

### Rates

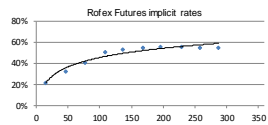
Instrumento	TNA	
Caución 7d	34,00%	14/10/2021
Caución 30d	34,55%	
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	33,94%	13/10/2021
TFM - Leliu 7D	38,00%	14/10/2021
Pases Pasivos 7D	36,50%	14/10/2021

### BCRA A3500 USD \$99,155

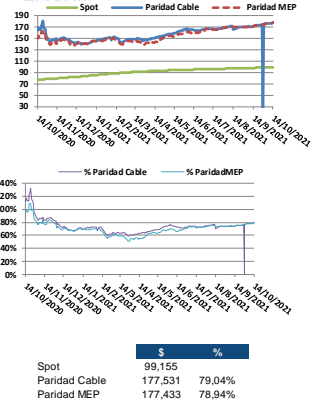
Days	00%Change	Annualized
9d	0,3%	10%
30d	1,0%	12%
62d	2,1%	12%
92d	3,1%	12%
183d	7,0%	14%
365d	28,1%	28%

### Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	14/10/2021	--	99,16				
DLR102021	29/10/2021	15	100,02	21,2%	100,04	-0,02%	1,409
DLR112021	30/11/2021	47	103,26	32,2%	103,27	-0,01%	834
DLR122021	31/12/2021	78	107,78	40,7%	107,77	0,01%	624
DLR12022	31/12/2022	109	114,08	50,4%	114,05	0,03%	425
DLR022022	28/2/2022	137	118,75	52,7%	118,70	0,04%	350
DLR032022	31/3/2022	169	124,09	54,6%	124,00	0,07%	231
DLR042022	29/4/2022	197	128,30	55,6%	128,50	0,31%	35
DLR052022	31/5/2022	229	133,50	55,2%	133,18	0,24%	18
DLR062022	30/6/2022	259	137,92	55,1%	137,60	0,23%	11
DLR072022	29/7/2022	288	142,25	55,1%	142,00	0,18%	8



### ARS - USD



	\$	%
Spot	99,155	
Paridad Cable	177,531	79,04%
Paridad MEP	177,433	78,94%

### Bonds

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Bocón 24	PR13	762	2,00%	713,75	2,43%	1,24	15/3/2024
Boncor 03-22	TX22	262,932	1,20%	174,26	2,85%	0,41	18/3/2022
Boncor 09-22	TX22	209,189	1,30%	165,58	2,04%	0,91	20/9/2022
Boncor 23	TC23	28,300	4,00%	399,00	5,35%	1,32	6/3/2023
Boncor 03-23	TX23	218,924	1,40%	170,04	3,35%	1,40	25/3/2023
Boncor 08-23	TX3	38,369	1,45%	151,38	4,19%	1,76	13/8/2023
Boncor 03-24	TX24	145,016	1,40%	161,33	4,83%	2,34	25/3/2024
Boncor 04-25	TC25P	29,908	4,00%	366,21	6,53%	3,15	27/4/2025
Boncor 11-26	TX26	645,086	2,00%	131,87	6,79%	3,72	9/11/2026
Boncor 11-28	TX28	9,243	2,25%	124,68	7,79%	4,22	9/11/2028
Disc ARL 05	DIOP	10,563	5,83%	2,671,8	8,83%	5,38	31/12/2033
Par ARL 05	PARP	2,861	1,77%	1,065,81	10,24%	9,51	31/12/2038
C-Par ARL 05	CIAP	23,668	3,31%	1,504,52	10,17%	10,47	31/12/2045

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Bocón 22	PR15	1,930	0,00%	58,25	47,61%	0,53	4/10/2022
Bonar Abr 22	A22	53,625	2,00%	99,65	46,84%	0,39	4/4/2022
Bonar Abr 22	TB23P	31,321	5,25%	99,65	48,91%	0,89	6/2/2023
Sub-Sovereign ARS Floating Badlar	BP +						
CABA TD C20	BDC22	3,708	5,00%	109,16	45,91%	0,22	24/1/2022
CABA TD C24	BDC24	22,614	3,25%	91,23	52,85%	1,44	29/3/2024
CABA TD C23	BDC28	13,262	3,75%	90,99	53,19%	1,95	22/2/2028
PBA TD 2022	PBY22	15,182	3,83%	101,63	52,17%	0,49	31/5/2022
PBA TD 2025	PBA25	30,000	3,75%	84,53	56,64%	1,69	14/4/2025
Salta 2021	SA21	4,000	5,00%	101,97	51,14%	0,16	22/12/2021

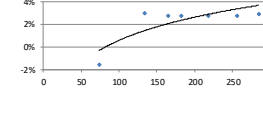
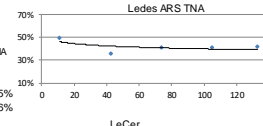
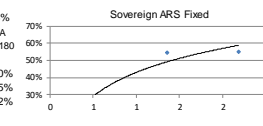
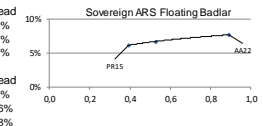
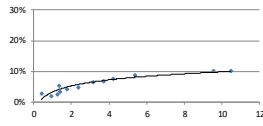
Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Bonle \$ May 22	TY22P	249,021	22,00%	107,25	26,55%	0,48	23/5/2022
Bonle \$ Oct 23	TO23	64,150	16,00%	61,20	54,35%	1,35	17/10/2023
Bonle \$ Oct 26	TO26	98,570	15,50%	39,13	55,19%	2,18	19/10/2026

