

## Rates

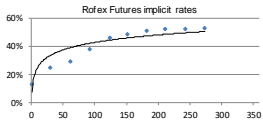
Instrumento	TNA	
Caucción 7d	33.00%	29/9/2021
Caucción 30d	33.00%	
BADLAR Priv. (>\$1mm)	34.13%	28/9/2021
TM20 Priv. (>\$20mm)	33.88%	
TFM - Leliga 7D	38.00%	29/9/2021
Pases Pasivos 7D	36.50%	29/9/2021

## BCRA A3500 USD \$98,705

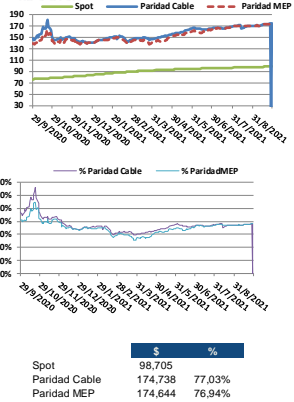
Days	00%Change	Annualized
7d	0.2%	11%
33d	1.2%	13%
62d	2.1%	12%
92d	3.1%	12%
184d	7.4%	15%
365d	29.6%	30%

## Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	29/9/2021	-	98.71				
DLR092021	30/9/2021	1	98.74	12.9%	98.77	-0.03%	934
DLR102021	29/10/2021	30	100.73	25.0%	100.74	-0.01%	902
DLR112021	30/11/2021	62	103.55	28.9%	103.56	-0.01%	734
DLR122021	31/12/2021	93	108.17	37.6%	108.21	-0.04%	551
DLR012022	31/1/2022	124	114.20	46.2%	114.13	0.06%	247
DLR022022	28/2/2022	152	119.55	48.3%	119.42	0.11%	200
DLR032022	31/3/2022	183	124.00	51.1%	123.90	0.08%	115
DLR042022	29/4/2022	212	128.60	52.1%	128.51	0.07%	18
DLR052022	31/5/2022	244	133.20	52.9%	133.20	0.00%	13
DLR062022	30/6/2022	274	137.70	52.6%	137.70	0.00%	5



## ARS - USD



	\$	%
Spot	98.705	
Paridad Cable	174.738	77.03%
Paridad MEP	174.644	76.94%

## Bonds

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Bocon 24	PR13	762	2.00%	711.74	4.62%	1.23	15/3/2024
Boncer 03-22	TX22	262.932	1.20%	170.70	4.80%	0.45	18/3/2022
Boncer 09-22	TX22	209.189	1.30%	161.30	3.58%	0.95	20/9/2022
Boncer 23	TC23	28.300	4.00%	400.29	3.93%	1.37	6/3/2023
Boncer 03-23	TX23	218.924	1.40%	164.61	4.78%	1.44	25/3/2023
Boncer 08-23	TX3	38.369	1.45%	143.93	6.34%	1.79	13/8/2023
Boncer 03-24	TX24	145.016	1.40%	153.49	6.43%	2.37	25/3/2024
Boncer 04-25	TC25P	29.908	4.00%	349.09	7.64%	3.17	27/4/2025
Boncer 11-26	TX26	645.086	2.00%	123.84	8.15%	3.72	9/11/2026
Boncer 11-28	TX28	9.243	2.25%	117.72	8.85%	4.21	9/11/2028
Disc ARL 05	DIOP	10.563	5.83%	2.5236	9.65%	5.33	31/12/2033
Par ARL 05	PARP	2.861	1.77%	1.0064	10.76%	9.44	31/12/2038
C-Par ARL 05	CIAP	23.668	3.31%	1.41638	10.63%	10.29	31/12/2045

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Bocon 22	PR15	2.328	0.00%	75.20	49.04%	0.43	4/10/2022
Bonar Abr 22	A22	53.625	2.00%	107.00	46.46%	0.40	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	107.00	49.13%	0.93	6/2/2023

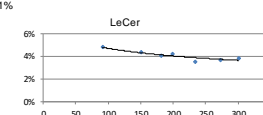
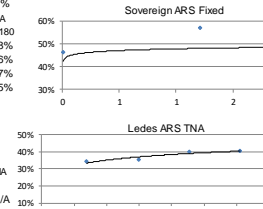
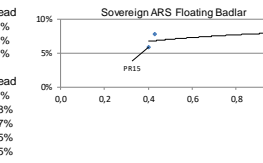
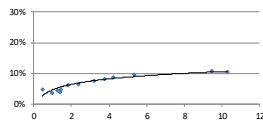
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5.00%	108.19	41.67%	0.27	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	89.20	53.14%	1.48	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	87.60	54.47%	1.96	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	98.91	54.14%	0.53	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	91.88	56.99%	1.55	14/4/2025
Salta 2021	SA21	4.000	5.00%	101.08	44.31%	0.20	22/12/2021

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Bonite \$ Oct 21	T021	62.500	18.20%	108.78	46.18%	0.01	4/10/2021
Bonite \$ May 22	TY2P	249.021	22.00%	105.72	27.28%	0.52	23/5/2022
Bonite \$ Oct 23	TO23	64.150	16.00%	65.99	57.07%	1.21	17/10/2023
Bonite \$ Oct 26	TO26	96.570	15.50%	45.61	55.66%	1.85	19/10/2026

