

Rates

Instrumento	TNA	
Caución 7d	32,50%	
Caución 30d	34,00%	27/09/2021
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	33,94%	24/09/2021
TPM - Lelija 7D	38,00%	27/09/2021
Pases Pasivos 7D	36,50%	27/09/2021

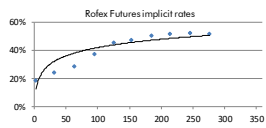
BCRAA3500 USD \$98,668

7d	0,2%	10%
31d	1,1%	13%
62d	2,2%	13%
94d	3,2%	13%
185d	7,4%	15%
367d	30,1%	30%

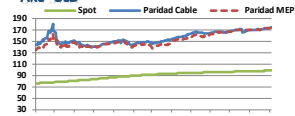
Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	27/09/2021	-	98,67				
DLR092021	30/09/2021	3	98,82	18,7%	98,95	-0,13%	1,067
DLR102021	29/10/2021	32	100,76	24,2%	100,85	-0,09%	7,64
DLR112021	30/11/2021	64	103,58	28,4%	103,62	-0,04%	650
DLR122021	31/12/2021	95	108,30	37,5%	108,42	-0,11%	435
DLR012022	31/01/2022	126	114,20	45,6%	114,20	0,00%	219
DLR022022	28/02/2022	154	118,40	47,4%	118,45	-0,04%	174
DLR032022	31/03/2022	185	123,90	50,5%	123,70	0,16%	98
DLR042022	29/04/2022	214	128,60	51,7%	128,25	0,27%	18
DLR052022	31/05/2022	246	133,55	52,5%	132,55	0,98%	11
DLR062022	30/06/2022	276	137,25	51,7%	135,75	1,10%	6

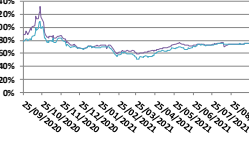
3.443



ARS - USD



ARS - USD



	\$	%
Spot	98,6683	
Paridad Cable	174,018	76,37%
Paridad MEP	173,925	76,27%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Bacon 24	PR13	762	2,00%	703,95	5,40%	1,23	15/03/2024
Boncar 03-22	TX22	262.932	1,20%	170,44	4,71%	0,46	18/03/2022
Boncar 09-22	T2X2	209.189	1,30%	160,71	3,78%	0,95	20/09/2022
Boncar 23	TC23	28.300	4,00%	389,26	5,88%	1,36	06/03/2023
Boncar 08-23	TX23	218.924	1,40%	164,05	4,88%	1,44	25/03/2023
Boncar 08-23	TX3	38.369	1,45%	143,70	6,32%	1,79	13/08/2023
Boncar 03-24	TX24	145.016	1,40%	152,67	6,57%	2,37	25/03/2024
Boncar 04-25	TC25P	29.908	4,00%	343,86	8,07%	3,16	27/04/2025
Boncar 11-26	TX26	645.086	2,00%	121,97	8,52%	3,72	09/11/2026
Boncar 11-28	TX28	9.243	2,25%	116,62	9,03%	4,21	09/11/2028
Disc ARL 05	DICP	10.563	5,83%	2.491,0	9,86%	5,31	31/12/2033
Par ARL 05	PARP	2.861	1,77%	1.007,19	10,90%	9,22	31/12/2038
C-Far ARL 05	CUAP	23.668	3,31%	1.400,21	10,72%	10,24	31/12/2045

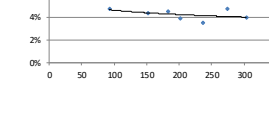
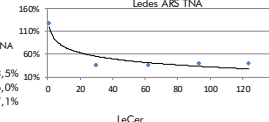
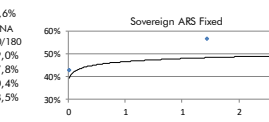
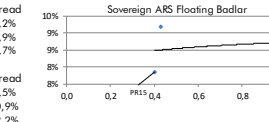
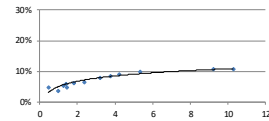
Sovereign ARS Floating Badlar							
Bacon 22	PR15	2.328	0,00%	74,57	50,97%	0,43	04/10/2022
Bonar Abr 22	AA22	53.625	2,00%	105,90	49,18%	0,40	04/04/2022
Bonar Abr 22	TB23P	31.321	2,25%	105,90	50,26%	0,93	06/02/2023
Sub-Sovereign ARS Floating Badlar	BP +						8,7%
CABA TD C20	BDC22	3.708	5,00%	107,61	43,37%	0,27	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	88,81	53,34%	1,48	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	86,55	55,17%	1,95	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	98,69	54,13%	0,53	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	91,02	57,62%	1,55	14/04/2025
Salla 2021	SA21	4.000	5,00%	100,58	46,17%	0,21	22/12/2021
Sovereign ARS Fixed							14,0%

