

Rates

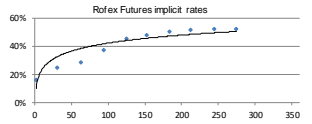
Instrumento	TNA	28/9/2021
caución 7d	34.10%	
caución 30d	34.45%	
ADLAR Priv. (s\$1mm)	34.13%	
M20 Priv. (s\$20mm)	33.94%	27/9/2021
PM - Leliga 7D	38.00%	28/9/2021
Pases Pasivos 7D	36.50%	28/9/2021

BCRA A3500 USD

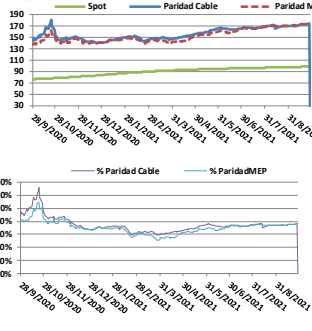
Day	%	Change	Annualized
7d	0.2%	10%	
32d	1.1%	13%	
62d	2.1%	12%	
92d	3.1%	12%	
186d	7.4%	15%	
365d	29.6%	30%	

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch.	Op. I.	Foreign ARS Floating Badlar
POT	28/9/2021	2	98.68					
LR09/2021	30/9/2021	2	98.77	16.3%	98.82	-0.05%	1.01	
LR10/2021	29/10/2021	31	100.74	24.6%	100.76	-0.02%	1.01	
LR11/2021	30/11/2021	63	103.56	28.6%	103.58	-0.02%	693	
LR12/2021	31/12/2021	94	108.21	37.5%	108.30	-0.08%	51g	
LR01/2022	31/1/2022	126	114.13	45.7%	114.20	-0.06%	24	
LR02/2022	29/2/2022	153	119.42	47.7%	119.40	0.02%	19	
LR03/2022	31/3/2022	184	123.90	50.7%	123.90	0.00%	10g	
LR04/2022	29/4/2022	213	128.51	51.8%	128.60	-0.07%	18	
LR05/2022	31/5/2022	245	133.20	52.1%	133.55	-0.26%	13	
LR06/2022	30/6/2022	275	137.70	52.5%	137.25	0.33%	5	



ARS - USD



	\$	%
Spot	98.6817	
Paridad Cable	#/DIVO!	#/DIVO!
Paridad MEP	174.4073	76.74%

Bonds

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Bocon 24	PR13	762	2.00%	706.75	5.14%	1.23	15/3/2024
Boncor 03-22	TX22	262.932	1.20%	170.89	4.34%	0.45	18/3/2022
Boncor 09-22	T2X2	209.189	1.30%	160.54	3.99%	0.95	20/9/2022
Boncor 23	TC23	28.300	4.00%	397.44	4.40%	1.37	6/3/2023
Boncor 03-23	TX23	218.924	1.40%	163.45	5.21%	1.44	25/3/2023
Boncor 08-23	T2X3	38.369	1.45%	143.81	6.33%	1.79	13/8/2023
Boncor 03-24	TX24	145.016	1.40%	152.55	6.65%	2.37	25/3/2024
Boncor 04-25	TC25P	29.908	4.00%	342.37	8.25%	3.16	27/4/2025
Boncor 11-26	TX26	645.086	2.00%	123.07	8.30%	3.72	9/11/2026
Boncor 11-28	TX28	9.243	2.25%	115.95	9.20%	4.20	9/11/2028
Disc ARL 05	DICP	10.563	5.83%	2.500	9.81%	5.31	31/12/2023
Par ARL 05	PARP	2.861	1.77%	997.81	10.78%	9.44	31/12/2038
C-Par ARL 05	CUAP	23.668	3.31%	1.391.08	10.80%	10.20	31/12/2045

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Bocon 24	PR15	2.328	0.00%	74.79	50.39%	0.43	4/10/2022
Boncor Abr 22	AA22	53.625	2.00%	106.49	47.69%	0.40	4/4/2022
Boncor Abr 22	TB23P	31.321	5.25%	106.49	49.73%	0.93	6/2/2023
Sub-Sovereign ARS Floating Badlar	BP +						
51gCABA TD C20	BDC22	3.708	5.00%	108.08	41.72%	0.27	24/1/2022
24CABA TD C24	BDCC4	22.614	3.25%	89.46	52.79%	1.48	29/3/2024
19CABA TD C23	BDC28	13.282	3.75%	87.50	54.49%	1.96	22/2/2028
10gPBA TD 2022	PBY22	15.182	3.83%	98.81	54.13%	0.53	31/5/2022
18 PBA TD 2025	PBA25	30.000	3.75%	90.99	57.77%	1.55	14/4/2025
13 Salta 2021	SA21	4.00	5.00%	100.97	44.37%	0.20	22/12/2021
5 Sovereign ARS Fixed							

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Boncor \$ Oct 21	TO21	62.500	18.20%	108.63	47.68%	0.01	4/10/2021
Boncor \$ May 22	TY22P	249.021	22.00%	105.60	27.37%	0.52	23/5/2022
Boncor \$ Oct 23	TO23	64.150	16.00%	65.68	57.41%	1.21	17/10/2023
Boncor \$ Oct 26	TO26	96.570	15.50%	44.45	57.31%	1.81	19/10/2026

Ledes ARS	Amt. Out.	Price	TNA	Days	Maturity
S30S1	115.000	0.00	#/DIVO!	0	30/9/2021
S2901	187.368	97.39	33.68%	29	29/10/2021
S30N1	119.573	94.34	35.88%	61	30/11/2021
S31D1	95.547	90.90	39.72%	92	31/12/2021
S31E2	118.739	87.95	40.68%	123	31/1/2022

