

Rates

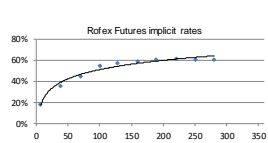
Instrumento	TNA	
Caucción 7d	34,00%	22/10/2021
Caucción 30d	34,55%	
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,00%	21/10/2021
TFM - Leliq 7D	38,00%	22/10/2021
Pases Pasivos 7D	36,50%	22/10/2021

BCRA A3500 USD \$99,398

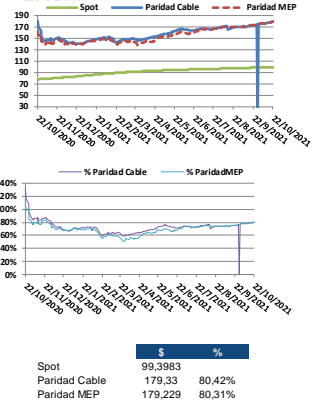
Days	00%Change	Annualized
7d	0,2%	11%
30d	0,9%	11%
63d	2,1%	12%
92d	3,1%	12%
183d	6,8%	14%
365d	27,4%	27%

Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	22/10/2021	-	99,40				
DLR102021	29/10/2021	7	99,74	17,9%	99,82	-0,08%	1,439
DLR112021	30/11/2021	39	103,16	35,4%	103,13	0,03%	982
DLR122021	31/12/2021	70	107,97	45,0%	107,87	0,09%	834
DLR12022	31/1/2022	101	114,40	54,5%	114,24	0,14%	530
DLR2022	28/2/2022	129	119,37	56,9%	119,15	0,18%	470
DLR302022	31/3/2022	160	125,10	59,0%	124,80	0,24%	316
DLR402022	29/4/2022	189	130,40	60,2%	129,86	0,42%	50
DLR502022	31/5/2022	221	136,15	61,1%	135,20	0,70%	23
DLR602022	30/6/2022	251	141,00	60,9%	140,50	0,50%	12
DLR702022	29/7/2022	280	145,70	60,7%	145,00	0,48%	16



ARS - USD



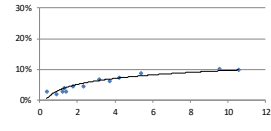
	\$	%
Spot	99,3983	
Paridad Cable	179,33	80,42%
Paridad MEP	179,229	80,31%

Bonds

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
------	------	-----------	--------	-------	-----	----	----------

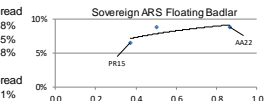
Sovereign Bond Inflation Indexed							
----------------------------------	--	--	--	--	--	--	--

Boccon 24	PR13	762	2,00%	718,01	2,81%	1,21	15/3/2024
Boncor 03-22	TX22	262,932	1,20%	176,16	2,76%	0,39	18/3/2022
Boncor 09-22	TX2	209,189	1,30%	167,58	1,84%	0,89	20/9/2022
Boncor 23	TC23	28,300	4,00%	410,12	3,85%	1,30	6/3/2023
Boncor 03-23	TX23	218,924	1,40%	172,89	2,91%	1,39	25/3/2023
Boncor 08-23	TX3	38,369	1,45%	152,19	4,50%	1,74	13/8/2023
Boncor 03-24	TX4	145,016	1,40%	164,36	4,49%	2,33	25/3/2024
Boncor 04-25	TC25P	29,908	4,00%	368,98	6,65%	3,12	27/4/2025
Boncor 11-26	TX6	645,086	2,00%	135,60	6,33%	3,71	9/11/2026
Boncor 11-28	TX8	9,243	2,25%	128,00	7,42%	4,21	9/11/2028
Disc ARL 05	DIOP	10,563	5,83%	2,6982	8,86%	5,35	31/12/2033
Par ARL 05	PARP	2,861	1,77%	1,0869	10,15%	9,50	31/12/2038
C-Par ARL 05	CIAP	23,668	3,31%	1,564,94	10,02%	10,53	31/12/2045



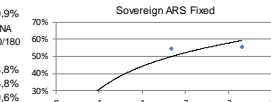
Sovereign ARS Floating Badlar							
-------------------------------	--	--	--	--	--	--	--

Boccon 22	PR15	1,930	0,00%	58,13	50,39%	0,50	4/10/2022
Bonar Abr 22	A22	53,625	2,00%	100,35	47,31%	0,37	4/4/2022
Bonar Abr 22	TB23P	31,321	5,25%	100,35	50,43%	0,87	6/2/2023



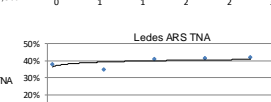
Sub-Sovereign ARS Floating Badlar							
-----------------------------------	--	--	--	--	--	--	--

CABA TD C20	BDC22	3,708	5,00%	100,49	44,09%	0,22	24/1/2022
CABA TD C24	BDC24	22,614	3,25%	91,39	53,54%	1,41	29/3/2024
CABA TD C23	BDC28	13,262	3,75%	91,92	53,09%	1,93	22/2/2028
PBA TD 2022	PBY22	15,182	3,83%	102,43	52,52%	0,47	31/5/2022
PBA TD 2025	PBA25	30,000	3,75%	85,32	56,65%	1,67	14/4/2025
Salla 2021	SA21	4,000	5,00%	102,68	53,26%	0,14	22/12/2021



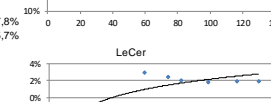
Sovereign ARS Fixed							
---------------------	--	--	--	--	--	--	--

