

## Rates

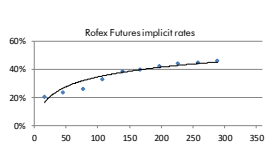
Instrumento	TNA	
Caución 7d	33,20%	
Caución 30d	34,00%	14/09/2021
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	33,94%	13/09/2021
TPM - Leliq 7D	38,00%	14/09/2021
Pases Pasivos 7D	36,50%	14/09/2021

## BCRAA3500 USD \$98,220

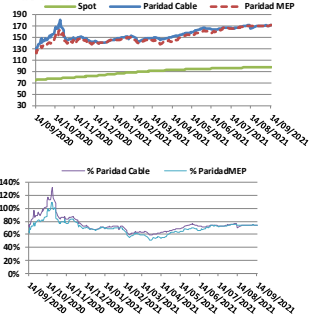
Days	0,00%Change	Annualized
7d	0,2%	12%
32d	1,1%	13%
62d	2,1%	13%
92d	3,1%	12%
186d	8,1%	16%
365d	30,8%	31%

## Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	14/09/2021	-	98,22				
DLR092021	30/09/2021	16	99,10	20,4%	99,24	-0,14%	1,065
DLR102021	29/10/2021	45	101,10	23,8%	101,46	-0,35%	628
DLR112021	30/11/2021	77	103,62	26,1%	104,00	-0,37%	566
DLR122021	31/12/2021	108	107,78	32,9%	108,25	-0,43%	341
DLR012022	31/01/2022	139	112,75	38,8%	113,35	-0,53%	118
DLR022022	28/02/2022	167	116,15	39,9%	117,08	-0,79%	107
DLR032022	31/03/2022	198	120,75	42,3%	121,75	-0,82%	77
DLR042022	29/04/2022	227	125,35	44,4%	126,15	-0,63%	18
DLR052022	31/05/2022	259	129,60	45,0%	130,50	-0,69%	10
DLR062022	30/06/2022	289	134,00	46,0%	134,65	-0,48%	5



## ARS - USD



	\$	%
Spot	98,22	
Paridad Cable	171,574	74,68%
Paridad MEP	171,44	74,55%

## Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
------	------	----------	--------	-------	-----	----	----------

Sovereign Bond Inflation Indexed							
----------------------------------	--	--	--	--	--	--	--

Bocan 24	PR13	762	2,00%	706,20	3,96%	1,27	15/03/2024
Boncar 03-22	TX22	262.932	1,20%	169,52	4,19%	0,49	18/03/2022
Boncar 09-22	TX22	209.189	1,30%	160,98	2,87%	0,99	20/09/2022
Boncar 23	TC23	28.300	4,00%	389,52	4,78%	1,41	06/03/2023
Boncar 03-23	TX23	218.924	1,40%	162,79	4,95%	1,47	25/03/2023
Boncar 08-23	TX23	38.369	1,45%	144,06	5,36%	1,84	13/08/2023
Boncar 03-24	TX24	145.016	1,40%	153,41	6,07%	2,39	25/03/2024
Boncar 04-25	TC25P	29.908	4,00%	347,95	7,20%	3,22	04/04/2025
Boncar 11-26	TX26	645.086	2,00%	122,92	7,88%	3,77	09/11/2026
Boncar 11-28	TX28	9.243	2,25%	118,32	8,29%	4,28	09/11/2028
Disc ARL 05	DICP	10.563	5,83%	2.531,3	9,24%	5,41	31/12/2033
Par ARL 05	PARP	2.861	1,77%	1.020,11	10,58%	9,33	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.408,34	10,50%	10,39	31/12/2045

Sovereign ARS Floating Badlar							
-------------------------------	--	--	--	--	--	--	--

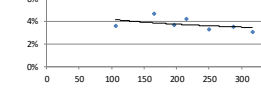
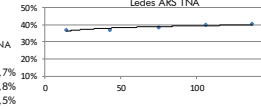
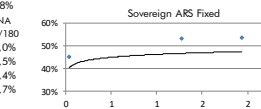
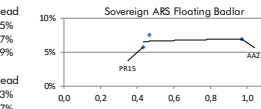
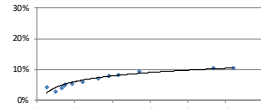
Bocan 22	PR15	2.328	0,00%	74,07	48,73%	0,47	04/10/2022
Boncar Abr 22	AA22	53.625	2,00%	105,40	46,33%	0,44	04/04/2022
Boncar Abr 22	TB23P	31.321	5,25%	105,40	47,89%	0,97	06/02/2023
Sub-Sovereign ARS Floating Badlar	BP +						
CABA LT C20	BDC22	3.708	5,00%	106,30	43,14%	0,30	24/01/2022
CABA LT C24	BDC24	22.614	3,25%	98,45	51,67%	1,38	29/03/2024
CABA LT C23	BDC28	13.262	3,75%	88,19	52,88%	2,04	22/02/2028
PBA LT 2022	PBY22	15.182	3,83%	97,39	53,65%	0,56	31/03/2022
PBA LT 2025	PBA25	30.000	3,75%	91,50	55,82%	1,61	14/04/2025
Salta 2021	SA21	400	5,00%	108,76	47,77%	0,22	22/12/2021

Sovereign ARS Fixed							
---------------------	--	--	--	--	--	--	--

Bonle \$ Oct 21	TO21	62.500	18,20%	107,11	45,22%	0,04	04/10/2021
Bonle \$ May 22	TY22P	249.021	22,00%	104,15	28,30%	0,55	23/05/2022
Bonle \$ Oct 23	TO23	64.150	16,00%	67,54	53,04%	1,28	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15,50%	46,39	53,42%	1,94	19/10/2026
Ledes ARS							
S30S1		115.000		98,61	36,86%	14	30/09/2021
S29P1		187.368		95,83	36,92%	43	29/10/2021
S30N1		119.573		92,70	38,31%	75	30/11/2021
S31D1		91.124		89,64	39,81%	106	31/12/2021
S31E2		79.835		86,81	40,48%	137	31/01/2022

