

Rates

Instrumento	TNA	
Caución 7d	32,50%	
Caución 30d	34,80%	21/09/2021
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,00%	20/09/2021
TPM - Leliq 7D	38,00%	21/09/2021
Pases Pasivos 7D	36,50%	21/09/2021

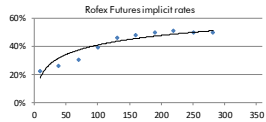
BCRAA3500 USD \$98,492

Days	0,00% Change	Annualized
7d	0,3%	14%
32d	1,2%	14%
62d	2,2%	13%
95d	3,3%	13%
186d	7,8%	15%
365d	30,3%	30%

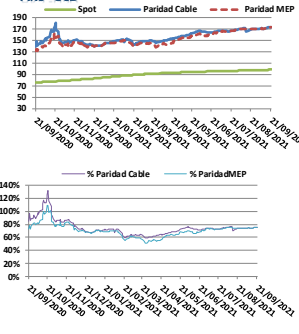
Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	21/09/2021	-	98,49				
DLR092021	30/09/2021	9	99,03	22,2%	99,10	-0,07%	1.111
DLR102021	29/10/2021	38	101,15	25,9%	101,21	-0,06%	706
DLR112021	30/11/2021	70	104,19	30,2%	104,32	-0,12%	636
DLR122021	31/12/2021	101	109,17	39,2%	109,33	-0,15%	427
DLR012022	31/01/2022	132	114,90	46,1%	114,80	0,09%	172
DLR022022	28/02/2022	160	119,10	47,7%	118,95	0,15%	146
DLR032022	31/03/2022	191	124,25	50,0%	123,80	0,36%	84
DLR042022	29/04/2022	220	128,75	51,0%	127,91	0,64%	18
DLR052022	31/05/2022	252	132,50	50,0%	132,30	0,15%	11
DLR062022	30/06/2022	282	136,30	49,7%	136,30	0,00%	5

3.316



ARS - USD

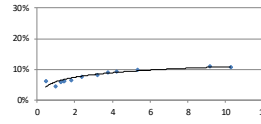


	\$	%
Spot	98,4917	
Paridad Cable	172,807	75,45%
Paridad MEP	172,669	75,31%

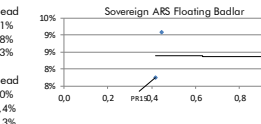
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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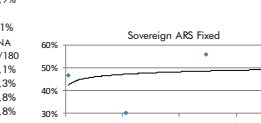
Sovereign Bond Inflation Indexed							
Bocan 24	PR13	762	2,00%	695,44	5,87%	1,24	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	168,10	6,33%	0,47	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	158,45	4,60%	0,97	20/09/2022
Boncor 23	TC23	28.300	4,00%	385,04	6,20%	1,38	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	161,04	6,26%	1,44	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	142,00	6,62%	1,81	13/08/2023
Boncor 03-24	TX24	145.016	1,40%	148,75	7,76%	2,36	25/03/2024
Boncor 04-25	TC25P	29.908	4,00%	338,52	8,35%	3,17	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	119,00	9,01%	3,72	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	114,63	9,28%	4,22	09/11/2028
Disc ARL 05	DICP	10.563	5,83%	2.452,0	10,03%	5,31	31/12/2033
Par ARL 05	PARP	2.861	1,77%	975,00	11,91%	9,18	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.388,66	10,73%	10,25	31/12/2045



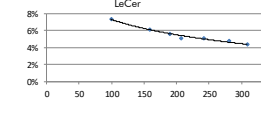
Sovereign ARS Floating Badlar							
Bocan 22	PR15	2.328	0,00%	74,10	50,76%	0,45	04/10/2022
Bonar Abr 22	AA22	53.625	2,00%	105,26	48,95%	0,42	04/04/2022
Bonar Abr 22	TB23P	31.321	5,25%	105,26	49,70%	0,95	06/02/2023
Sub-Sovereign ARS Floating Badlar							
CABA LT C20	BDC22	3.708	5,00%	106,50	45,31%	0,28	24/01/2022
CABA LT C24	BDC24	22.614	3,25%	96,93	53,89%	1,35	29/03/2024
CABA LT C23	BDC28	13.262	3,75%	87,60	53,74%	2,00	22/02/2028
PBA LT 2022	PBY22	15.182	8,83%	98,14	53,67%	0,55	31/03/2022
PBA LT 2025	PBA25	30.000	3,75%	90,52	57,35%	1,57	14/04/2025
Salta 2021	SA21	4.000	5,00%	99,62	48,10%	0,22	22/12/2021



Sovereign ARS Fixed							
Bonle \$ Oct 21	TO21	62.500	18,20%	107,85	46,49%	0,02	04/10/2021
Bonle \$ May 22	TYP22	249.021	22,00%	103,64	30,34%	0,53	23/05/2022
Bonle \$ Oct 23	TO23	64.150	16,00%	66,04	56,02%	1,24	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15,50%	45,77	54,80%	1,89	19/10/2026



