

### Rates

Instrumento	TNA	
Caución 7d	33,00%	09/08/2021
Caución 30d	34,80%	
BADLAR Priv. (>\$1mm)	34,25%	
TM20 Priv. (>\$20mm)	34,06%	06/08/2021
TPM - Leliq 7D	38,00%	09/08/2021
Pases Pasivos 7D	36,50%	09/08/2021

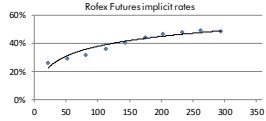
### BCRAA3500 USD \$96,997

Days	%Change	Annualized
7d	0,2%	12%
32d	1,1%	12%
61d	2,0%	12%
94d	3,4%	13%
181d	9,9%	20%
367d	33,3%	33%

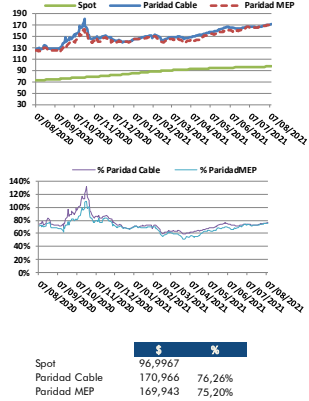
### Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	09/08/2021	-	97,00				
DIR082021	31/08/2021	22	98,52	26,1%	98,62	-0,10%	825
DIR092021	30/09/2021	52	101,03	29,2%	101,08	-0,05%	369
DIR102021	29/10/2021	81	103,85	31,8%	103,86	-0,01%	378
DIR112021	30/11/2021	113	107,75	35,8%	107,61	0,13%	408
DIR122021	31/12/2021	144	112,50	40,5%	111,90	0,54%	210
DIR012022	31/01/2022	175	117,60	44,2%	117,00	0,51%	103
DIR022022	28/02/2022	203	122,20	46,7%	121,00	0,99%	63
DIR032022	31/03/2022	234	126,70	47,8%	126,00	0,56%	13
DIR042022	29/04/2022	263	131,50	49,4%	130,50	0,64%	9
DIR052022	31/05/2022	295	135,00	48,5%	135,00	0,00%	10

2.387



### ARS - USD



	\$	%
Spot	96,997	
Paridad Cable	170,966	76,26%
Paridad MEP	169,943	75,20%

### Bonds

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

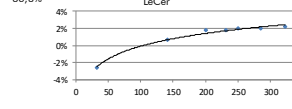
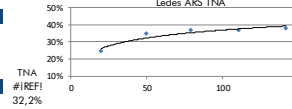
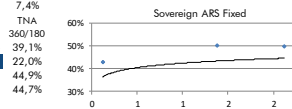
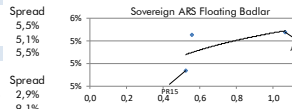
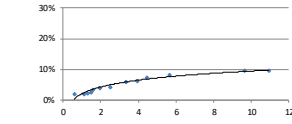
Bacon 24	PR13	762	2,00%	743,00	2,24%	1,30	15/03/2024
Baconer 03-22	TX22	262.932	1,20%	165,17	1,85%	0,59	18/03/2022
Baconer 09-22	TX22	209.189	1,30%	156,50	1,94%	1,09	20/09/2022
Baconer 23	TC23	28.300	4,00%	394,00	2,62%	1,49	06/03/2023
Baconer 08-23	TX23	218.924	1,40%	159,91	3,49%	1,58	25/03/2023
Baconer 08-23	TX23	38.369	1,45%	143,55	3,81%	1,93	13/08/2023
Baconer 03-24	TX24	145.016	1,40%	154,18	4,18%	2,52	25/03/2024
Baconer 04-25	TC25P	29.908	4,00%	346,09	6,05%	3,34	27/04/2025
Baconer 11-26	TX26	645.086	2,00%	125,97	6,09%	3,92	09/11/2026
Baconer 11-28	TX28	9.243	2,25%	118,47	7,24%	4,42	09/11/2028
Disc ARL 05	DICP	10.563	5,83%	2.553,5	8,25%	5,62	31/12/2033
Par ARL 05	PABP	2.861	1,77%	1.053,95	9,72%	9,61	31/12/2038
C-Far ARL 05	CUAP	23.668	3,31%	1.467,27	9,66%	10,91	31/12/2045

