

Rates

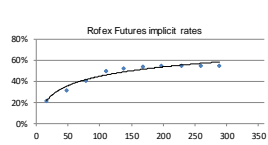
Instrumento	TNA	
Caucción 7d	34.39%	13/10/2021
Caucción 30d	34.90%	
BADLAR Priv. (>\$1mm)	34.13%	
TM20 Priv. (>\$20mm)	33.94%	12/10/2021
TFM - Leliu 7D	38.00%	13/10/2021
Pases Pasivos 7D	36.50%	13/10/2021

BCRA A3500 USD \$99,125

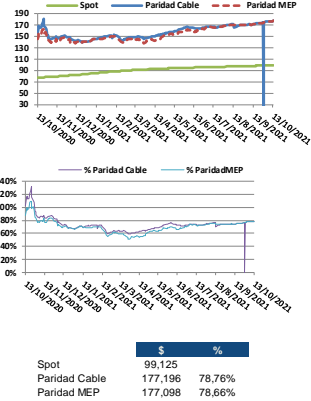
Days	00%Change	Annualized
9d	0.2%	10%
30d	0.9%	11%
61d	2.1%	12%
92d	3.1%	12%
183d	7.0%	14%
365d	28.1%	28%

Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	13/10/2021	-	99.13				
DLR102021	29/10/2021	16	100.04	21.1%	100.13	-0.09%	1.405
DLR112021	30/11/2021	48	103.27	31.8%	103.36	-0.09%	837
DLR122021	31/12/2021	79	107.77	40.3%	107.79	-0.02%	599
DLR012022	31/1/2022	110	114.05	50.0%	114.03	0.02%	416
DLR022022	28/2/2022	138	118.70	52.2%	118.66	0.03%	333
DLR032022	31/3/2022	169	124.00	54.2%	123.91	0.07%	227
DLR042022	29/4/2022	198	128.50	54.6%	128.35	0.12%	33
DLR052022	31/5/2022	230	133.18	54.5%	132.90	0.21%	18
DLR062022	30/6/2022	260	137.60	54.6%	137.50	0.07%	11
DLR072022	29/7/2022	289	142.00	54.6%	142.00	0.00%	8



ARS - USD



	\$	%
Spot	99.125	
Paridad Cable	177.196	78.76%
Paridad MEP	177.098	78.66%

Bonds

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
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Boccon 24	PR13	762	2.00%	704.94	6.50%	1.18	15/3/2024
Boncor 03-22	TX22	262.932	1.20%	173.71	3.38%	0.41	18/3/2022
Boncor 09-22	T2X2	209.189	1.30%	164.78	2.46%	0.92	20/9/2022
Boncor 23	TC23	28.300	4.00%	407.04	3.53%	1.34	6/3/2023
Boncor 03-23	TX23	218.924	1.40%	169.29	3.59%	1.41	25/3/2023
Boncor 08-23	TX3	38.369	1.45%	150.75	4.36%	1.77	13/8/2023
Boncor 03-24	TX4	145.016	1.40%	161.20	4.81%	2.35	25/3/2024
Boncor 04-25	TC25P	29.908	4.00%	365.55	6.54%	3.15	27/4/2025
Boncor 11-26	TX6	645.086	2.00%	131.48	6.84%	3.72	9/11/2026
Boncor 11-28	TX8	9.243	2.25%	124.24	7.84%	4.22	9/11/2028
Disc ARL 05	DIOP	10.563	5.83%	2.6592	8.89%	5.38	31/12/2033
Par ARL 05	PARP	2.861	1.77%	1.05858	10.29%	9.50	31/12/2038
C-Par ARL 05	CIAP	23.668	3.31%	1.50167	10.18%	10.48	31/12/2045

Sovereign ARS Floating Badlar							
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Boccon 22	PR15	1.930	0.00%	57.82	48.67%	0.53	4/10/2022
Bonar Abr 22	A22	53.625	2.00%	99.20	47.30%	4.00	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	99.20	48.15%	0.90	6/2/2023
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5.00%	108.99	45.04%	0.23	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	90.97	52.81%	1.44	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	89.93	53.78%	1.94	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	101.31	52.10%	0.50	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	83.95	56.92%	1.70	14/4/2025
Salta 2021	SA21	400	5.00%	101.54	51.89%	0.16	22/12/2021

Sovereign ARS Fixed							
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Bonle \$ May 22	TY22P	249.021	22.00%	107.41	25.76%	0.49	23/5/2022
Bonle \$ Oct 23	TO23	64.150	16.00%	70.04	52.78%	1.21	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15.50%	46.61	55.34%	1.82	19/10/2026

Ledes ARS							
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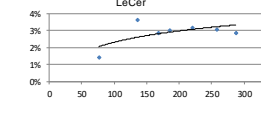
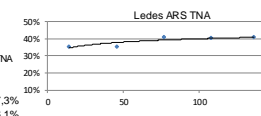
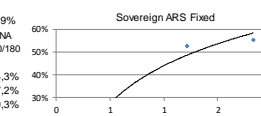
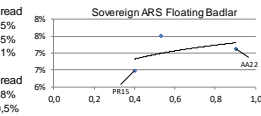
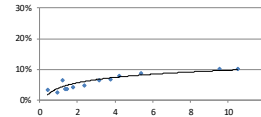
S2BO1	189.857	98.66	35.40%	14	29/10/2021	24.3%
S3ON1	119.573	95.76	35.15%	46	30/11/2021	49.3%
S31D1	181.347	92.10	40.64%	77	31/12/2021	
S31E2	155.630	89.37	40.21%	108	31/12/2022	
S2BF2	52.402	86.74	41.03%	136	28/2/2022	

