

Rates

Instrumento	TNA	
Caución 7d	34,50%	
Caución 30d	34,75%	27/08/2021
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	33,94%	26/08/2021
TPM - Leliq 7D	38,00%	27/08/2021
Pases Pasivos 7D	36,50%	27/08/2021

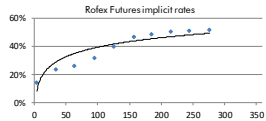
BCRAA3500 USD \$97,567

Day	%Change	Annualized
7d	0,3%	13%
31d	1,0%	12%
63d	2,1%	12%
92d	3,2%	13%
182d	8,6%	17%
365d	32,0%	32%

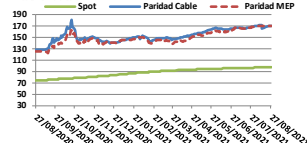
Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	27/08/2021	-	97,57				
DIR082021	31/08/2021	4	97,72	14,3%	97,79	-0,07%	849
DIR092021	30/09/2021	34	99,69	23,4%	99,87	-0,18%	518
DIR102021	29/10/2021	63	101,97	26,1%	102,18	-0,21%	443
DIR112021	30/11/2021	95	105,65	31,8%	105,90	-0,24%	475
DIR122021	31/12/2021	126	111,05	40,0%	111,30	-0,22%	203
DIR012022	31/01/2022	157	117,15	46,7%	117,30	-0,13%	111
DIR022022	28/02/2022	185	121,70	48,8%	121,98	-0,23%	70
DIR032022	31/03/2022	216	126,75	50,5%	127,10	-0,28%	24
DIR042022	29/04/2022	245	130,80	50,7%	131,30	-0,38%	16
DIR052022	31/05/2022	277	135,75	51,6%	137,00	-0,91%	9

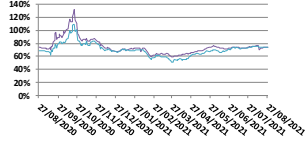
2.718



ARS - USD



% Paridad Cable / % Paridad MEP



	\$	%
Spot	97,567	
Paridad Cable	169,874	74,11%
Paridad MEP	169,969	74,21%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
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Bocan 24	PR13	762	2,00%	721,98	3,61%	1,28	15/03/2024
Bocaner 03-22	TX22	262,932	1,20%	167,96	2,69%	0,54	18/03/2022
Bocaner 09-22	TX22	209,189	1,30%	158,08	3,04%	1,03	20/09/2022
Bocaner 23	TC23	28,300	4,00%	394,23	4,11%	1,43	06/03/2023
Bocaner 03-23	TX23	218,924	1,40%	161,78	4,20%	1,52	25/03/2023
Bocaner 08-23	TX23	38,369	1,45%	143,16	4,75%	1,89	13/08/2023
Bocaner 03-24	TX24	145,016	1,40%	152,83	5,48%	2,44	25/03/2024
Bocaner 04-25	TC25P	29,908	4,00%	347,77	6,63%	3,27	27/04/2025
Bocaner 11-26	TX26	645,086	2,00%	125,21	6,88%	3,84	09/11/2026
Bocaner 11-28	TX28	9,243	2,25%	118,59	7,79%	4,34	09/11/2028
Disc ARL 05	DICP	10,563	5,83%	2,541,2	8,80%	5,51	31/12/2033
Par ARL 05	PABP	2,861	1,77%	1,030,70	10,24%	9,44	31/12/2038
C-Far ARL 05	CUAP	23,668	3,31%	1,421,52	10,21%	10,58	31/12/2045

Sovereign ARS Floating Badlar							
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Bocan 22	PR15	2,328	0,00%	719,47	47,25%	0,51	04/10/2022
Bocaner Abr 22	AA22	53,625	2,00%	103,65	46,28%	0,48	04/04/2022
Bocaner Abr 22	TB23P	31,321	5,25%	103,65	46,69%	1,02	06/02/2023
Sub-Sovereign ARS Floating Badlar	BP +						
CABA TD C20	BDC22	3,708	5,00%	104,40	43,96%	0,34	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	97,40	50,89%	1,43	29/03/2024
CABA TD C23	BDC28	13,262	3,75%	88,72	51,23%	2,12	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	97,39	49,40%	0,61	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	91,86	53,82%	1,67	14/04/2025
Salta 2021	SA21	400	5,00%	106,05	51,91%	0,25	22/12/2021