Sovereign ARS Fixed	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Bonle \$ May 22	TY22P	249,021	22,00%	107,25	26,55%	0,48	23/5/2022
Bonle \$ Oct 23	TO23	64,150	16,00%	61,20	54,35%	1,35	17/10/2023
Bonle \$ Oct 26	TO26	98,570	15,50%	39,13	55,19%	2,18	19/10/2026

Ledes ARS	Amt. Out.	Price	TNA	Days	Maturity	25,00%
S2901	189,857	98,53	49,34%	11	29/10/2021	48,5%
S30N1	119,573	96,01	35,28%	43	30/11/2021	49,2%
S31D1	181,347	92,37	40,73%	74	31/12/2021	
S31E2	155,630	89,51	40,73%	105	31/12/2022	
S29F2	52,402	86,69	42,12%	133	28/2/2022	

Lepases ARS	Days	Amt. Out.	BP +	Price	Spread	MD	Maturity
SN0291	11	61,711	2,75%	119,37	3,62%	0,03	29/10/2021
SN301	43	22,712	3,00%	108,75	-0,07%	0,12	30/11/2021

LeCer ARS Inflation Indexed	Amt. Out.	Price	YTM	Days	Maturity
X31D1	121,945	111,52	-1,54%	74	31/12/2021
X29F2	192,468	126,18	2,97%	133	28/2/2022
X31M2	107,562	123,98	2,75%	164	31/3/2022
X18A2	137,598	121,02	2,75%	182	18/4/2022
X23Y2	178,119	115,28	2,78%	217	23/5/2022
X30J2	153,534	109,08	2,75%	255	30/6/2022
X29L2	88,656	104,52	2,88%	284	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	22,03%	4,36	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	21,78%	4,58	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20,502	1,125%	31,98	18,15%	7,35	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11,405	2,000%	38,75	18,01%	6,27	9/1/2038
Bonos Int. 41 NYL	GD41 ext	14,462	2,500%	36,95	15,92%	7,17	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2,092	1,125%	32,76	18,10%	6,49	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%	37,40	22,66%	4,33	9/7/2029
Bonar 30	AL30D	13,509	0,500%	36,07	21,74%	4,59	9/7/2030
Bonar 35	AL35D	19,070	1,125%	33,90	17,44%	7,45	9/7/2035
Bonar 38	AE38D	7,215	2,000%	37,00	19,07%	6,12	9/10/2038
Bonar 41	AL41D	1,496	2,500%	37,10	16,13%	7,12	9/7/2041

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonle 11-21 - USD Linker	TZ11	1,766	0,100%	9,810,00	9,97%	0,11	30/11/2021
Bonle 04-22 - USD Linker	TV22	1,704	0,100%	10,405,00	-8,54%	0,54	29/4/2022
Bonle 11-22 - USD Linker	TZ12	374	0,200%	10,503,55	-4,77%	1,13	30/11/2022

Sub-Sovereign USD (3)	Code	Amt. Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	21,82	0,00	0,00	15/11/2021
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%	64,66	27,27%	2,16	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	0,76	#####	0,00	15/2/2023
Córdoba 26	CO26	272	7,125%	61,01	11,76%	2,02	27/10/2026
Juliy 27 NYL	JUS22	214	5,750%	62,87	27,40%	2,39	22/3/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	93,60	16,01%	0,62	23/3/2023
Bs. As. 24 NYL	PBM24	1,250	9,125%	0,81	N.A.	N.A.	16/3/2024
Salta 27 NYL	SA27D	357	5,000%	73,53	18,58%	3,10	11/2/2027
Chaco 24 NYL	CH24D	250	9,375%	63,24	48,00%	1,19	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	1,46	#####	0,00	24/2/2025
T.Fuego 27 NYL	TFU27	190	8,950%	32,80	56,58%	1,42	19/4/2027

Mun. Cord 27 NYL	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 27 NYL	MUNCOR27	156	4,500%	63,38	20,52%	3,20	29/9/2027
Chubut 30 NYL	PUL26	613	7,240%	77,97	13,11%	2,94	26/7/2030
Entre Rios 28 NYL	ERF25	518	8,750%	63,47	22,54%	2,97	8/8/2028
Rio Negro 28 NYL**	RND25	320	4,875%	62,07	21,15%	3,23	10/3/2028
Neuquen 30 NYL	NJEN30	377	1,250%	70,02	15,44%	3,99	29/4/2030
Córdoba 24 NYL**	CO24D	725	7,450%	69,27	17,42%	3,65	16/2/2027
Bs. As. 27 NYL**	PBJ27	900	7,875%	2,69	3422,98%	0,01	14/6/2027
CABA 27 NYL	CABA27	890	7,500%	93,95	10,19%	3,63	16/2/2027
Bs. As. 28 NYL	BP28	400	9,625%	0,00	N.A.	N.A.	18/4/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	80,18	13,79%	3,76	11/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	48,70	23,17%	4,26	1/2/2029
Par Bs. As. NYL	BPLD	456	4,000%	1,59	#####	0,00	15/5/2035