

Rates

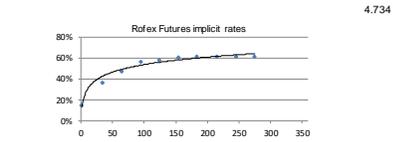
Instrumento	TNA	
Caucción 7d	30.50%	27/10/2021
Caucción 30d	34.50%	
BADLAR Priv. (>\$1mm)	34.13%	
TM20 Priv. (>\$20mm)	34.06%	26/10/2021
TFM - Leliq 7D	38.00%	27/10/2021
Pases Pasivos 7D	36.50%	27/10/2021

BCRA A3500 USD \$99.620

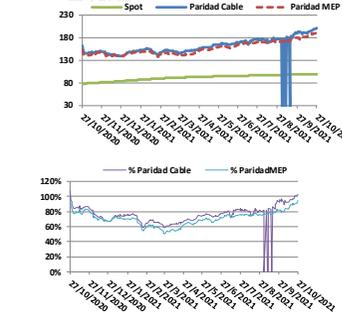
Days	00%Change	Annualized
7d	0.3%	15%
30d	1.0%	12%
61d	2.1%	13%
92d	3.1%	12%
183d	6.7%	13%
365d	27.2%	27%

Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	27/10/2021	-	99.62				
DLR102021	29/10/2021	2	99.70	14.7%	99.67	0.03%	1.394
DLR112021	30/11/2021	34	103.03	36.7%	103.10	-0.07%	1.002
DLR122021	31/12/2021	65	107.97	47.1%	107.96	0.01%	873
DLR012022	31/1/2022	96	114.38	56.3%	114.46	-0.07%	536
DLR022022	28/2/2022	124	119.38	58.4%	119.51	-0.11%	487
DLR032022	31/3/2022	155	125.35	60.8%	125.35	0.00%	335
DLR042022	29/4/2022	184	130.30	61.1%	130.70	-0.31%	56
DLR052022	31/5/2022	216	136.00	61.7%	136.20	-0.15%	23
DLR062022	30/6/2022	246	140.85	61.4%	141.05	-0.14%	12
DLR072022	29/7/2022	275	146.00	61.8%	146.15	-0.10%	16



ARS - USD



	\$	%
Spot	99.62	
Paridad Cable	201.97	102.74%
Paridad MEP	193.731	94.47%

Bonds

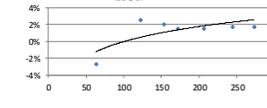
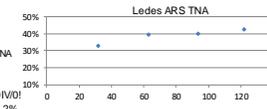
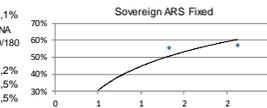
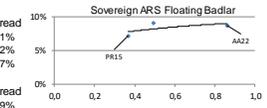
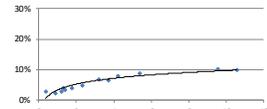
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							

Bocon 24	PR13	762	2.00%	719.78	2.82%	1.21	15/3/2024
Boncor 03-22	TXZ2	262.932	1.20%	176.60	2.82%	0.38	18/3/2022
Boncor 09-22	TXZ2	208.189	1.30%	167.50	2.20%	0.88	20/9/2022
Boncor 23	TC23	28.300	4.00%	411.29	3.85%	1.30	6/3/2023
Boncor 03-23	TX23	218.924	1.40%	172.14	3.43%	1.37	25/3/2023
Boncor 08-23	TX23	38.369	1.45%	154.42	3.82%	1.74	13/8/2023
Boncor 03-24	TX24	145.016	1.40%	163.91	4.74%	2.31	25/3/2024
Boncor 04-25	TC25P	29.908	4.00%	361.68	6.70%	3.18	27/4/2025
Boncor 11-26	TX26	645.086	2.00%	134.72	6.60%	3.69	9/11/2026
Boncor 11-28	TX28	9.243	2.25%	125.97	7.89%	4.18	9/11/2028
Disc ARL 05	DICP	10.563	5.83%	2.707.2	8.86%	5.35	31/12/2033
Par ARL 05	PARP	2.861	1.77%	1.085.96	10.10%	9.51	31/12/2038
C-Par ARL 05	CUAP	23.668	3.31%	1.564.64	9.93%	10.56	31/12/2045

Sovereign ARS Floating Badlar							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bocon 22	PR15	1.930	0.00%	58.23	50.88%	0.49	4/10/2022
Bonar Abr 22	A422	53.625	2.00%	100.43	48.25%	0.37	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	100.43	50.32%	0.86	6/2/2023
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5.00%	100.62	45.23%	0.21	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	91.62	53.70%	1.40	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	88.01	56.57%	1.84	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	102.66	52.96%	0.46	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	83.70	58.63%	1.64	14/4/2025
Salta 2021	SA21	400	5.00%	103.14	52.25%	0.13	22/12/2021