Lacer ARS Inflation Indexed							
X31D1		35.438		107,09	7,39%		31/12/2021
X28F2		192.468		122,04	6,18%		28/02/2022
X31M2		107.562		119,84	5,58%		31/03/2022
X18A2		122.293		117,15	5,07%		18/04/2022
X23Y2		163.078		111,35	5,10%		24/03/2022
X30J2		147.202		105,31	4,82%		30/06/2022
X29L2		46.026		101,20	4,38%		29/07/2022



Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. low USD							
Bonos Int. 29 NYL	GD29 ext	2.635	1,000%	38,06	21,74%	4,43	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,87	21,49%	4,66	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	18,02%	7,43	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,75	17,88%	6,35	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,95	15,83%	7,25	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	17,95%	6,59	09/07/2046

(1) Clean

Sovereign Arg. low USD							
Bonar 1% 29	AL29D	2.194	1,000%	39,80	20,77%	4,47	09/07/2029
Bonar 30	AL30D	13.509	0,500%	37,76	20,36%	4,71	09/07/2030
Bonar 35	AL35D	19.070	1,125%	35,00	16,83%	7,61	09/07/2035
Bonar 38	AE38D	7.215	2,000%	38,74	18,06%	6,32	09/01/2038
Bonar 41	AL41D	1.496	2,500%	38,50	15,43%	7,34	09/07/2041

Sovereign Arg. low USD Linked							
Bonte 11-21 - USD Linked	T2V1	1.766	0,100%	9.672,00	10,53%	0,18	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	#####	-2,35%	0,60	29/04/2022
Bonte 11-22 - USD Linked	T2V2	374	0,200%	#####	-1,22%	1,19	30/11/2022

Sub-Sovereign USD (3)

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	21,23	0,00	25/10/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	19/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	0,00	N.A.	09/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	64,31	26,71%	2,23	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	34,32	154,22%	0,38	15/02/2023
Córdoba 26	CO26	272	7,125%	60,20	120,05%	2,08	27/10/2026
Jujuy 27 NYL	JU27	214	5,750%	62,47	26,93%	2,46	22/03/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	93,28	15,20%	0,89	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	49,31	96,65%	0,70	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	72,38	18,71%	3,16	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	62,20	47,03%	1,25	19/08/2024
La Rioja 25 NYL	RF25	300	9,750%	66,85	42,38%	1,19	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	35,15	58,49%	1,28	19/04/2027

Sub-Sovereign							
Mun. Cord 27 NYL	WUNCOR27	156	2,125%	63,91	20,79%	3,16	29/09/2027
Chubut 30 NYL	PUL26	613	7,240%	77,49	13,01%	3,01	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	63,13	22,23%	3,04	08/08/2028
Rio Negro 28 NYL**	RND25	320	4,875%	61,74	20,90%	3,30	10/03/2028
Neuquen 30 NYL	NGUEN30	377	1,250%	67,63	16,10%	4,02	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	70,32	16,66%	3,74	01/06/2027
Bs. As. 27 NYL	PB27	500	7,875%	47,64	32,94%	2,91	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	94,58	9,82%	3,71	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	54,64	29,56%	3,09	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	79,59	13,75%	3,83	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	48,35	22,99%	4,33	01/02/2029
Par Bs. As. NYL	BLD	456	4,000%	39,04	27,17%	2,89	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze

Corporate USD*

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Transener 2021**	OTR09	101	9,750%	100,22	N.A.	N.A.	15/08/2021
CGC 2021**	CPCAO	300	9,500%	100,02	9,30%	0,12	07/11/2021
Gemineo 2022**	GNCLC	500	8,750%	98,18	15,05%	0,20	20/01/2022
Edenor 2022**	ODN09	197	9,750%	89,91	21,60%	0,91	25/10/2022
AYSA 2023**	AYSA23	500	6,625%	57,57	62,19%	0,99	01/02/2023
Cliso 2023**	CLISO	300	9,500%	46,48	72,42%	1,18	20/07/2023
Tecpetrol 2022**	TTClO	500	4,875%	99,72	5,18%	1,15	12/12/2022
YPF 2024	YPFUO	1.325	8,750%	91,94	15,18%	1,33	04/04/2024
IRSA Prop. 2023**	RPC2O	360	8,750%	96,75	11,51%	1,35	23/03/2023
Cresud 2023	CSDOO	113	6,500%	99,30	7,69%	1,29	16/02/2023
YPF 03-2025	YMCEO	N.A.	8,750%	92,56	13,40%	1,69	23/03/2025
Albansen 2023**	GMFRO	336	9,625%	79,57	25,40%	1,50	27/07/2023
Pampa 2023**	PTSTO	491	7,375%	99,20	8,01%	1,65	21/07/2023
Arcor 2023**	RCC9O	500	6,000%	98,56	6,99%		