

Rates

Instrumento	TNA	
Caución 7d	24.02%	25/10/2021
Caución 30d	34.40%	
BADLAR Priv. (>\$1mm)	34.25%	
TM20 Priv. (>\$20mm)	34.06%	22/10/2021
TFM - Leliq 7D	38.00%	25/10/2021
Pases Pasivos 7D	36.50%	25/10/2021

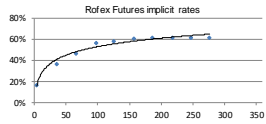
BCRA A3500 USD \$99,493

Days	00%Change	Annualized
7d	0.2%	12%
31d	0.9%	11%
61d	2.1%	12%
94d	3.2%	12%
185d	6.8%	14%
367d	27.4%	27%

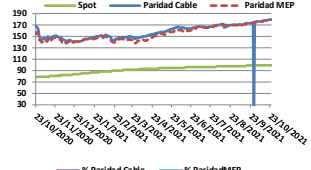
Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	25/10/2021	-	99.49				
DLR102021	29/10/2021	4	99.67	16.2%	99.74	-0.07%	1.435
DLR112021	30/11/2021	36	103.10	36.8%	103.16	-0.06%	993
DLR122021	31/12/2021	67	107.96	46.4%	107.97	-0.01%	859
DLR012022	31/1/2022	98	114.46	56.0%	114.40	0.05%	538
DLR022022	28/2/2022	126	119.51	58.3%	119.37	0.12%	472
DLR032022	31/3/2022	157	125.35	60.4%	125.10	0.20%	352
DLR042022	29/4/2022	186	130.70	61.6%	130.40	0.23%	54
DLR052022	31/5/2022	218	136.20	61.8%	136.15	0.04%	23
DLR062022	30/6/2022	248	144.05	61.5%	144.00	0.04%	12
DLR072022	29/7/2022	277	146.15	61.8%	145.70	0.31%	16

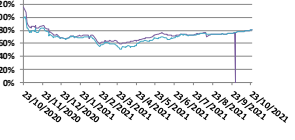
4.734



ARS - USD



% Paridad Cable - % Paridad MEP

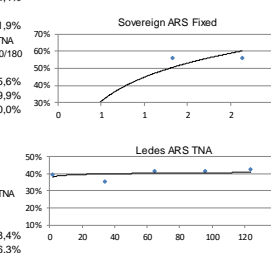
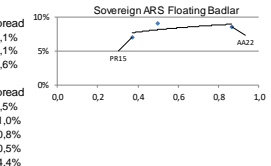
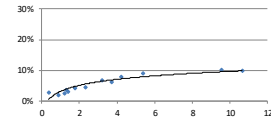


	\$	%
Spot	99.4933	
Paridad Cable	179.331	80.24%
Paridad MEP	179.231	80.14%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							

Bocon 24	PR13	762	2.00%	720.24	2.62%	1.21	15/3/2024
Boncor 03-22	TX22	262.932	1.20%	176.28	2.82%	0.38	18/3/2022
Boncor 09-22	TX22	208.189	1.30%	167.50	2.00%	0.89	20/9/2022
Boncor 23	TC23	28.300	4.00%	411.00	3.76%	1.30	6/3/2023
Boncor 03-23	TX23	218.924	1.40%	172.81	3.01%	1.38	25/3/2023
Boncor 08-23	TX23	38.369	1.45%	153.28	4.14%	1.74	13/8/2023
Boncor 03-24	TX24	145.016	1.40%	164.87	4.40%	2.32	25/3/2024
Boncor 04-25	TC25P	29.908	4.00%	359.52	6.83%	3.18	27/4/2025
Boncor 11-26	TX26	645.086	2.00%	135.67	6.34%	3.70	9/11/2026
Boncor 11-28	TX28	9.243	2.25%	125.14	8.00%	4.18	9/11/2028
Disc ARL 05	DICP	10.563	5.83%	2.690	6.94%	5.34	31/12/2033
Par ARL 05	PARP	2.861	1.77%	1.08625	10.07%	9.52	31/12/2039
C-Par ARL 05	CUPAP	23.668	3.31%	1.57767	9.83%	10.62	31/12/2045
Sovereign ARS Floating Badlar BP +							
Bocon 22	PR15	1.930	0.00%	58.10	50.83%	0.50	4/10/2022
Bonar Abr 22	A422	53.625	2.00%	100.25	48.08%	0.37	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	100.25	50.19%	0.86	6/2/2023
Sub-Sovereign ARS Floating Badlar BP +							
CABA TD C20	BDC22	3.708	5.00%	100.50	44.68%	0.22	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	91.70	53.36%	1.41	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	91.95	53.20%	1.93	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	102.50	52.70%	0.47	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	83.96	58.12%	1.65	14/4/2025
Salta 2021	SA21	400	5.00%	102.66	54.66%	0.13	22/12/2021
Sovereign ARS Fixed							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonte \$ May 22	TY22P	249.021	22.00%	107.57	27.24%	0.46	23/5/2022
Bonte \$ Oct 23	TO23	64.150	16.00%	60.67	56.12%	1.32	17/10/2023
Bonte \$ Oct 26	TO26	96.570	15.50%	38.81	56.29%	2.14	19/10/2026
Ledes ARS							
	Amt Out.	Price	TNA	Days	Maturity		
S2901	189.857	99.79	39.25%	2	29/10/2021	25.6%	
S30N1	119.573	96.82	35.24%	34	30/11/2021	49.8%	
S31D1	213.492	93.14	41.33%	65	31/12/2021	50.0%	
S31E2	168.631	90.22	41.20%	96	31/1/2022		
S28F2	59.657	87.46	42.21%	124	28/2/2022		
Lepases ARS							
	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
SO291	2	61.711	2.75%	120.50	3.69%	0.01	29/10/2021
SN301	34	22.712	3.00%	109.60	0.87%	0.09	30/11/2021
Lecar ARS Inflation Indexed							
	Amt Out.	Price	YTM	Days	Maturity		
X31D1	37.641	112.63	-1.35%	65	31/12/2021	38.4%	
X28F2	192.468	127.73	2.73%	124	28/2/2022	36.3%	
X31M2	107.562	125.49	2.57%	155	31/3/2022		
X18A2	137.598	122.66	2.30%	173	18/4/2022		
X23Y2	178.119	117.47	1.45%	208	23/5/2022		
X30J2	187.954	111.00	1.82%	246	30/6/2022		
X29L2	152.000	106.85	1.44%	275	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	22,14%	4,33	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0.500%	35,87	21,89%	4,56	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	18,20%	7,32	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,75	18,06%	6,24	9/7/2038
Bonos Int. 41 NYL	GD41 ext	10.462	2,500%	36,95	15,95%	7,14	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	18,15%	6,46	9/7/2046