Sovereign ARS Fixed								
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	
Bonle \$ May 22	TY22P	249.021	22.00%	107.93	26.74%	0.45	23/5/2022	
Bonle \$ Oct 23	TO23	64.150	16.00%	61.13	55.65%	1.32	17/10/2023	
Bonle \$ Oct 26	TO26	96.570	15.50%	38.49	58.89%	2.12	19/10/2026	
Ledes ARS								
S2901		189.857	0.00	#DIV/0!	0.00		29/10/2021	
S30N1		119.573	97.21	32.77%	32		30/11/2021	
S31D1		213.492	93.68	39.09%	63		31/12/2021	
S31E2		168.631	90.70	39.82%	94		31/12/2022	
S28F2		59.557	87.55	42.54%	122		28/2/2022	
Lepases ARS								
SO291		0	61.711	2.75%	0.00	#NUM!	29/10/2021	
SN301		32	22.712	3.00%	109.83	0.74%	0.09	30/11/2021

Lecer ARS Inflation Indexed							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
X31D1		37.641		113.07	-2.64%	63	31/12/2021
X28F2		192.468		128.05	2.49%	122	28/2/2022
X31M2		107.562		125.99	2.04%	153	31/3/2022
X18A2		137.588		123.31	1.55%	171	18/4/2022
X23Y2		178.119		117.67	1.46%	206	23/5/2022
X30J2		187.954		111.25	1.75%	244	30/6/2022
X29L2		152.000		106.79	1.75%	273	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	22.16%	4.33	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0.500%	35.87	21.92%	4.55	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1.125%	31.98	18.21%	7.31	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2.000%	38.75	18.07%	6.23	9/12/2038
Bonos Int. 41 NYL	GD41 ext	10.462	2.500%	36.95	15.95%	7.13	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1.125%	32.76	18.16%	6.45	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%	36.93	23.14%	4.29	9/7/2029
Bonar 30	AL30D	13.509	0.500%	35.87	22.02%	4.55	9/7/2030
Bonar 35	AL35D	19.070	1.125%	33.45	17.71%	7.39	9/7/2035
Bonar 38	AE38D	7.215	2.000%	37.30	19.02%	6.10	9/10/2038
Bonar 41	AL41D	1.496	2.500%	36.13	16.61%	7.00	9/7/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linker							
Bonte 11-21 - USD Linker	TZ11	1.766	0.100%	9.882.00	10.26%	0.09	30/11/2021
Bonte 04-22 - USD Linker	TV22	1.704	0.100%	10.350.00	-7.28%	0.51	29/4/2022
Bonte 11-22 - USD Linker	TZV2	3.474	0.200%	10.455.49	-4.09%	1.10	30/11/2022
Bonte 04-23 - USD Linker	TV23	1.315	0.300%	10.240.00	-1.51%	1.50	28/4/2023

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10.875%	21.93	N.A.	0.00	29/11/2021
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%	64.81	27.53%	2.13	10/12/2025
Bs. As. 23 NYL	PBF23	750	6.500%	0.89	#####	0.00	15/2/2023
Córdoba 26	CO26	272	7.125%	56.80	11.86%	2.14	27/10/2026
Juliy 27 NYL**	JUS22	214	5.750%	63.04	27.61%	2.35	22/3/2027
Sta Fe 23 NYL**	SF23D	250	7.000%	93.88	16.20%	0.79	23/3/2023
Bs. As. 37 NYL**	BA37D	6.202	3.900%	45.86	19.93%	5.05	19/3/2037
Salta 27 NYL	SA24D	357	5.000%	73.81	18.62%	3.08	11/2/2027
Chaco 24 NYL	CH24D	250	9.375%	63.40	48.97%	1.16	19/8/2024
La Rioja 25 NYL	RF25	300	9.750%	1.76	#####	0.00	24/2/2025
T.Fuego 27 NYL	TFU27	190	8.950%	33.00	57.24%	1.38	19/4/2027

Mun. Cord 27 NYL	MUNCOR27	156	4.500%	63.61	20.59%	3.17	29/9/2027
Chubut 30 NYL	PUL26	610	7.750%	73.88	13.97%	2.95	26/7/2030
Entre Rios 28 NYL	ERF25	518	8.750%	63.63	22.68%	2.94	8/8/2028
Rio Negro 28 NYL**	RND25	320	4.875%	62.22	21.27%	3.20	10/3/2028
Neuquen 30 NYL	NOUEN30	377	4.625%	67.38	16.10%	4.00	29/4/2030
Córdoba 24 NYL**	CO24D	74.500	69.27	17.58%	3.62	18/2/2027	
Bs. As. 27 NYL**	PBJ27	500	7.875%	2.93	3775.53%	0.01	15/6/2027
CABA 27 NYL**	CABA27	890	7.500%	92.71	10.67%	3.59	1/6/2027
Bs. As. 28 NYL**	BP28	400	9.625%	0.29	43185.33%	0.00	18/4/2028
Sta Fe 27 NYL**	SF27D	250	6.900%	80.36	13.83%	3.73	1/11/2027
Córdoba 27 NYL**	CO27D	725	7.125%	48.85	23.25%	4.22	1/2/2029
Par Bs. As. NYL	BPLD	456	4.000%	1.70	#####	0.00	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%	SD	N.A.	N.A.	15/8/2021
CGC 2021**	CGC20	300	9.500%	100.51	-14.88%	0.03	7/11/2021
Genere 2022**							