110	10.11%	9.48	31/12/2038
C-Par ARL 05	CIAP	23.668	3.31%	1.572	10.02%	10.49	31/12/2045

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Bonco 22	PR15	1.930	0.00%	58.84	51.10%	0.47	4/10/2022
Bonar Abr 22	AA22	53.625	2.00%	101.30	49.06%	0.34	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	101.30	48.88%	0.93	6/2/2023

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5.00%	101.88	43.67%	0.19	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	92.65	53.75%	1.38	29/3/2024
CABA TD C23	BDC23	13.262	3.75%	90.52	50.45%	1.85	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	102.75	56.30%	0.43	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	84.00	59.39%	1.61	14/4/2025
Salta 2021	SA21	400	5.00%	104.01	56.33%	0.11	22/12/2021

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Fixed							
Bonle \$ May 22	TY22P	249.021	22.00%	108.64	26.71%	0.43	23/5/2022
Bonle \$ Oct 23	TO23	64.150	16.00%	60.50	57.77%	1.29	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15.50%	38.70	57.29%	2.09	19/10/2026

Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
SN011	119.573	97.95	34.75%	22	30/11/2021
SN1D1	213.492	94.57	39.53%	53	31/1/2022
S31E2	168.831	91.54	40.15%	84	31/1/2022
S28F2	98.337	88.47	42.47%	112	28/2/2022
S31M2	76.800	85.65	42.76%	143	31/3/2022

Lepasas ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
SN301	22	22.712	3.00%	110.91	0.69%	0.06	30/11/2021

Lecer ARS Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
X31D1	37.641	114.51	-4.20%	53	31/1/2022
X28F2	192.468	129.59	2.44%	112	28/2/2022
X31M2	107.562	127.56	1.85%	143	31/3/2022
X18A2	137.598	125.11	0.85%	161	18/4/2022
X23Y2	178.119	119.56	0.63%	196	23/5/2022
X30J2	187.954	113.41	0.54%	234	30/6/2022
X29L2	152.000	109.28	0.14%	263	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	22,29%	4,30	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,87	22,04%	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	18,13%	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%	6,42	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%	37,55	22,86%	4,27	9/7/2029
Bonar 30	AL30D	13.509	0,500%	35,70	22,27%	4,51	9/7/2030
Bonar 35	AL35D	19.070	1,125%	34,10	17,49%	7,39	9/7/2035
Bonar 38	AE38D	7.215	2,000%	38,40	18,59%	6,13	9/1/2038
Bonar 41	AL41D	1.496	2,500%	37,23	16,21%	7,05	9/7/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonle 11-21 - USD Linked	TZV1	976	0.100%	10015.50	-2.51%	0.06	30/11/2021
Bonle 04-22 - USD Linked	TV22	1.952	0.100%	10.7100	-13.54%	0.49	29/4/2022
Bonle 11-22 - USD Linked	TZV2	1.238	0.200%	10.70649	-5.02%	1.07	30/11/2022
Bonle 04-23 - USD Linked	TV23	1.493	0.300%	10.45000	-2.67%	1.48	28/4/2023

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Bs. As. 37 NYL	BA37D	6.202	3.900%	44.49	20.70%	4.93	1/9/2037
Coroba 21 NYL**	COA21D	890	7.500%	92.30	10.88%	3.55	1/6/2027
Coroba 24 NYL**	CO24D	725	7.125%	76.98	19.14%	2.25	10/12/2025
Coroba 27 NYL**	CO27D	725	7.125%	67.80	10.64%	3.57	1/6/2027
Coroba 27 NYL**	CO27D	725	7.125%	64.23	16.60%	4.58	1/2/2029
Mun. Cord 27 NYL	MUNCOR27	156	4.500%	64.03	20.54%	3.14	29/9/2027
Sta Fe 23 NYL**	SF23D	250	9.000%	97.07	16.51%	0.76	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6.900%	77.16	13.84%	3.87	1/1/2027
Jujuy 27 NYL	JUS22	214	5.750%	68.18	24.24%	2.41	22/3/2027
Salta 27 NYL	SA24D	357	5.000%	74.00	18.70%	3.05	1/12/2027
Chaco 24 NYL	CH24D	250	9.375%	63.67	49.67%	1.13	19/8/2024
La Rioja 25 NYL	RIF25	300	9.750%	68.31	44.89%	1.06	24/2/2025
T.Fuego 27 NYL	TFU27	190	8.950%	61.60	16.88%	2.22	19/4/2027
Chubut 30 NYL	PUL26	610	7.750%	73.98	14.06%	2.92	26/7/2030
Entre Rios 28 NYL**	ERF25	518	8.750%	71.96	18.38%	3.07	8/8/2028
Rio Negro 28 NYL**	RNF25	320	4.875%	66.47	19.20%	3.24	10/3/2028
Neuquén 30 NYL	NQUEN30	377	4.625%	61.19	18.88%	3.83	29/4/2030

Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
LeCer							
Transener 2021**	OTRX9	101	9.750%	SD	N.A.	N.A.	15/8/2021
CGC 2021**	CGC20	500	9.500%	100.43	N.A.	N.A.	7/1/2021
Ensenne 2022**	GNCL0	500	8.750%	99.26	12.82%	0.19	20/1/2022
Edenor 2022**	ODNX9	176	9.750%	91.11	21.45%	0.85	25/10/2022
AYSA 2023**	AYSA23	500	6.625%	57.33	69.43%	0.86	1/2/2023
Clisa 2023**	CLIS0	300	9.500%	45.44	80.23%	1.05	20/7/2023
Tecapetrol 2022**	TTC10	500	4.875%	100.33	4.61%	1.03	12/12/2022
YPF 2024	YPCU0	1.325	8.750%	89.50	18.00%	1.24	4/4/2024
IRSA Prop. 2023**	RPC20	360	8.750%	96.10	12.30%	1.23	23/3/2023
Creusud 2023	CSD00	113	6.500%	97.75	9.91%	1.17	16/2/2023
YPF 03-2025	YMCE0	N.A.	8.750%	90.28	15.39%	1.54	23/3/2025
Albanesi 2023**	GMFR0	336	9.625%	82.24	23.96%	1.40	27/7/2023
Pampa 2023**	PTST0	491	7.375%	96.09	10.19%	1.51	21/7/2023
Arcor 2023**	RCC90	500	6.000%	97.59	7.72%	1.51	6/7/2023
AERAO 2022**	AERAO	375	6.875%	85.28	14.48%	2.22	1/2/2027
CGC 2025**	CP170	197	9.500%	99.28	10.10%	1.98	8/9/2025
AES Arg. G. 2024**							