

### Rates

Instrumento	TNA	
Caución 7d	33,25%	
Caución 30d	34,50%	24/08/2021
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,00%	23/08/2021
TPM - Leliq 7D	38,00%	24/08/2021
Pases Pasivos 7D	36,50%	24/08/2021

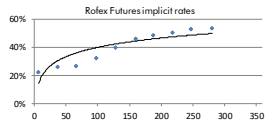
### BCRAA3500 USD \$97,437

7d	0,2%	11%
32d	1,0%	12%
61d	2,0%	12%
95d	3,4%	13%
181d	8,7%	18%
365d	32,2%	32%

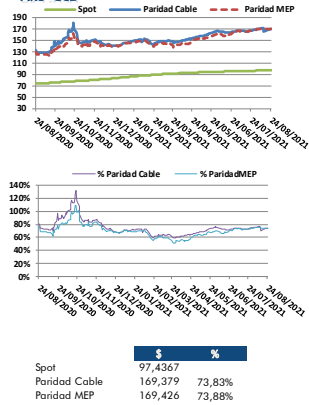
### Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	24/08/2021	-	97,44				
DIR082021	31/08/2021	7	97,85	22,1%	97,87	-0,02%	726
DIR092021	30/09/2021	37	99,98	25,7%	100,08	-0,10%	458
DIR102021	29/10/2021	66	102,13	26,6%	102,45	-0,31%	415
DIR112021	30/11/2021	98	105,94	32,5%	106,40	-0,43%	462
DIR122021	31/12/2021	129	111,20	40,0%	111,80	-0,54%	197
DIR012022	31/01/2022	160	117,20	46,2%	118,00	-0,68%	109
DIR022022	28/02/2022	188	121,75	48,4%	123,00	-1,02%	67
DIR032022	31/03/2022	219	126,78	50,2%	127,90	-0,88%	22
DIR042022	29/04/2022	248	132,38	52,8%	133,50	-0,84%	12
DIR052022	31/05/2022	280	137,50	53,6%	137,60	-0,07%	9

2.478



### ARS - USD



	\$	%
Spot	97,4367	
Paridad Cable	169,379	73,83%
Paridad MEP	169,426	73,88%

### Bonds

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

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

Bocan 24	PR13	762	2,00%	723,84	2,89%	1,29	15/03/2024
Bocanor 03-22	TX22	262,932	1,20%	166,71	2,91%	0,55	18/03/2022
Bocanor 09-22	TX22	209,189	1,30%	157,55	2,74%	1,04	20/09/2022
Bocanor 23	TC23	28,300	4,00%	393,71	3,74%	1,44	06/03/2023
Bocanor 08-23	TX23	218,924	1,40%	161,29	3,92%	1,50	25/03/2023
Bocanor 08-23	TX23	38,369	1,45%	143,50	4,27%	1,90	13/08/2023
Bocanor 03-24	TX24	145,016	1,40%	153,53	5,01%	2,46	25/03/2024
Bocanor 04-25	TC25P	29,908	4,00%	349,38	6,27%	3,29	27/04/2025
Bocanor 11-26	TX26	645,086	2,00%	125,40	6,65%	3,86	09/11/2026
Bocanor 11-28	TX28	9,243	2,25%	119,41	7,46%	4,37	09/11/2028
Disc ARL 05	DICP	10,563	5,83%	2,561,0	8,53%	5,55	31/12/2033
Par ARL 05	PABP	2,861	1,77%	1,023,81	10,24%	9,46	31/12/2038
C-Far ARL 05	CUAP	23,668	3,31%	1,431,25	10,07%	10,66	31/12/2045

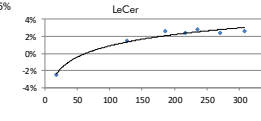
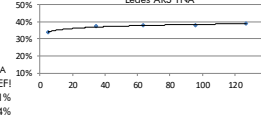
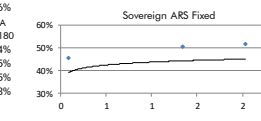
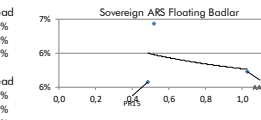
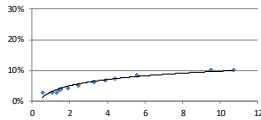
Sovereign ARS Floating Badlar							
Bocan 22	PR15	2,328	0,00%	72,83	0,21%	0,52	04/10/2022
Bocanor Abr 22	AA22	53,625	2,00%	103,19	46,06%	0,49	04/04/2022
Bocanor Abr 22	TB23P	31,321	5,25%	103,19	46,26%	1,03	06/02/2023
Sub-Sovereign ARS Floating Badlar	BP +						
CABA TD C20	BDC22	3,708	5,00%	103,80	44,21%	0,35	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	96,53	51,19%	1,44	29/03/2024
CABA TD C23	BDC28	13,262	3,75%	88,54	50,98%	2,14	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	106,50	49,11%	0,57	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	91,63	53,53%	1,69	14/04/2025
Salta 2021	SA21	400	5,00%	105,24	50,91%	0,27	22/12/2021
Sovereign ARS Fixed							
Bonte \$ Oct 21	TC21	62,500	18,20%	104,80	45,67%	0,09	04/10/2021
Bonte \$ May 22	TY22P	249,021	22,00%	105,26	23,74%	0,62	23/05/2022
Bonte \$ Oct 23	TC23	64,150	16,00%	67,68	50,63%	1,34	17/10/2023
Bonte \$ Oct 26	TC26	96,570	15,50%	46,61	51,66%	2,03	19/10/2026