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	Spread
Sovereign ARS Floating Badlar								
Bacon 22	PR15	2.328	0,00%	72,06	45,90%	0,56	04/10/2022	5,5%
Baconer Abr 22	AA22	53.625	2,00%	101,83	45,48%	0,53	04/04/2022	5,5%
Baconer Abr 22	TB23P	31.321	5,25%	101,83	45,93%	1,07	06/02/2023	5,5%
Sub-Sovereign ARS Floating Badlar								
CABA TD C20	BDC22	3.708	5,00%	102,76	42,57%	0,39	24/01/2022	
CABA TD C24	BDC24	22.614	3,25%	95,25	50,85%	1,48	29/03/2024	
CABA TD C23	BDC28	13.262	3,75%	94,34	52,52%	1,92	22/02/2028	2,9%
PBA TD 2022	PBY22	15.182	3,83%	105,32	47,95%	0,61	31/05/2022	9,1%
PBA TD 2025	PBA25	30.000	3,75%	90,40	52,31%	1,73	14/04/2025	10,4%
Salta 2021	SA21	400	5,00%	104,45	48,52%	0,30	22/12/2021	7,0%
Sovereign ARS Fixed								
Bonte \$ Oct 21	TC21	62.500	18,20%	103,48	42,95%	0,12	04/10/2021	7,4%
Bonte \$ May 22	TY22P	249.021	22,00%	104,70	23,17%	0,66	23/05/2022	TNA
Bonte \$ Oct 23	TC23	64.150	16,00%	67,04	49,99%	1,38	17/10/2023	360/180
Bonte \$ Oct 26	TC26	96.570	15,50%	47,38	49,73%	2,12	19/10/2026	39,1%

Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
S31G1	30.744	98,68	24,35%	20	31/08/2021
S30S1	8.651	95,43	34,93%	50	30/09/2021
S29O1	50.643	92,64	36,69%	79	29/10/2021
S30N1	11.614	89,94	36,77%	111	30/11/2021
S31D1	11.614	87,24	37,60%	142	31/12/2021

Lapses ARS	Days	Amt Out.	BP +	Price	Saved	MD	Maturity
SS311	20	28.109	1,75%	114,64	-3,34%	0,05	31/08/2021
SS301	50	36.826	2,00%	113,81	-0,61%	0,14	30/09/2021
SO291	79	31.910	2,75%	111,96	-0,03%	0,22	29/10/2021

Lacer ARS Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
X13S1	62.288	136,71	-2,55%	33	13/09/2021
X21D1	63.650	104,40	0,66%	142	31/12/2021
X28F2	117.615	118,92	1,78%	201	28/02/2022
X13M2	9.240	116,85	1,78%	232	31/03/2022
X18A2	22.256	113,96	1,99%	250	18/04/2022
X23Y2	63.650	108,64	2,00%	285	23/05/2022
X30J2	63.650	102,67	2,20%	323	30/06/2022



### 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	21,25%	4,56	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,87	21,00%	4,79	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	17,80%	7,57	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,75	17,66%	6,49	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,95	15,70%	7,39	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	17,70%	6,74	09/07/2046

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	36,12	22,58%	4,50	09/07/2029
Bonar 30	AL30D	13.509	0,500%	35,10	21,53%	4,76	09/07/2030
Bonar 35	AL35D	19.070	1,125%	32,70	17,53%	7,61	09/07/2035
Bonar 38	AE38D	7.215	2,000%	37,40	18,33%	6,39	09/01/2038
Bonar 41	AL41D	1.496	2,500%	37,08	15,73%	7,38	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	9.480,00	8,00%	0,30	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9.735,00	-0,37%	0,72	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9.748,51	-0,15%	1,30	30/11/2022

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	20,85	0,00	0,00	09/09/2021
CABA. 21 NYL	CABA21	335	8,950%	0,00	N.A.	N.A.	09/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	0,00	N.A.	N.A.	15/02/2021
Córdoba 21 NYL**	CO21D	725	7,125%	63,73	25,82%	2,35	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	34,59	137,63%	0,45	15/02/2023
Córdoba 26	CO26	272	7,125%	63,10	9,21%	2,27	27/10/2026
Jujuy 27 NYL	JU27	214	5,250%	67,49	24,07%	2,53	23/03/2027
Sta Fe 23 NYL**	SF23	727	7,000%	96,04	14,20%	0,97	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	53,28	84,80%	0,77	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	63,14	22,49%	0,13	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	63,49	47,93%	1,24	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	70,58	40,10%	1,23	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,36	55,70%	1,41	19/04/2027

Mun. Cord 27 NYL	WUNCOR27	156	2,125%	64,01	19,99%	3,29	29/09/2027
Chubut 30 NYL	PUL26	613	7,240%	76,69	12,86%	3,12	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	62,54	21,73%	3,17	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	65,30	19,36%	3,36	10/03/2028
Neuquen 30 NYL	NQUEU30	371	1,250%	67,49	15,70%	3,15	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,93	16,71%	3,85	01/06/2027
Bs. As. 24 NYL	PF27	500	9,875%	50,59	22,00%	3,12	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	92,57	10,11%	3,81	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	53,54	29,19%	3,21	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	76,82	14,30%	3,91	01/12/2027
Córdoba 27 NYL**	CO27D	725	7,125%	47,77	22,69%	4,45	01/01/2029
Par Bs. As. NYL	BLPD	456	4,000%	39,29	25,90%	3,09	15/05/2035

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

Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Transener 2021**	OTRX9	101	9,750%	99,69	43,88%	0,01	15/08/2021
CGC 2021**	CFCAO	300	9,500%	98,44	16,73%	0,22	07/11/2021
Gemina 2022**	GNCLCO	500	8,				