(1) Clean

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	36,90	23,13%	4,29	9/7/2029
Bonar 30	AL30D	13.509	0,500%	35,87	21,99%	4,55	9/7/2030
Bonar 35	AL35D	19.070	1,125%	33,00	17,89%	7,36	9/7/2035
Bonar 38	AE38D	7.215	2,000%	37,00	19,15%	6,08	9/7/2038
Bonar 41	AL41D	1.496	2,500%	35,72	16,77%	6,97	9/7/2041

(2) Dirty

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linker	TZ11	1.766	0,100%	9.890,00	7,21%	0,09	30/11/2021
Bonte 04-22 - USD Linker	TV22	1.704	0,100%	10.370,00	-7,71%	0,51	29/4/2022
Bonte 11-22 - USD Linker	TZV2	3.74	0,200%	10.699,38	-6,18%	1,11	30/11/2022
Bonte 04-23 - USD Linker	TV23	1.315	0,300%	10.330,00	-2,16%	1,51	28/4/2023

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	21,96	0,00	25/11/2021	
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%	64,78	27,48%	2,14	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	0,87	#####	0,00	15/2/2023
Córdoba 26	CO26	272	7,125%	57,05	11,62%	2,15	27/10/2026
Juliy 27 NYL	JUS22	214	5,750%	63,01	27,57%	2,36	22/3/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	93,57	16,55%	0,79	23/3/2023
Bs. As. 37 NYL	BA37D	6.202	3,900%	45,74	19,96%	5,05	19/3/2037
Salta 27 NYL	SA24D	357	5,000%	73,81	18,59%	3,08	11/2/2027
Chaco 24 NYL	CH24D	250	9,375%	63,40	48,74%	1,16	19/8/2024
La Rioja 25 NYL	RF25	300	9,750%	1,71	#####	0,00	24/2/2025
T.Fuego 27 NYL	TFU27	190	8,950%	32,96	57,11%	1,39	19/4/2027

Mun. Cord 27 NYL	AINCOR27	156	4,500%	63,61	20,55%	3,17	29/9/2027
Chubut 30 NYL	CHUB26	610	7,750%	73,84	13,97%	2,96	26/7/2030
Entre Rios 28 NYL	ERF25	518	8,750%	63,60	22,65%	2,94	8/8/2028
Rio Negro 28 NYL**	RND25	320	4,875%	62,20	21,25%	3,21	10/3/2028
Neuquen 30 NYL	NOUEN30	377	4,625%	67,35	16,09%	4,01	29/4/2030
Córdoba 24 NYL**	CO24D	725	7,450%	69,36	17,49%	3,63	1/6/2027
Bs. As. 27 NYL**	PBJ27	500	7,875%	2,89	3692,41%	0,01	15/6/2027
CABA 27 NYL	CABA27	890	7,500%	93,13	10,52%	3,60	1/6/2027
Bs. As. 28 NYL	BP28	400	9,625%	0,24	60521,53%	0,00	18/4/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	80,39	13,80%	3,74	1/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	48,82	23,24%	4,23	1/2/2029
Par Bs. As. NYL	BPLD	456	4,000%	1,68	#####	0,00	15/5/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze

Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Transener 2021**	OTRX9	101	9,750%	SD	N.A.	N.A.	15/8/2021
CGC 2021*	CGC20	300	9,500%	100,60	-10,14%	0,03	7/11/2021
Genesa 2022**	GENCLO	500	8,750%	99,31	11,94%	0,22	20/1/2022
Edenor 2022**	EDNXX9	176	9,750%	91,22	20,90%	0,88	25/10/2022
AYSA 2023**	AYSA23	500	6,625%	57,80	66,36%	0,90	1/2/2023
Clisa 2023**	CLISO	300	9,500%	45,			