

Rates

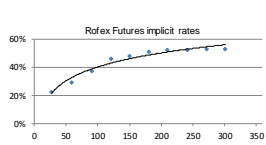
Instrumento	TNA	
Cautión 7d	33.50%	1/10/2021
Cautión 30d	34.50%	
BADLAR Priv. (>\$1mm)	34.19%	30/9/2021
TM20 Priv. (>\$20mm)	34.06%	
TFM - Leliu 7D	38.00%	1/10/2021
Pases Pasivos 7D	36.50%	1/10/2021

BCRA A3500 USD \$98,782

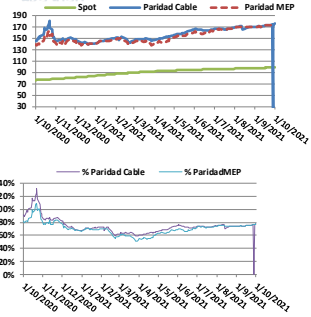
Days	00%Change	Annualized
7d	0.2%	12%
30d	1.0%	12%
63d	2.2%	13%
92d	3.1%	12%
184d	7.4%	15%
365d	29.6%	30%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	1/10/2021	--	98.78				
DLR102021	29/10/2021	28	100.49	22.5%	100.45	0.04%	1.328
DLR112021	30/11/2021	60	103.50	29.1%	103.45	0.05%	763
DLR122021	31/12/2021	91	108.01	37.5%	108.03	-0.02%	539
DLR012022	31/1/2022	122	114.05	46.2%	114.05	0.00%	300
DLR022022	28/2/2022	150	118.35	48.2%	118.42	-0.06%	220
DLR032022	31/3/2022	181	123.75	51.0%	123.82	-0.06%	155
DLR042022	29/4/2022	210	128.50	52.3%	128.45	0.04%	23
DLR052022	31/5/2022	242	133.10	52.4%	133.20	-0.08%	16
DLR062022	30/6/2022	272	137.55	52.7%	137.55	0.00%	9
DLR072022	29/7/2022	301	142.10	53.2%	141.90	0.14%	8



ARS - USD



	\$	%
Spot	98.7817	
Paridad Cable	175.568	77.73%
Paridad MEP	175.473	77.64%

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%	714.02	4.67%	1.22	15/3/2024
Boncor 03-22	TX22	262.932	1.20%	171.92	4.03%	0.44	18/3/2022
Boncor 09-22	TX22	209.189	1.30%	164.24	2.04%	0.95	20/9/2022
Boncor 23	TC23	28.300	4.00%	405.21	3.30%	1.37	6/3/2023
Boncor 03-23	TX23	218.924	1.40%	166.17	4.38%	1.43	25/3/2023
Boncor 08-23	TX3	38.369	1.45%	147.55	5.14%	1.79	13/8/2023
Boncor 03-24	TX4	145.016	1.40%	156.36	5.79%	2.37	25/3/2024
Boncor 04-25	TC25P	29.908	4.00%	354.46	7.28%	3.17	27/4/2025
Boncor 11-26	TX6	645.086	2.00%	127.19	7.52%	3.73	9/11/2026
Boncor 11-28	TX8	9.243	2.25%	123.00	7.87%	4.25	9/11/2028
Disc ARL 05	DIOP	10.563	5.83%	2.560.3	9.45%	5.34	31/12/2033
Par ARL 05	PARP	2.861	1.77%	1.013.55	10.67%	9.45	31/12/2038
C-Par ARL 05	CIAP	23.668	3.31%	1.434.62	10.54%	10.32	31/12/2045

Sovereign ARS Floating Badlar							
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Boccon 22	PR15	1.930	0.00%	56.63	51.06%	0.55	4/10/2022
Bonar Abr 22	A22	53.625	2.00%	98.50	46.23%	0.43	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	98.50	49.43%	0.92	6/2/2023
Sub-Sovereign ARS Floating Badlar BP +							
CABA TD C20	BDC22	3.708	5.00%	107.83	45.33%	0.25	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	89.65	53.10%	1.47	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	88.78	53.88%	1.97	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	99.20	54.63%	0.52	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	92.16	57.16%	1.54	14/4/2025
Salta 2021	SA21	4.000	5.00%	100.58	50.53%	0.19	22/12/2021

Sovereign ARS Fixed							
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Bond	Code	Amt. Out.	Coupon	Price	YTM	MD	Maturity
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Bonle \$ May 22	TY22P	249.021	22.00%	106.12	57.04%	0.51	23/5/2022
Bonle \$ Oct 23	TO23	64.150	16.00%	96.34	57.03%	1.20	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15.50%	46.00	55.42%	1.84	19/10/2026

Ledes ARS	Amt. Out.	Price	TNA	Days	Maturity
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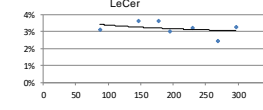
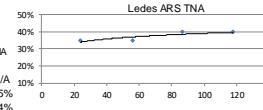
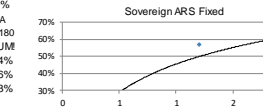
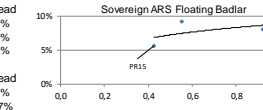
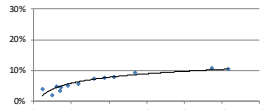
S2901	187.368	97.76	34.82%	24	29/10/2021
S30N1	119.573	94.97	34.54%	56	30/11/2021
S31D1	95.547	91.38	39.58%	87	31/12/2021
S31E2	119.739	88.56	39.95%	118	31/1/2022