Ledes ARS							
-----------	--	--	--	--	--	--	--

SS301	14	57.382	2,00%	117,60	2,66%	0,04	30/09/2021
SO291	43	60.336	2,75%	115,60	2,27%	0,12	29/10/2021
SN301	75	19.905	3,00%	104,80	3,34%	0,21	30/11/2021
Lacer ARS Inflation Indexed							
X31D1		35.438		107,35	3,58%	106	31/12/2021
X28F2		192.468		121,88	4,65%	165	28/02/2022
X31M2		107.562		120,10	3,66%	196	31/03/2022
X18A2		122.293		116,80	4,22%	214	18/04/2022
X23Y2		163.078		111,81	3,31%	249	23/05/2022
X30J2		147.202		105,56	3,50%	287	30/06/2022
X29L2		46.026		101,54	3,08%	316	29/07/2022



## Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
------	------	----------	--------	-----------	-----	----	----------

Sovereign ext. low USD							
------------------------	--	--	--	--	--	--	--

Bonos Int. 29 NYL	GD29 ext	2.635	1,000%	38,06	21,66%	4,45	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,87	21,41%	4,68	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	17,98%	7,45	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,75	17,84%	6,37	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,95	15,81%	7,27	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	17,91%	6,61	09/07/2046

Sovereign Arg. low USD							
------------------------	--	--	--	--	--	--	--

Bonar 1% 29	AL29D	2.194	1,000%	39,35	20,96%	4,48	09/07/2029
Bonar 30	AL30D	13.509	0,500%	38,27	19,96%	4,75	09/07/2030
Bonar 35	AL35D	19.070	1,125%	35,62	16,54%	6,67	09/07/2035
Bonar 38	AE38D	17.215	2,000%	39,40	17,72%	6,39	09/01/2038
Bonar 41	AL41D	1.496	2,500%	39,40	15,06%	7,43	09/07/2041

Sovereign Arg. low USD Linked							
-------------------------------	--	--	--	--	--	--	--

Bonte 11-21 - USD Linked	T2V1	1.766	0,100%	9.510,00	17,30%	0,20	30/11/2021
Bonte 04-22 - USD Linked	T2V2	1.704	0,100%	9.920,00	-1,44%	0,62	29/04/2022
Bonte 11-22 - USD Linked	T2V2	374	0,200%	#####	-1,31%	1,21	30/11/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	21,16		0,00	18/10/2021
CABA 21 NYL	CABA21	335	8,950%	0,00		N.A.	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	0,00		N.A.	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	64,21	26,56%	2,25	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	34,44	146,55%	0,40	15/02/2023
Córdoba 26	CO26	272	7,125%	60,00	12,11%	2,09	27/10/2026
Jujuy 27 NYL	JU27	214	5,250%	67,63	24,94%	2,42	22/03/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	104,04	6,42%	0,93	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	48,96	95,56%	0,72	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	71,25	19,14%	3,16	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	62,07	46,53%	1,27	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	66,66	42,00%	1,21	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	35,02	58,00%	1,30	19/04/2027

Mun. Cord 27 NYL							
------------------	--	--	--	--	--	--	--

Mun. Cord 27 NYL	WUNCOR27	156	2,125%	63,83	20,70%	3,18	29/09/2027
Chubut 30 NYL	PUL26	613	7,240%	77,36	12,99%	3,03	26/07/2030
Ente Rios 28 NYL	ERF25	518	8,750%	63,03	22,15%	3,06	08/08/2028
Rio Negro 28 NYL**	RND25	320	4,875%	61,64	20,83%	3,32	10/03/2028
Neuquen 30 NYL	NGUEN30	377	1,250%	67,61	16,03%	4,04	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	70,90	16,34%	3,77	01/06/2027
Bs. As. 27 NYL	PB27	500	7,875%	52,29	28,70%	3,06	15/06/2027
CABA 27 NYL	CABA27	890	7,500%	94,85	9,99%	3,74	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	54,42	29,52%	3,11	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	79,87	13,58%	3,85	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	48,26	22,94%	3,55	01/02/2029
Par Bs. As. NYL	BPLD	456	4,000%	39,06	26,98%	2,92	15/05/2035

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

Corporate USD*							
Transener 2021**	OTR09	101	9,750%	100,22	N.A.	N.A.	15/08/2021
CGC 2021**	CPCAO	300	9,500%	100,05	9,12%	0,14	07/11/2021
Genmeio 2022**	GNCLC	500	8,750%	97,47	17,11%	0,32	20/01/2022
ODN99	ODN99	176	9,750%	89,62	21,77%	0,93	25/10/2022
AYSA 2023**	AYSA23	500	6,625%	55,78	65,18%	0,99	01/02/2023
Cliso 2023**	CLISO	300	9,500%	46,36	71,98%	1,20	20/07/2023
Tecprelat 2022**	TTClO	500	4,875%	99,80	5,10%	1,17	12/12/2022
YPF 2024	YPFUO	1.325	8,750%	92,70	14,48%	1,35	04/04/2024
IRSA Prop. 2023**	RPC2O	360	8,750%	97,20	11,12%	1,32	23/03/2023
Cresud 2023	CSDOO	113	6,500%	99,49	7,43%	1,31	16/02/2023
YPF 03-2025	YMCEO	N.A.	8,750%	93,22	13,55%	1,41	23/03/2025
Albansen 2023**	GMFRO	336					