

Rates

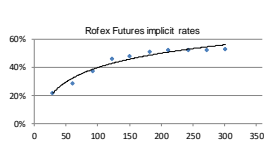
Instrumento	TNA	
Caución 7d	33.50%	30/9/2021
Caución 30d	34.50%	
BADLAR Priv. (>\$1mm)	34.19%	29/9/2021
TM20 Priv. (>\$20mm)	33.94%	
TFM - Leliu 7D	38.00%	30/9/2021
Pases Pasivos 7D	36.50%	30/9/2021

BCRA A3500 USD \$98,735

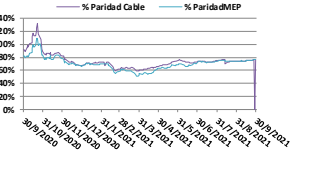
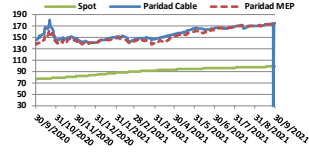
Days	00%Change	Annualized
7d	0.2%	11%
31d	1.0%	12%
62d	2.1%	12%
92d	3.1%	12%
184d	7.4%	15%
365d	29.6%	30%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	30/9/2021	-	98.74				
DLR102021	29/10/2021	29	100.45	21.9%	100.73	-0.28%	1.257
DLR112021	30/11/2021	61	103.45	28.6%	103.55	-0.10%	7.58
DLR122021	31/12/2021	92	108.03	37.3%	108.17	-0.13%	5.35
DLR012022	31/1/2022	123	114.05	46.0%	114.20	-0.13%	2.55
DLR022022	28/2/2022	151	118.42	48.2%	118.55	-0.11%	2.13
DLR032022	31/3/2022	162	123.62	51.0%	124.00	-0.15%	1.50
DLR042022	29/4/2022	211	128.45	52.1%	128.60	-0.12%	2.1
DLR052022	31/5/2022	243	133.20	52.4%	133.20	0.00%	1.5
DLR062022	30/6/2022	273	137.55	52.6%	137.70	-0.11%	9
DLR072022	29/7/2022	302	141.90	52.8%	142.30	-0.28%	7



ARS - USD



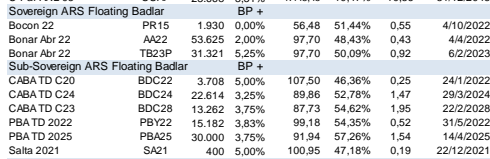
	\$	%
Spot	98,735	
Paridad Cable	175,121	77.36%
Paridad MEP	175,027	77.27%

Bonds

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Boccon 24	PR13	762	2.00%	715.47	4.42%	1.22	15/3/2024
Boncer 03-22	TX22	262.932	1.20%	171.49	4.39%	0.44	18/3/2022
Boncer 09-22	TX22	209.189	1.30%	161.68	3.62%	0.94	20/9/2022
Boncer 23	TC23	28.300	4.00%	403.00	3.64%	1.37	6/3/2023
Boncer 03-23	TX23	218.924	1.40%	165.51	4.59%	1.43	25/3/2023
Boncer 08-23	TX3	38.369	1.45%	147.34	5.17%	1.79	13/8/2023
Boncer 03-24	TX24	145.016	1.40%	155.26	6.06%	2.37	25/3/2024
Boncer 04-25	TC25P	29.908	4.00%	351.72	7.50%	3.16	27/4/2025
Boncer 11-26	TX26	645.086	2.00%	125.80	7.80%	3.73	9/11/2026
Boncer 11-28	TX28	9.243	2.25%	118.64	8.73%	4.21	9/11/2028
Disc ARL 05	DIOP	10.563	5.83%	2.547.8	9.52%	5.34	31/12/2033
Par ARL 05	PARP	2.861	1.77%	1.015.66	10.64%	9.46	31/12/2038
C-Par ARL 05	CIAP	23.668	3.31%	1.443.45	10.47%	10.36	31/12/2045

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Boccon 22	PR15	1.930	0.00%	56.48	51.44%	0.55	4/10/2022
Bonar Abr 22	A22	53.625	2.00%	97.70	48.43%	0.43	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	97.70	50.09%	0.92	6/2/2023
Sub-Sovereign ARS Floating Badlar	BP +						
CABA TD C20	BDC22	3.708	5.00%	107.50	46.36%	0.25	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	89.86	52.78%	1.47	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	87.73	54.62%	1.95	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	99.18	54.35%	0.52	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	91.94	57.26%	1.54	14/4/2025
Salta 2021	SA21	400	5.00%	100.95	47.18%	0.19	22/12/2021



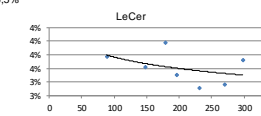
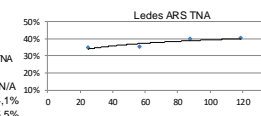
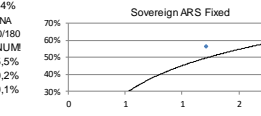
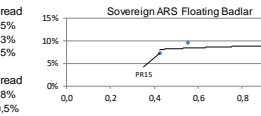
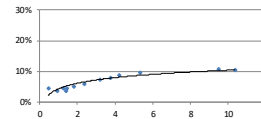
Sovereign ARS Fixed

Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
Bonle \$ May 22	TY22P	249.021	22.00%	106.01	27.12%	0.51	23/5/2022
Bonle \$ Oct 23	TO23	64.150	16.00%	66.63	56.46%	1.21	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15.50%	46.14	55.14%	1.85	19/10/2026