Lepases ARS	Days	Amt. Out.	BP +	Price	Spread	MD	Maturity
SO291	29	61.711	2.75%	117.54	-1.12%	0.08	29/10/2021
SN301	61	22.712	3.00%	106.80	0.50%	0.17	30/11/2021

LeCer ARS Inflation Indexed	Amt. Out.	Price	YTM	Days	Maturity
X31D1	37.641	108.60	4.81%	92	31/12/2021
X28F2	192.468	123.56	4.98%	151	28/2/2022
X31M2	107.562	121.53	4.24%	182	31/3/2022
X18A2	137.598	118.74	3.92%	200	18/4/2022
X23Y2	169.061	113.60	3.08%	235	23/5/2022
X30J2	153.534	106.70	4.02%	273	30/6/2022
X29L2	88.656	102.36	3.88%	302	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	21,82%	4,41	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	21,57%	4,64	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20,502	1,125%	31,98	18,06%	7,41	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11,405	2,000%	38,75	17,92%	6,33	9/1/2038
Bonos Int. 41 NYL	GD41 ext	10,482	2,500%	36,95	15,86%	7,23	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2,092	1,125%	32,76	17,99%	6,56	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%	38,45	21,71%	4,41	9/7/2029
Bonar 30	AL30D	13,509	0,500%	37,12	20,84%	4,67	9/7/2030
Bonar 35	AL35D	19,070	1,125%	34,50	17,07%	7,55	9/7/2035
Bonar 38	AE38D	7,215	2,000%	37,90	18,50%	6,24	9/1/2038
Bonar 41	AL41D	1,496	2,500%	37,90	15,70%	7,26	9/7/2041

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonite 11-21 USD Linked	T2V1	1.766	0.100%	9.840.00	15.37%	0.16	30/11/2021
Bonite 04-22 USD Linked	TV22	1.704	0.100%	10.175.00	-5.00%	0.59	29/4/2022
Bonite 11-22 USD Linked	T2V2	374	0.200%	10.275.00	-3.15%	1.17	30/11/2022

Sub-Sovereign USD (3)	Code	Amt. Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10.875%	21.58	0.00	1/1/2021	
CABA 21 NYL	CAB21	335	9.950%	0.00	N.A.	19/2/2021	
PBJ 21 NYL	PBJ21	900	9.950%	0.00	N.A.	9/6/2021	
CO21D	CO21D	725	7.125%	64.41	26.86%	2.21	10/12/2025
PBF23	PBF23	750	6.500%	0.54	#####	0.00	15/2/2023
CO26	CO26	272	7.125%	60.50	11.91%	2.06	27/10/2026
JUS22	JUS22	214	5.750%	62.58	27.06%	2.44	22/2/2027
SF23D	SF23D	250	7.000%	93.21	15.62%	0.87	23/3/2023
PBA24	PBA24	1.250	9.125%	50.19	95.75%	0.69	16/3/2024
SA24D	SA24D	357	5.000%	72.64	18.71%	3.14	11/2/2027
CH24D	CH24D	250	3.75%	62.87	46.71%	1.24	19/8/2024
RIF25	RIF25	300	9.750%	67.04	42.78%	1.17	24/2/2025
TUF27	TUF27	190	8.950%	35.28	58.98%	1.26	19/4/2027

Sub-Sovereign	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
MUNCOR27	MUNCOR27	156	4.500%	63.08	20.37%	3.24	29/9/2027
Chubut 30 NYL	PUL26	613	7.240%	77.62	13.04%	2.99	26/7/2030
Entre Rios 28 NYL	ERF25	518	8.750%	63.22	22.32%	3.02	8/8/2028
Rio Negro 28 NYL	RND25	320	4.875%	61.83	20.97%	3.28	10/3/2028
Neuquen 30 NYL	NDUEN30	377	1.250%	67.66	16.17%	4.00	29/4/2030
Córdoba 24 NYL**	CO24D	725	7.450%	69.48	17.10%	3.71	1/6/2027
Bs. As. 27 NYL	BSA27	750	7.875%	2.30	321.23%	0.02	15/6/2027
CABA 27 NYL	CAB27	890	7.500%	94.22	9.98%	3.69	1/6/2027
BP28	BP28	400	9.625%	55.84	28.94%	3.10	18/4/2028
Sta Fe 27 NYL**	SF27D	250	6.900%	80.04	13.66%	3.81	1/11/2027
Córdoba 27 NYL**	CO27D	725	7.125%	48.45	23.04%	4.31	1/12/2029
Par Bs As NYL	BPLD	456	4.000%	40.05	26.37%	2.93	15/5/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Corporate USD*							
OTRX9	OTRX9	101	9.750%	S/D	N.A.	N.A.	15/8/2021
CGC 2021**	CGC2021	300	9.500%	100.80	0.74%	0.10	7/11/2021
Garibay 2022**	GNGLD	500	8.750%	98.86	12.92%	0.29	20/1/2022
Edenor 2022**	ODN99	176	9.750%	90.99	20.42%	0.90	25/10/2022
AYSA 2023**	AYS23	500	6.625%	57.54	63.15%	0.97	1/2/2023
CLISA 2023**	CLISA	300	9.500%	45.48	75.43%	1.15	20/7/2023
TECOPOL 2022**	TTCTO	500	4.875%	1			