

### Rates

Instrumento	TNA	
Caución 7d	33,00%	
Caución 30d	34,50%	23/09/2021
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	33,94%	22/09/2021
TPM - Lelija 7D	38,00%	23/09/2021
Pases Pasivos 7D	36,50%	23/09/2021

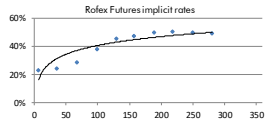
### BCRAA3500 USD \$98,518

7d	0,2%	11%
31d	1,1%	13%
62d	2,2%	13%
92d	3,1%	12%
184d	7,5%	15%
365d	30,1%	30%

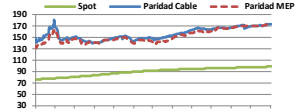
### Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	23/09/2021	-	98,52				
DLR092021	30/09/2021	7	98,95	22,8%	98,98	-0,03%	1,094
DLR102021	29/10/2021	36	100,85	24,0%	101,00	-0,15%	728
DLR112021	30/11/2021	68	103,75	28,5%	103,99	-0,23%	638
DLR122021	31/12/2021	99	108,59	37,7%	109,00	-0,38%	445
DLR012022	31/01/2022	130	114,35	45,1%	114,77	-0,37%	177
DLR022022	28/02/2022	158	118,61	47,1%	119,96	-0,29%	153
DLR032022	31/03/2022	189	123,80	49,6%	124,10	-0,24%	91
DLR042022	29/04/2022	218	128,25	50,5%	128,55	-0,23%	18
DLR052022	31/05/2022	250	132,25	50,0%	132,50	-0,19%	11
DLR062022	30/06/2022	280	135,75	49,3%	136,30	-0,40%	6

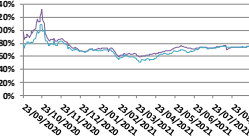
3.361



### ARS - USD



### % Paridad Cable - % Paridad MEP



	\$	%
Spot	98,5183	
Paridad Cable	173,418	76,03%
Paridad MEP	173,326	75,93%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
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Bacon 24	PR13	762	2,00%	702,82	5,35%	1,23	15/03/2024
Boncar 03-22	TX22	262.932	1,20%	169,24	5,82%	0,46	18/03/2022
Boncar 09-22	TX2	209.189	1,30%	158,55	4,99%	0,95	20/09/2022
Boncar 23	TC23	28.300	4,00%	389,76	5,62%	1,37	06/03/2023
Boncar 08-23	TX23	218.924	1,40%	164,81	5,27%	1,45	25/03/2023
Boncar 08-23	TX3	38.369	1,45%	143,70	6,19%	1,80	13/08/2023
Boncar 03-24	TX24	145.016	1,40%	151,47	6,82%	2,37	25/03/2024
Boncar 04-25	TC25P	29.908	4,00%	344,84	7,90%	3,17	27/04/2025
Boncar 11-26	TX26	645.086	2,00%	121,85	8,48%	3,73	09/11/2026
Boncar 11-28	TX28	9.243	2,25%	116,86	8,92%	4,22	09/11/2028
Disc ARL 05	DICP	10.563	5,83%	2.493,1	9,80%	5,32	31/12/2033
Par ARL 05	PARP	2.861	1,77%	997,61	10,98%	9,21	31/12/2038
C-Far ARL 05	CUAP	23.668	3,31%	1.378,18	10,86%	10,18	31/12/2045

Sovereign ARS Floating Badlar							
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Bacon 22	PR15	2.328	0,00%	74,71	49,67%	0,44	04/10/2022
Bonar Abr 22	AA22	53.625	2,00%	105,67	49,14%	0,41	04/04/2022
Bonar Abr 22	TB23P	31.321	5,25%	105,67	49,90%	0,94	06/02/2023
Sub-Sovereign ARS Floating Badlar	BP +						8,4%
CABA TD C20	BDC22	3.708	5,00%	106,91	45,48%	0,27	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	97,17	54,17%	1,34	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	88,36	53,53%	1,99	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	98,56	53,83%	1,51	03/05/2022
PBA TD 2025	PBA25	30.000	3,75%	90,13	58,24%	1,55	14/04/2025
Salla 2021	SA21	4.000	5,00%	100,03	48,29%	0,21	22/12/2021
Sovereign ARS Fixed							14,4%

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Bonle \$ Oct 21	T021	62.500	18,20%	108,33	44,68%	0,02	04/10/2021
Bonle \$ May 22	TY23	249.021	22,00%	104,09	30,03%	0,52	23/05/2022
Bonle \$ Oct 23	TO23	64.150	16,00%	65,92	56,68%	1,22	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15,50%	45,40	55,65%	1,86	19/10/2026

Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
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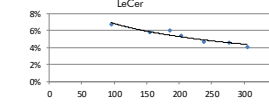
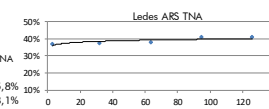
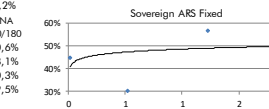
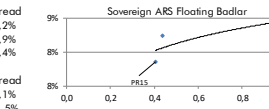
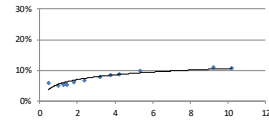
S30S1	115.000	99,70	36,52%	3	30/09/2021
S29O1	187.368	96,83	37,35%	32	29/10/2021
S30N1	119.573	93,79	37,75%	64	30/11/2021
S31D1	91.124	90,42	40,69%	95	31/12/2021
S31E2	79.835	87,66	40,79%	126	31/01/2022

Ledages ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
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SS001	3	57.382	2,00%	118,95	0,87%	0,01	30/09/2021
SO291	32	60.336	2,75%	116,85	2,77%	0,09	29/10/2021
SN001	64	19.905	3,00%	106,10	2,79%	0,18	30/11/2021

Lecer ARS Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
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X31D1	35.438	107,75	6,72%	95	31/12/2021
X28F2	192.468	122,76	5,82%	154	28/02/2022
X31M2	107.562	120,14	5,98%	185	31/03/2022
X18A2	122.293	117,46	5,39%	203	18/04/2022
X23Y2	163.078	112,08	4,74%	238	23/05/2022
X30J2	147.202	105,95	4,57%	276	30/06/2022
X29L2	46.026	101,84	4,13%	305	29/07/2022



### Bonds

Sovereign ext. low USD	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
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Bonos Int. 29 NYL	GD29	est.	2.635	1,000%	38,06	21,78%	4,42
Bonos Int. 30 NYL	GD30	est.	16.091	0,500%	35,87	21,53%	4,65
Bonos Int. 35 NYL	GD35	est.	20.502	1,125%	31,98	18,04%	7,42
Bonos Int. 38 NYL	GD38	est.	11.405	2,000%	38,75	17,90%	6,34
Bonos Int. 41 NYL	GD41	est.	10.482	2,500%	36,95	15,85%	7,24
Bonos Int. 46 NYL	GD46	est.	2.092	1,125%	32,76	17,97%	6,57

Sovereign Arg. low USD	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
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Bonar 1% 29	AL29D	2.194	1,000%	39,30	21,13%	4,45	09/07/2029
Bonar 13%	AL30D	13.500	0,500%	37,64	20,48%	4,70	09/07/2030
Bonar 35	AL35D	19.070	1,125%	34,55	17,04%	7,57	09/07/2035
Bonar 38	AE38D	7.215	2,000%	38,00	18,43%	6,26	09/01/2038
Bonar 41	AL41D	1.496	2,500%	37,90	15,69%	7,27	09/07/2041

Sovereign Arg. low USD Linked	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Bonte 11-21 - USD Linked	TZV1	1.766	0,100%	9.660,00	12,19%	0,17	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	10.085,00	-3,75%	0,59	29/04/2022
Bonte 11-22 - USD Linked	TZV2	374	0,200%	10.279,27	-3,30%	1,18	30/11/2022

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
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Bs. As. 21 NYL	BP21	500	10,875%	21,27	0,00	27/10/2021	
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%	64,37	26,80%	2,22	10/12/2025
Bs. As. 23 NYL	BP23	750	6,500%	34,37	157,61%	0,37	15/02/2023
Córdoba 26	CO26	272	7,125%	61,00	11,45%	2,09	27/10/2026
Juliy 27 NYL**	JU27	214	5,750%	62,53	27,00%	2,44	22/03/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	93,08	15,64%	0,87	23/03/2023
Bs. As. 24 NYL	BP24	1.250	9,125%	49,41	97,67%	0,69	16/03/2024
Salla 27 NYL**	SA27D	357	5,000%	72,17	18,88%	3,15	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	62,31	47,27%	1,24	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	66,95	42,61%	1,18	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	35,22	58,77%	1,27	19/04/2027

Mun. Cord 27 NYL	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Mun. Cord 27 NYL	WUNCOR27	156	2,125%	63,97	20,82%	3,15	29/09/2027
Chubut 30 NYL	PUL26	613	7,240%	77,57	13,03%	3,00	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	63,18	22,28%	3,03	08/08/2028
Rio Negro 28 NYL**	RND25	320	4,875%	61,79	20,94%	3,29	10/03/2028
Neuquen 30 NYL	NEUQEN30	377	1,250%	67,65	16,14%	4,01	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	69,41	17,09%	3,72	01/06/2027
Bs. As. 27 NYL**	BP27	800	9,75%	47,73	32,99%	2,90	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	94,48	9,88%	3,70	01/06/2027
Bs. As. 28 NYL	BP28	400	9,425%	54,74	29,59%	3,08	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	79,65	13,76%	3,81	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	48,41	23,02%	4,82	01/02/2029
Par Bs.As. NYL	BPLD	456	4,000%	39,08	27,24%	2,87	15/05/203