Ledes ARS	Amt. Out.	Price	TNA	Days	Maturity
S2901	187.368	97.67	34.79%	25	29/10/2021
S30N1	119.573	94.82	34.99%	57	30/11/2021
S31D1	95.547	91.27	39.67%	88	31/12/2021
S31E2	119.739	89.36	40.40%	119	31/1/2022

Lepases ARS	Days	Amt. Out.	BP +	Price	Spread	MD	Maturity
SO291	25	61.711	2.75%	118.00	-1.40%	0.07	29/10/2021
SN301	57	22.712	3.00%	107.36	-0.41%	0.16	30/11/2021

LeCer ARS Inflation Indexed	Amt. Out.	Price	YTM	Days	Maturity
X31D1	37.641	109.28	3.78%	88	31/12/2021
X29F2	192.468	124.68	3.62%	147	28/2/2022
X31M2	107.562	122.13	3.97%	178	31/3/2022
X18A2	137.598	119.44	3.51%	196	18/4/2022
X23Y2	169.061	113.84	3.32%	231	23/5/2022
X30J2	153.534	107.60	3.37%	269	30/6/2022
X29L2	88.656	102.86	3.73%	298	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	21.87%	4.40	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0.500%	35.87	21.62%	4.63	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1.125%	31.98	18.08%	7.40	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2.000%	38.75	17.94%	6.31	9/7/2038
Bonos Int. 41 NYL	GD41 ext	11.462	2.500%	36.95	15.87%	7.21	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1.125%	32.76	18.01%	6.55	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%	39.00	21.41%	4.42	9/7/2029
Bonar 30	AL30D	13.509	0.500%	37.12	20.89%	4.66	9/7/2030
Bonar 35	AL35D	19.070	1.125%	34.50	17.10%	7.54	9/7/2035
Bonar 38	AE38D	7.215	2.000%	38.00	18.48%	6.24	9/10/2038
Bonar 41	AL41D	1.496	2.500%	37.50	15.89%	7.21	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%	6.999.00	12.46%	0.15	30/11/2021
Bonle 04-22 - USD Linker	TV22	1.704	0.100%	10.260.00	-6.38%	0.58	29/4/2022
Bonle 11-22 - USD Linker	TZV2	374	0.200%	10.315.84	-3.47%	1.16	30/11/2022

Sub-Sovereign USD (3)	Code	Amt. Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10.875%	21.37	0.00	3/11/2021	
CABA 21 NYL	CABA21	335	8.950%	0.00	N.A.	19/2/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9.950%	0.00	N.A.	9/6/2021	
Córdoba 21 NYL**	CO21D	725	7.125%	64.46	26.95%	2.20	10/12/2025
Bs. As. 23 NYL	PBF23	750	6.500%	0.59	#####	0.00	15/2/2023
Córdoba 26	CO26	272	7.125%	63.45	9.58%	2.12	27/10/2026
Salta 27 NYL	JUS22	214	5.750%	62.64	27.13%	2.43	22/3/2027
Sta Fe 23 NYL**	SF23D	250	7.000%	92.75	16.43%	0.85	23/3/2023
Bs. As. 24 NYL	PBF24	1.250	9.125%	48.61	99.46%	0.67	16/3/2024
Salta 27 NYL	SA24D	357	5.000%	71.92	19.12%	3.12	11/2/2027
Chaco 24 NYL	CH24D	250	9.375%	62.15	48.25%	1.22	19/8/2024
La Rioja 25 NYL	RIF25	300	9.750%	67.14	43.01%	1.16	24/2/2025
T.Fuego 27 NYL	TFU27	190	8.950%	35.35	59.28%	1.25	19/4/2027

Mun. Cord 27 NYL	MUNCOR27	156	4.500%	62.32	20.85%	3.22	29/9/2027
Chubut 30 NYL	PUL26	613	7.240%	77.70	13.06%	2.98	26/7/2030
Entre Rios 28 NYL	ERF25	518	8.750%	63.28	22.36%	3.01	8/8/2028
Rio Negro 28 NYL**	RND25	320	4.875%	61.89	21.01%	3.27	10/3/2028
Neuquen 30 NYL	NQUEN30	377	1.250%	67.67	16.21%	3.99	29/4/2030
Córdoba 24 NYL**	CO24D	725	7.450%	66.75	17.46%	3.88	1/6/2027
Bs. As. 27 NYL**	BP27	500	7.875%	2.38	3242.64%	0.02	15/6/2027
CABA 27 NYL	CABA27	890	7.500%	93.74	10.15%	3.67	1/6/2027
Bs. As. 28 NYL	BP28	400	9.625%	55.19	29.47%	3.07	18/4/2028
Sta Fe 27 NYL**	SF27D	250	6.900%	79.52	13.88%	3.79	1/11/2027
Córdoba 27 NYL**	CO27D	725	7.125%	48.51	23.07%	4.30	1/2/2029
Par Bs. As. NYL	BPLD	456	4.000%	39.21	27.29%	2.85	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%	100.22	N.A.	N.A.	15/8/2021
CGC 2021**	GPCAO	300	9.500%	100.36	5.37%	0.09	7/11/2021
Garronea 2022**	GNCLD	500	8.750%	98.30	15.20%	0.27	20/1/2022
Edenor 2022**	ODNX9	176	9.750%	89.92	21.92%	0.89	25/10/2022
AY							