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonle \$ Oct 21	TQ21	62.500	18,20%	108,57	42,82%	0,01	04/10/2021
Bonle \$ May 22	TY22P	249.021	22,00%	104,38	29,74%	0,52	23/05/2022
Bonle \$ Oct 23	TO23	64.150	16,00%	66,07	56,70%	1,22	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15,50%	46,41	54,37%	1,88	19/10/2026

Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
S30S1	115.000	99,65	126,84%	1	30/09/2021
S29P1	187.368	97,15	35,66%	30	29/10/2021
S30N1	119.573	94,18	36,37%	62	30/11/2021
S31D1	95.547	90,74	40,04%	93	31/12/2021
S31E2	118.739	88,02	40,07%	124	31/01/2022

Ledages ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
SS001	1	57.382	2,00%	119,16	9,33%	0,00	30/09/2021
SO291	30	61.711	2,75%	117,28	0,57%	0,08	29/10/2021
SN301	62	22.712	3,00%	106,60	1,07%	0,17	30/11/2021

Lecer ARS Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
X31D1	37.641	108,51	4,74%	93	31/12/2021
X28F2	192.468	123,75	4,35%	152	28/02/2022
X31M2	107.562	121,23	4,54%	183	31/03/2022
X18A2	137.598	118,64	3,90%	201	18/04/2022
X23Y2	169.661	113,20	3,50%	236	23/05/2022
X30J2	153.534	106,02	4,77%	274	30/06/2022
X29L2	88.656	102,21	4,94%	303	29/07/2022



Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. low USD							
Bonos Int. 29 NYL	GD29	2.635	1,000%	38,06	21,81%	4,41	09/07/2029
Bonos Int. 30 NYL	GD30	16.091	0,500%	35,87	21,56%	4,44	09/07/2030
Bonos Int. 35 NYL	GD35	20.502	1,125%	31,98	18,05%	7,61	09/07/2035
Bonos Int. 38 NYL	GD38	11.405	2,000%	38,75	17,91%	6,33	09/01/2038
Bonos Int. 41 NYL	GD41	10.482	2,500%	36,95	15,85%	7,23	09/07/2041
Bonos Int. 46 NYL	GD46	2.092	1,125%	32,76	17,98%	6,56	09/07/2046

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. low USD							
Bonar 1% 29	AL29D	2.194	1,000%	38,45	21,70%	4,42	09/07/2029
Bonar 30	AL30D	13.500	0,500%	37,20	20,77%	4,68	09/07/2030
Bonar 35	AL35D	19.070	1,125%	34,10	17,24%	7,53	09/07/2035
Bonar 38	AE38D	7.215	2,000%	37,80	18,54%	6,24	09/01/2038
Bonar 41	AL41D	1.496	2,500%	37,40	15,90%	7,22	09/07/2041

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sovereign Arg. low USD Linked							
Bonte 11-21 - USD Linked	TZV1	1.766	0,100%	9.650,00	14,31%	0,16	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	10.100,00	-3,78%	0,59	29/04/2022
Bonte 11-22 - USD Linked	TZV2	374	0,200%	10.341,05	-3,6%	1,18	30/11/2022

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	21,61	0,00	29/10/2021	
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%	64,39	26,84%	2,22	10/12/2025
Bs. As. 23 NYL**	PBF23	750	6,500%	0,53	#####	0,00	15/02/2023
Córdoba 26	CO26	272	7,125%	61,50	11,06%	2,09	27/10/2026
Sa Fe 23 NYL**	IJUS22	214	5,750%	62,56	27,04%	2,44	22/03/2027
Bs. As. 24 NYL**	SF23D	250	7,000%	93,23	15,54%	0,87	23/03/2023
PBA 24 NYL**	PBM24	1.250	9,125%	50,09	95,75%	0,69	16/03/2024
Salla 27 NYL	SA24D	357	5,000%	72,85	18,59%	3,15	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	62,99	46,43%	1,24	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	67,01	42,72%	1,18	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	35,26	58,91%	1,26	19/04/2027

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 27 NYL							
Mun. Cord 27 NYL	WUNCOR27	156	4,500%	63,14	20,32%	3,25	29/09/2027
Chubut 30 NYL	PUL26	613	7,240%	77,61	13,04%	2,99	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	63,21	22,30%	3,02	08/08/2028
Rio Negro 28 NYL**	RND25	320	4,875%	61,82	20,96%	3,28	10/03/2028
Neuquen 30 NYL	NEUQEN30	377	1,250%	67,65	16,6%	4,00	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	69,67	17,01%	3,71	01/06/2027
Bs. As. 27 NYL**	PBI27	800	9,75%	2,28	3230,85%	0,02	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	94,26	9,96%	3,69	01/06/2027
Bs. As. 28 NYL	BP28	400	9,425%	55,80	28,9%	3,10	18/04/2028
Sa Fe 27 NYL**	SF27D	250	6,900%	80,26	13,57%	3,82	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	48,44	23,03%	4,31	01/02/2029
Par.Bs.As. NYL	BPLD	456	4,000%	40,12	26,28%	2,94	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate USD*							
Transener 2021**	OTR09	101	9,750%	S/D	N.A.	N.A.	15/08/2021
CGC 2021**	CPCA0	300	9,500%	100,81	1,71		