Lepases ARS							
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SO291	14	61.711	2.75%	119.05	2.28%	0.04	29/10/2021
SN301	46	22.712	3.00%	108.38	0.39%	0.13	30/11/2021

Lecer ARS Inflation Indexed							
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X31D1	121.945	110.74	1.44%	77	31/12/2021	37.3%
X29F2	192.468	125.75	3.60%	136	28/2/2022	36.1%
X31M2	107.562	123.80	2.85%	167	31/3/2022	
X18A2	137.598	120.75	2.99%	185	18/4/2022	
X23Y2	178.119	114.91	3.17%	220	23/5/2022	
X30J2	153.534	108.73	3.08%	258	30/6/2022	
X29L2	88.656	104.42	2.87%	287	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	22.00%	4.37	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0.500%	35.87	21.75%	4.59	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1.125%	31.98	18.14%	7.36	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2.000%	38.75	18.00%	6.28	9/12/2038
Bonos Int. 41 NYL	GD41 ext	14.462	2.500%	36.95	15.91%	7.18	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1.125%	32.76	18.08%	6.50	9/7/2046

Sovereign Arg. law USD							
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Bonar 1% 29	AL29D	2.194	1.000%	37.00	22.89%	4.33	9/7/2029
Bonar 30	AL30D	13.509	0.500%	36.11	21.68%	4.60	9/7/2030
Bonar 35	AL35D	19.070	1.125%	33.80	17.46%	7.46	9/7/2035
Bonar 38	AE38D	7.215	2.000%	37.50	18.81%	6.16	9/10/2038
Bonar 41	AL41D	1.496	2.500%	36.60	16.32%	7.09	9/7/2041

Sovereign Arg. law USD Linked							
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Bonle 11-21 - USD Linker	TZ11	1.766	0.100%	9.7500	14.47%	0.12	30/11/2021
Bonle 04-22 - USD Linker	TV22	1.704	0.100%	10.3800	-8.06%	0.55	29/4/2022
Bonle 11-22 - USD Linker	TZV2	374	0.200%	10.43875	-4.24%	1.14	30/11/2022

Sub-Sovereign USD (3)							
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Bs. As. 21 NYL	BP21	500	10.875%	21.74	0.00	0.00	12/11/2021
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%	64.62	27.20%	2.17	10/12/2025
Bs. As. 23 NYL	PBF23	750	6.500%	0.72	#####	0.00	15/2/2023
Córdoba 26	CO26	272	7.125%	61.25	11.51%	2.04	27/10/2026
Juliy 27 NYL	JUS22	214	5.750%	62.82	27.34%	2.39	22/3/2027
Sta Fe 23 NYL**	SF23D	250	7.000%	99.60	15.85%	0.83	23/3/2023
Bs. As. 24 NYL	PBF24	1.250	9.125%	0.74	N.A.	N.A.	16/3/2024
Salta 27 NYL	SA27D	357	5.000%	73.28	18.64%	3.11	11/12/2027
Chaco 24 NYL	CH24D	250	9.375%	63.17	47.80%	1.20	19/8/2024
La Rioja 25 NYL	RIF25	300	9.750%	1.38	#####	0.00	24/2/2025
T.Fuego 27 NYL	TFU27	190	8.950%	35.56	60.11%	1.21	19/4/2027

Mun. Cord 27 NYL	MUNCOR27	156	4.500%	63.17	20.58%	3.20	29/9/2027
Chubut 30 NYL	PUL26	613	7.240%	77.91	13.10%	2.95	26/7/2030
Entre Rios 28 NYL	ERF25	518	8.750%	63.43	22.50%	2.98	8/8/2028
Rio Negro 28 NYL**	RND25	320	4.875%	62.03	21.12%	3.24	10/3/2028
Neuquen 30 NYL	NJEN30	377	1.250%	70.01	15.41%	4.00	29/4/2030
Córdoba 24 NYL**	CO24D	725	4.750%	69.34	17.35%	3.66	16/6/2027
Bs. As. 27 NYL	PBF27	500	7.875%	2.63	3383.50%	0.02	13/6/2027
CABA 27 NYL	CABA27	890	7.500%	94.20	10.10%	3.64	18/2/2027
Bs. As. 28 NYL	BP28	400	9.625%	4.73	74665.72%	0.00	18/4/2028
Sta Fe 27 NYL**	SF27D	250	6.900%	80.10	13.78%	3.77	11/11/2027
Córdoba 27 NYL**	CO27D	725	7.125%	48.66	23.15%	4.26	1/2/2029
Par Bs. As. NYL	BPLD	456	4.000%	1.56	#####	0.00	15/5/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
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Corporate USD*	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Transener 2021**	OTRX9	101	9.750%	S/D	N.A.	N.A.	15/8/2021
CGC 2021**	CPCAO	300	9.500%	100.63	-0.70%	0.06	7/11/2021
Garrinea 2022**	GNCLD	500	8.750%	98.99	12.93%	0.25	20/11/2022
Edenor 2022**	ODNX9	176	9.750%	90.90	20.97%	0.86	25/10/2022
AYSA 2023**	AYSA23	500	6.625%	57.37	65.59%	0.93	12/2/2023
Clisa 2023**							