

### Rates

Instrumento	TNA	
Caucción 7d	30.00%	26/10/2021
Caucción 30d	34.00%	
BADLAR Priv. (>\$1mm)	34.13%	
TM20 Priv. (>\$20mm)	33.94%	25/10/2021
TFM - Leliq 7D	38.00%	26/10/2021
Pases Pasivos 7D	36.50%	26/10/2021

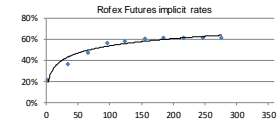
### BCRA A3500 USD \$99,527

Days	00%Change	Annualized
7d	0.2%	12%
32d	1.0%	11%
61d	2.0%	12%
92d	3.1%	12%
183d	6.7%	13%
365d	27.3%	27%

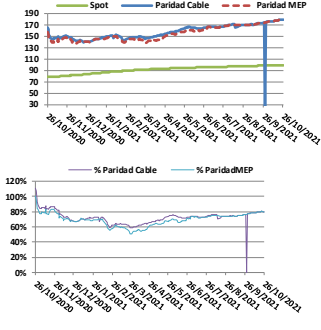
### Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	26/10/2021	-	99.53				
DLR102021	29/10/2021	3	99.70	21.2%	99.67	0.03%	1.394
DLR112021	30/11/2021	35	103.03	36.7%	103.10	-0.07%	1.002
DLR122021	31/12/2021	66	107.97	46.9%	107.96	0.01%	873
DLR012022	31/1/2022	97	114.38	56.2%	114.46	-0.07%	536
DLR022022	28/2/2022	125	119.38	58.2%	119.51	-0.11%	487
DLR032022	31/3/2022	156	125.35	60.7%	125.35	0.00%	335
DLR042022	29/4/2022	185	130.30	61.0%	130.70	-0.31%	56
DLR052022	31/5/2022	217	136.00	61.6%	136.20	-0.15%	23
DLR062022	30/6/2022	247	140.85	61.4%	141.05	-0.14%	12
DLR072022	29/7/2022	276	146.00	61.8%	146.15	-0.10%	16

4.734



### ARS - USD



	\$	%
Spot	99.5267	
Paridad Cable	179.336	80.19%
Paridad MEP	179.236	80.09%

### Bonds

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

Bocon 24	PR13	762	2.00%	717.48	3.02%	1.21	15/3/2024
Boncor 03-22	TX22	262.932	1.20%	176.50	2.73%	0.38	18/3/2022
Boncor 09-22	TX2	208.189	1.30%	167.00	2.44%	0.88	20/9/2022
Boncor 23	TC23	28.300	4.00%	410.84	3.86%	1.30	6/3/2023
Boncor 03-23	TX3	218.924	1.40%	171.75	3.53%	1.38	25/3/2023
Boncor 08-23	TX3	38.369	1.45%	152.26	4.59%	1.73	13/8/2023
Boncor 03-24	TX24	145.016	1.40%	164.08	4.65%	2.32	25/3/2024
Boncor 04-25	TC25P	29.908	4.00%	361.36	6.70%	3.18	27/4/2025
Boncor 11-26	TX26	645.086	2.00%	134.92	6.53%	3.70	9/11/2026
Boncor 11-28	TX28	9.243	2.25%	125.95	7.87%	4.19	9/11/2028
Disc ARL 05	DICP	10.563	5.83%	2.711.5	8.61%	5.35	31/12/2033
Par ARL 05	PARP	2.861	1.77%	1.104.92	9.99%	9.53	31/12/2038
C-Par ARL 05	CUAP	23.668	3.31%	1.584.48	9.80%	10.64	31/12/2045

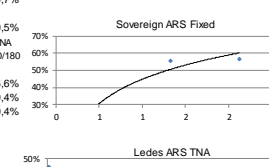
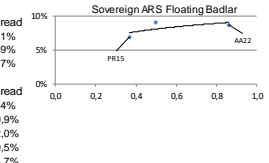
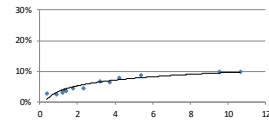
Sovereign ARS Floating Badlar							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bocon 22	PR15	1.930	0.00%	58.18	50.80%	0.50	4/10/2022
Bonar Abr 22	A22	53.625	2.00%	100.41	47.95%	0.37	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	100.41	50.38%	0.86	6/2/2023

Sovereign ARS Fixed							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonthe \$ May 22	TY22P	249.021	22.00%	107.66	27.19%	0.46	23/5/2022
Bonthe \$ Oct 23	TO23	64.150	16.00%	61.12	55.56%	1.32	17/10/2023
Bonthe \$ Oct 26	TO26	96.570	15.50%	38.58	56.69%	2.12	19/10/2026

Ledes ARS							
Amt Out.	Price	TNA	Days	Maturity	25.6%	49.4%	50.4%
S2901	189.857	99.88	45.06%	1	29/10/2021		
S30N1	119.573	96.96	34.69%	33	30/11/2021		
S31D1	213.492	93.36	40.58%	64	31/12/2021		
S31E2	168.631	90.42	40.70%	95	31/12/2022		
S28F2	59.557	87.59	42.03%	123	28/2/2022		

Lepases ARS							
SO291	1	61.711	2.75%	120.61	8.54%	0.00	29/10/2021
SN301	33	22.712	3.00%	109.76	0.26%	0.09	30/11/2021