Ledes ARS	Amt. Out.	Price	TNA	Days	Maturity
S2901	187.368	97.46	34.01%	28	29/10/2021
S30N1	119.573	94.53	35.23%	60	30/11/2021
S31D1	95.547	90.96	39.89%	91	31/12/2021
S31E2	119.739	89.09	40.45%	122	31/1/2022

Lepases ARS	Days	Amt. Out.	BP +	Price	Spread	MD	Maturity
SO291	28	61.711	2.75%	117.67	-1.36%	0.08	29/10/2021
SN301	60	22.712	3.00%	106.96	0.15%	0.16	30/11/2021

Lecar ARS Inflation Indexed	Amt. Out.	Price	YTM	Days	Maturity
X31D1	37.641	108.71	4.79%	91	31/12/2021
X29F2	192.468	123.99	4.34%	150	28/2/2022
X31M2	107.562	121.75	4.05%	181	31/3/2022
X18A2	137.598	118.65	4.24%	199	18/4/2022
X23Y2	169.061	113.37	3.54%	234	23/5/2022
X30J2	153.534	107.07	3.67%	272	30/6/2022
X29L2	88.656	102.49	3.82%	301	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	21.83%	4.41	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0.500%	35.87	21.58%	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%	6.32	9/7/2038
Bonos Int. 41 NYL	GD41 ext	10.462	2.500%	36.95	15.86%	7.22	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1.125%	32.76	18.00%	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%	38.90	21.44%	4.42	9/7/2029
Bonar 30	AL30D	13.509	0.500%	37.23	20.78%	4.67	9/7/2030
Bonar 35	AL35D	19.070	1.125%	34.75	16.98%	7.56	9/7/2035
Bonar 38	AE38D	7.215	2.000%	38.20	18.37%	6.26	9/7/2038
Bonar 41	AL41D	1.496	2.500%	37.80	15.75%	7.25	9/7/2041

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonite 11-21 - USD Linker	TZ11	1.766	0.100%	6.990.00	12.22%	0.16	30/11/2021
Bonite 04-22 - USD Linker	TV22	1.704	0.100%	10.175.00	-4.98%	0.58	29/4/2022
Bonite 11-22 - USD Linker	TZV2	374	0.200%	10.271.70	-3.11%	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%	21.59	0.00	0.00	2/11/2021
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%	64.42	26.89%	2.21	10/12/2025
Bs. As. 23 NYL	PBF23	750	6.500%	0.55	#####	0.00	15/2/2023
Córdoba 26	CO26	272	7.125%	62.50	10.28%	2.11	27/10/2026
Juliy 27 NYL	JUS22	214	5.750%	62.60	27.08%	2.43	22/3/2027
Bs. Fe 23 NYL**	SF23D	250	7.000%	93.23	15.65%	0.86	23/3/2023
Bs. As. 24 NYL	PBM24	1.250	9.125%	50.14	96.26%	0.69	16/3/2024
Salta 27 NYL	SA24D	357	5.000%	72.54	18.77%	3.14	11/2/2027
Chaco 24 NYL	CH24D	250	9.375%	62.81	46.91%	1.24	19/8/2024
La Rioja 25 NYL	RIF25	300	9.750%	1.00	#####	0.00	24/2/2025
T.Fuego 27 NYL	TFU27	190	8.950%	35.29	59.06%	1.25	19/4/2027

Mun. Cord 27 NYL	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 27 NYL	MUNCOR27	156	4.500%	63.20	20.32%	3.24	29/9/2027
Chubut 30 NYL	PUL26	613	7.240%	77.64	13.04%	2.98	26/7/2030
Entre Rios 28 NYL	ERF25	518	8.750%	63.24	22.33%	3.02	8/8/2028
Rio Negro 28 NYL**	RND25	320	4.875%	61.84	20.98%	3.28	10/3/2028
Neuquen 30 NYL	NJEN60	377	1.250%	67.66	16.19%	4.00	29/4/2030
Córdoba 24 NYL**	CO24D	725	7.450%	69.41	17.14%	3.70	16/6/2027
Bs. As. 27 NYL	PBF27	500	7.625%	2.32	3232.58%	0.02	15/6/2027
CABA 27 NYL	CABA27	890	7.500%	94.21	9.99%	3.68	16/2/2027
Bs. As. 28 NYL	BP28	400	9.625%	55.85	28.96%	3.10	18/4/2028
Sta Fe 27 NYL**	SF27D	250	6.900%	80.14	13.63%	3.81	11/11/2027
Córdoba 27 NYL**	CO27D	725	7.125%	48.46	23.05%	4.30	1/2/2029
Par Bs. As. NYL	BPLD	456	4.000%	40.06	26.38%	2.93	15/5/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Corporate USD*							
Transener 2021**	OTRX9	101	9.750%	S/D	N.A.	N.A.	15/8/2021
CGC 2021**	CPCAO	300	9.500%	100.88	0.66%	0.10	7/11/2021
Garrneta 2022**	GNCLD	900	8.750%	99.86	12.83%	0.29	20/11/2022
Edenor 2022**	ODNX9	176	9.750%	90.93	20.52%	0.90	25/10/2022
AYSA 2023**	AYSA23	500	6.625%	57.34	63.73%	0.96	12/2/2