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

Ledes ARS							
S31G1	30,744	99,54	33,76%	5	31/08/2021	22,5%	
S30S1	8,651	96,54	37,36%	35	30/09/2021	46,3%	
S29O1	50,643	93,77	37,91%	64	29/10/2021		
S30N1	11,614	90,93	37,93%	96	30/11/2021		
S31D1	11,614	88,11	38,78%	127	31/12/2021		

Lapses ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
------------	------	----------	------	-------	--------	----	----------

Lacer ARS Inflation Indexed							
X13S1	62,288	138,52	-2,53%	18	13/09/2021	30,1%	
X21D1	63,650	105,64	1,46%	127	31/12/2021	36,4%	
X28F2	117,615	120,18	2,66%	186	28/02/2022	37,5%	
X31M2	9,240	118,20	2,37%	217	31/03/2022		
X18A2	22,256	115,10	2,79%	235	18/04/2022		
X23Y2	63,650	109,96	2,41%	270	23/05/2022		
X30J2	63,650	103,86	2,64%	308	31/06/2022		



### Bonds

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

Sovereign Arg. low USD							
Bonar 1% 29	AL29D	2,194	1,000%	36,70	22,39%	4,47	09/07/2029
Bonar 30	AL30D	13,509	0,500%	35,39	21,52%	4,73	09/07/2030
Bonar 35	AL35D	19,070	1,125%	33,80	17,15%	7,63	09/07/2035
Bonar 38	AE38D	7,215	2,000%	37,75	18,29%	6,36	09/01/2038
Bonar 41	AL41D	1,496	2,500%	37,15	15,79%	7,33	09/07/2041

Sovereign Arg. low USD Linked							
Bonte 11-21 - USD Linked	TV21	1,766	0,100%	9,470,00	11,65%	0,26	30/11/2021
Bonte 04-22 - USD Linked	TV22	1,704	0,100%	9,845,00	-1,38%	0,68	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9,963,64	-1,52%	1,27	30/11/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	21,21	0,00	23/09/2021	
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.	09/07/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	63,94	26,11%	2,31	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	32,58	14,78%	0,44	15/02/2023
Córdoba 26	CO26	272	7,125%	61,00	10,99%	2,18	27/10/2026
Jujuy 27 NYL	JUS22	214	2,250%	67,34	24,56%	2,48	22/03/2027
Sa Fe 23 NYL**	SF23	500	7,000%	96,61	14,14%	0,93	23/03/2023
Bs. As. 24 NYL	PBM24	1,250	9,125%	53,83	87,43%	0,73	16/03/2024
Salta 27 NYL	SA24D	325	5,000%	71,20	18,83%	3,23	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	60,26	47,23%	1,31	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	66,11	40,89%	1,27	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,64	56,60%	1,37	19/10/2027

Mun. Cord 27 NYL							
Chubut 30 NYL	PUL26	613	7,240%	76,98	12,91%	3,08	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	62,75	21,90%	3,12	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	65,42	19,54%	3,31	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	67,54	15,84%	3,11	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,84	16,93%	4,80	01/06/2027
Salta 27 NYL**	SF27	500	9,875%	61,28	29,37%	0,99	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	92,94	10,10%	3,77	01/02/2027
Bs. As. 28 NYL	BP28	400	9,625%	54,73	28,79%	3,19	18/04/2028
Sa Fe 27 NYL**	SF27D	250	6,900%	77,88	14,07%	3,88	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	47,98	22,79%	4,41	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	39,73	25,84%	3,06	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%	99,96	N.A.	N.A.	15/08/2021
CGC 2021**	CFCAO	300	9,500%	100,20	8,39%	0,19	07/11/2021
Gemina 2022**	GNCLCO	500	8,750%	97,15	16,87%	0,37	20/01/2022
Edenor 2022**	ODN99	176	9,750%	89,14	21,72%	0,98	25/10/2022
AYSA 2023**	AYSA23	500	6,625%	55,01	64,16%	1,04	01/02/2023
Clisa 2023**	CIUSO	300	9,500%	42,74	78,18%	1,21	20/07/2023
Tepetrol 2022**	TTCIO	500	4,875%	100,14	4,81%	1,23	12/12/2022
YPF 2024	YPCUO	1,325	8,750%	90,29	16,22%	1,38	04/04/2024
IRSA Prop. 2023**	RPCZO	360	8,750%	96,35	11,67%	1,37	23/03/2023
Cresud 2023	CSDOO	113	6,500%	98,00	8,26%	1,36	16/02/2023
YPF 03-2025	YMCCE	N.A.	8,750%	92,74	13,73%	1,47	23/03/2025
Albanesi 2023**	GMFRO	336	9,625%	80,59	23,92%	1,58	27/07/2023
Pampa 2023**	PTSTO	491	7,375%	97,34	9,13%	1,72	21/07/2023
Arcor 2023**	RCC90	500	6,000%	99,62	6,32%	1,72	06/07/2023
AA2000 2027**	AERAO						