LeCer							
Amt Out.	Price	YTM	Days	Maturity	42.7%	35.8%	
X31D1	37.641	112.90	-2.19%	64	31/12/2021		
X28F2	192.468	127.86	2.69%	123	28/2/2022		
X31M2	107.562	125.62	2.54%	154	31/3/2022		
X18A2	137.598	122.90	2.07%	172	18/4/2022		
X23Y2	178.119	117.26	1.93%	207	23/5/2022		
X30J2	187.954	111.19	1.71%	245	30/6/2022		
X29L2	152.000	106.73	1.71%	274	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	22.15%	4.33	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0.500%	35.87	21.90%	4.55	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1.125%	31.98	18.20%	7.32	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2.000%	38.75	18.07%	6.24	9/12/2038
Bonos Int. 41 NYL	GD41 ext	10.462	2.500%	36.95	15.95%	7.14	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1.125%	32.76	18.16%	6.46	9/7/2046

Sovereign Arg. law USD							
Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Bonar 1% 29	AL29D	2.194	1.000%	37.12	22.99%	4.30	9/7/2029
Bonar 30	AL30D	13.509	0.500%	35.88	22.00%	4.55	9/7/2030
Bonar 35	AL35D	19.070	1.125%	33.60	17.63%	7.40	9/7/2035
Bonar 38	AE38D	7.215	2.000%	37.25	19.03%	6.10	9/10/2038
Bonar 41	AL41D	1.496	2.500%	35.85	16.72%	6.98	9/7/2041

Sovereign Arg. law USD Linked							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonthe 11-21 - USD Linker	TZ11	1.766	0.100%	9.884.00	8.56%	0.09	30/11/2021
Bonthe 04-22 - USD Linker	TV22	1.704	0.100%	10.328.00	-6.94%	0.51	29/4/2022
Bonthe 11-22 - USD Linker	TZV2	3.474	0.200%	10.407.27	-3.75%	1.10	30/11/2022
Bonthe 04-23 - USD Linker	TV23	1.315	0.300%	10.245.00	-1.60%	1.50	28/4/2023

Sub-Sovereign USD (3)							
Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity	
Bs. As. 21 NYL	BP21	500	10.875%	21.92	0.00	0.00	26/11/2021
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%	64.80	27.50%	2.13	10/12/2025
Bs. As. 23 NYL	PBF23	750	6.500%	0.88	#####	0.00	15/2/2023
Córdoba 26	CO26	272	7.125%	57.05	11.63%	2.15	27/10/2026
Juliy 27 NYL	JUS22	214	5.750%	63.03	27.52%	2.36	22/3/2027
Sta Fe 23 NYL**	SF23D	250	7.000%	93.83	16.22%	0.79	23/3/2023
Bs. As. 37 NYL	BA37D	6.202	3.900%	46.12	19.80%	5.07	19/3/2037
Salta 27 NYL	SA24D	357	5.000%	73.83	18.60%	3.08	1/12/2027
Chaco 24 NYL	CH24D	250	9.375%	63.39	48.87%	1.16	19/8/2024
La Rioja 25 NYL	RF25	300	9.750%	1.73	#####	0.00	24/2/2025
T.Fuego 27 NYL	TFU27	190	8.950%	32.98	57.18%	1.38	19/4/2027

Mun. Cord 27 NYL	MUNCOR27	156	4.500%	63.59	20.58%	3.17	29/9/2027
Chubut 30 NYL	PUL26	610	7.750%	73.86	13.97%	2.95	26/7/2030
Entre Rios 28 NYL	ERF25	518	8.750%	63.61	22.66%	2.94	8/8/2028
Rio Negro 28 NYL**	RND25	320	4.875%	62.21	21.26%	3.20	10/3/2028
Neuquen 30 NYL	NOUEN30	377	4.625%	67.36	16.10%	4.00	29/4/2030
Córdoba 24 NYL**	CO24D	725	7.450%	69.38	17.59%	3.62	1/6/2027
Bs. As. 27 NYL	PBJ27	500	7.875%	2.91	3732.71%	0.01	15/6/2027
CABA 27 NYL	CABA27	890	7.500%	93.14	10.52%	3.59	1/6/2027
Bs. As. 28 NYL	BP28	400	9.625%	0.27	50636.85%	0.00	18/4/2028
Sta Fe 27 NYL**	SF27D	250	6.900%	80.40	13.81%	3.73	1/11/2027
Córdoba 27 NYL**	CO27D	725	7.125%	48.84	23.25%	4.23	1/2/2029
Par Bs. As. NYL	BPLD	456	4.000%	1.69	#####	0.00	15/5/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity

OTRX9	101	9.750%	SD	N.A.	N.A.		15/8/2021
CGC 2021**	CGC	9.500%	100.51	-8.98%	0.22		7/11/2021
Ganorra 2022**	GNLCO	500	8.750%	99.31	11.92%		20/1/2022
Edenor 2022**	EDNXX	176	9.750%	91.11	21.09%	0.88	25/10/2022
AYSA 2023**	AYSA23	500	6.625%	57.75	66.63%	0.90	1/2/2023
Clisa 2023**	CLISO	300	9.500%	45.19	79.40%	1.08	20/7/2023
300/tecpol 2022**	TTC10	500	4.875%	100.33	4.61%	1.06	12/12/2022
YPF 2024	YPCUO	1.325	8.750%	90.69	16.69%	1.28	4/4/2024
IRSA Prop. 2023**	RPC20	360	8.750%	96.29	12.05%	1.26	23/3/2025
Presud 2023	CS						