Lepases ARS	Days	Amt. Out.	BP +	Price	Spread	MD	Maturity
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SO291	24	61.711	2.75%	118.00	0.15%	0.07	29/10/2021
SN301	56	22.712	3.00%	107.47	-0.53%	0.15	30/11/2021

LeCer ARS Inflation Indexed	Amt. Out.	Price	YTM	Days	Maturity
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X31D1	37.641	109.54	3.12%	87	31/12/2021
X29F2	192.468	124.80	3.62%	146	28/2/2022
X31M2	107.562	122.46	3.61%	177	31/3/2022
X18A2	137.598	119.86	3.01%	195	18/4/2022
X23Y2	169.061	114.02	3.21%	230	23/5/2022
X30J2	153.534	108.40	2.46%	268	30/6/2022
X29L2	88.656	103.35	2.42%	297	29/7/2022



Bonds

Bond	Code	Amt. Out.	Coupon	Price (1)	YTM	MD	Maturity
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Sovereign ext. law USD							
Bonos Int.29 NYL	GD29 ext	2.635	1.000%	38.06	21.88%	4.40	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0.500%	35.87	21.63%	4.62	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1.125%	31.98	18.08%	7.39	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2.000%	38.75	17.94%	6.31	9/1/2038
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	18.02%	6.54	9/7/2046

Sovereign Arg. law USD							
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Bonar 1% 29	AL29D	2.194	1.000%	38.20	21.94%	4.39	9/7/2029
Bonar 30	AL30D	13.509	0.500%	36.98	20.99%	4.65	9/7/2030
Bonar 35	AL35D	19.070	1.125%	34.40	17.15%	7.53	9/7/2035
Bonar 38	AE38D	7.215	2.000%	38.00	18.49%	6.23	9/10/2038
Bonar 41	AL41D	1.496	2.500%	37.10	16.05%	7.17	9/7/2041

Sovereign Arg. law USD Linked							
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Bonle 11-21 - USD Linker	TZ11	1.766	0.100%	9730.00	10.71%	0.15	30/11/2021
Bonle 04-22 - USD Linker	TV22	1.704	0.100%	10300.00	-6.98%	0.57	29/4/2022
Bonle 11-22 - USD Linker	TZV2	374	0.200%	10330.35	-3.56%	1.16	30/11/2022

Sub-Sovereign USD (3)							
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Bs. As. 21 NYL	BP21	500	10.875%	21.66	0.00	4/11/2021	
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%	64.48	2.20	10/12/2025	
Bs. As. 23 NYL	PBF23	750	6.500%	0.60	#####	0.00	15/2/2023
Córdoba 26	CO26	272	7.125%	63.10	9.86%	2.11	27/10/2026
Juliy 27 NYL	JU27	214	5.750%	62.66	27.15%	2.42	22/3/2027
Sta Fe 23 NYL**	SF23D	250	7.000%	93.39	15.63%	0.85	23/3/2023
Bs. As. 24 NYL	PBF24	1.250	9.125%	0.49	N.A.	N.A.	16/3/2024
Salta 27 NYL	SA27D	357	5.000%	72.65	18.78%	3.13	11/2/2027
Chaco 24 NYL	CH24D	250	9.375%	62.95	47.10%	1.23	19/8/2024
La Rioja 25 NYL	RIF25	300	9.750%	1.11	#####	0.00	24/2/2025
T.Fuego 27 NYL	TFU27	190	8.950%	35.37	59.35%	1.24	19/4/2027

Mun. Cord 27 NYL	MUNCOR27	156	4.500%	63.12	20.43%	3.23	29/9/2027
Chubut 30 NYL	PUL26	613	7.240%	77.72	13.06%	2.97	26/7/2030
Entre Rios 28 NYL	ERF25	518	8.750%	63.29	22.38%	3.01	8/8/2028
Rio Negro 28 NYL**	RND25	320	4.875%	61.90	21.02%	3.27	10/3/2028
Neuquen 30 NYL	NJEN30	377	1.250%	70.47	15.13%	4.04	29/4/2030
Córdoba 24 NYL**	CO24D	725	4.500%	69.43	17.18%	3.69	16/6/2027
Bs. As. 27 NYL**	BP27	500	9.750%	2.41	3248.03%	0.02	15/6/2027
CABA 27 NYL	CABA27	890	7.500%	94.09	10.05%	3.67	18/2/2027
Bs. As. 28 NYL	BP28	400	9.625%	4.46	12001.87%	0.00	18/4/2028
Sta Fe 27 NYL**	SF27D	250	6.900%	80.19	13.65%	3.80	11/11/2027
Córdoba 27 NYL**	CO27D	725	7.125%	48.52	23.08%	4.29	1/2/2029
Par Bs. As. NYL	BPLD	456	4.000%	1.45	#####	0.00	15/5/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
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Corporate USD*							
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Transener 2021**	OTRX9	101	9.750%	S/D	N.A.	N.A.	15/8/2021
CGC 2021**	GPCAO	300	9.500%	100.91	-0.84%	0.09	7/11/2021
Ganreia 2022**	GNCLC	500	8.750%	98.92	12.83%	0.28	20/11/2022
Edenor 2022**	ODNXX	176	9.750%	90.94	20.62%	0.89	25/10/2022
AYSA 20							