Bonle \$ May 22	TY22P	249,021	22,00%	107,38	27,50%	0,46	23/5/2022
Bonle \$ Oct 23	TO23	64,150	16,00%	61,47	54,81%	1,33	17/10/2023
Bonle \$ Oct 26	TO26	98,570	15,50%	39,09	55,80%	2,15	19/10/2026



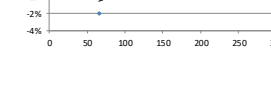
Ledes ARS							
-----------	--	--	--	--	--	--	--

S29O1	189,857	99,69	37,61%	3	29/10/2021	25,8%
S30N1	119,573	96,76	34,92%	35	30/11/2021	49,6%
S31D1	213,492	93,10	40,98%	66	31/12/2021	
S31E2	168,631	90,11	41,30%	97	31/1/2022	
S29F2	59,567	87,46	41,80%	125	28/2/2022	



Lepases ARS							
-------------	--	--	--	--	--	--	--

SO291	3	61,711	2,75%	120,38	3,07%	0,01	29/10/2021
SN301	35	22,712	3,00%	109,56	0,17%	0,10	30/11/2021



LeCer							
-------	--	--	--	--	--	--	--

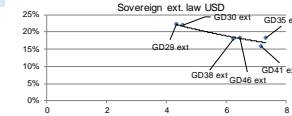
X31D1	37,641	112,67	-1,97%	66	31/12/2021	
X32F2	192,468	127,54	2,91%	125	28/2/2022	
X31M2	107,562	125,48	2,38%	156	31/3/2022	
X18A2	137,598	122,72	2,00%	174	18/4/2022	
X23Y2	178,119	117,15	1,77%	209	23/5/2022	
X30J2	187,954	110,82	1,95%	247	30/6/2022	
X29L2	152,000	106,38	1,91%	276	29/7/2022	



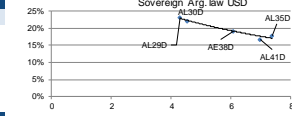
Bonds

Bond	Code	Amt. Out.	Coupon	Price (1)	YTM	MD	Maturity
------	------	-----------	--------	-----------	-----	----	----------

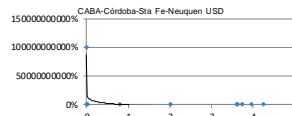
Sovereign ext. law USD							
Bonos Int.29 NYL	GD29 ext	2,635	1,000%	38,06	22,13%	4,33	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	21,88%	4,56	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20,502	1,125%	31,98	18,19%	7,32	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11,405	2,000%	38,75	18,06%	6,24	9/7/2038
Bonos Int. 41 NYL	GD41 ext	10,462	2,500%	36,95	15,94%	7,14	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2,092	1,125%	32,76	18,15%	6,46	9/7/2046



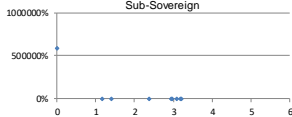
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2,194	1,000%	36,81	23,18%	4,29	9/7/2029
Bonar 30	AL30D	13,509	0,500%	35,82	22,01%	4,55	9/7/2030
Bonar 35	AL35D	19,070	1,125%	33,20	17,80%	7,38	9/7/2035
Bonar 38	AE38D	7,215	2,000%	36,75	19,26%	6,07	9/10/2038
Bonar 41	AL41D	1,496	2,500%	35,61	16,81%	6,96	9/7/2041



Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	21,89	0,00	0,00	24/11/2021
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%	64,77	27,46%	2,14	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	0,85	#####	0,00	15/2/2023
Córdoba 26	CO26	272	7,125%	61,60	11,38%	2,01	27/10/2026
Jujuy 27 NYL	JUJ27	214	5,750%	63,00	27,55%	2,36	22/3/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	93,60	16,44%	0,79	23/3/2023
Bs. As. 37 NYL	BA37D	3,900%	45,41	20,11%	5,03	1/9/2037	
Salta 27 NYL	SA24D	357	5,000%	73,80	18,58%	3,08	11/2/2027
Chaco 24 NYL	CH24D	250	9,375%	63,42	48,59%	1,17	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	1,68	#####	0,00	24/2/2025
T.Fuego 27 NYL	TFU27	190	8,950%	32,95	57,05%	1,39	19/4/2027



Mun. Cord 27 NYL							
Mun. Cord 27 NYL	MUNCOR27	156	4,500%	63,49	20,60%	3,17	29/9/2027
Chubut 30 NYL	PUL26	610	7,750%	73,82	13,96%	2,96	26/7/2030
Entre Rios 28 NYL	ERF25	518	8,750%	63,58	22,64%	2,95	8/8/2028
Rio Negro 28 NYL**	RND25	320	4,875%	62,18	21,24%	3,21	10/3/2028
Neuquen 30 NYL	NJEN60	377	1,250%	69,85	15,59%	3,96	29/4/2030
Córdoba 24 NYL**	CO24D	725	7,450%	69,34	17,49%	3,63	16/2/2027
Bs. As. 7 NYL	PB127	500	9,750%	2,87	3654,49%	0,01	15/6/2022
CABA 27 NYL	CABA27	890	7,500%	93,13	10,51%	3,60	16/2/2027
Bs. As. 28 NYL	BP28	400	9,625%	0,21	7407,02%	0,00	18/4/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	80,37	13,80%	3,74	11/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	48,81	23,23%	4,23	1/2/2029
Par Bs. As. NYL	BPLD	456	4,000%	1,67	#####	0,00	15/5/2035



(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**	CPCAO	300	9,500%	100,54	-7,09%	0,03	7/11/2021
Garrneia 2022**	GNCLCO	500	8,750%	99,34	11,77%	0,22	20/1/202