Sovereign ARS Fixed							
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Bonte \$ Oct 21	TC21	62,500	18,20%	105,46	44,02%	0,08	04/10/2021
Bonte \$ May 22	TY22P	249,021	22,00%	105,56	23,75%	0,60	23/05/2022
Bonte \$ Oct 23	TC23	64,150	16,00%	68,33	50,28%	1,33	17/10/2023
Bonte \$ Oct 26	TC26	96,570	15,50%	46,83	51,71%	2,02	19/10/2026

Ledes ARS							
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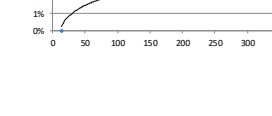
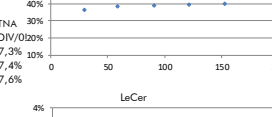
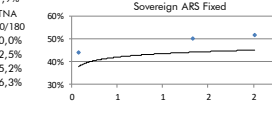
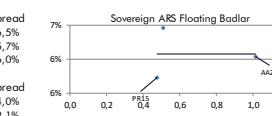
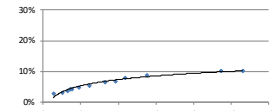
S31G1		46,965	0,00	#DIV/0!	0	31/08/2021	22,5%
S30S1		115,000	97,09	36,49%	30	30/09/2021	46,3%
S29O1		187,368	94,21	38,06%	59	29/10/2021	
S30N1		119,573	91,20	38,68%	91	30/11/2021	
S31D1		71,650	88,41	39,23%	122	31/12/2021	
S31E2		85,472	85,74	39,67%	153	31/01/2022	

Lencases ARS							
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SG311		0	39,192	1,75%	0,00	#NUM!	0,00
SS301		30	57,382	2,00%	115,75	1,96%	0,08
SO291		59	60,336	2,75%	113,87	1,50%	0,16
SN301		91	14,488	3,00%	103,61	1,05%	0,25

LeCer ARS Inflation Indexed							
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X13S1		62,888	139,18	0,02%	13	13/09/2021	37,6%
X31D1		95,438	105,75	3,03%	122	31/12/2021	
X28F2		173,519	120,74	3,01%	181	28/02/2022	
X31M2		107,562	118,88	2,47%	212	31/03/2022	
X18A2		122,293	115,70	2,98%	230	18/04/2022	
X23Y2		163,078	110,53	2,58%	265	23/05/2022	
X30J2		147,202	104,16	3,07%	303	30/06/2022	
X29I2		46,026	99,76	3,20%	332	29/07/2022	



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	21,48%	4,50	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	21,22%	4,73	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	1,125%	31,98	17,90%	7,51	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	2,000%	38,75	17,76%	6,43	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	2,500%	36,95	15,76%	7,32	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	1,125%	32,76	17,82%	6,67	09/07/2046

Sovereign Arg. law USD							
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Bonar 1% 29	AL29D	2,194	1,000%	36,70	22,46%	4,46	09/07/2029
Bonar 30	AL30D	13,509	0,500%	35,63	21,43%	4,72	09/07/2030
Bonar 35	AL35D	19,070	1,125%	34,13	17,04%	7,63	09/07/2035
Bonar 38	AE38D	7,215	2,000%	37,80	18,30%	6,35	09/01/2038
Bonar 41	AL41D	1,496	2,500%	37,38	15,73%	7,33	09/07/2041

Sovereign law USD Linked							
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Bonte 11-21 - USD Linked	TZV1	1,766	0,100%	9,520,00	10,57%	0,24	30/11/2021
Bonte 04-22 - USD Linked	TV22	1,704	0,100%	9,865,00	-1,51%	0,66	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9,964,36	-1,43%	1,25	30/11/2022

Sub-Sovereign USD (3)							
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Bs. As. 21 NYL	BP21	500	10,875%	21,33	0,00		28/09/2021
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%	63,99	26,23%	2,30	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	32,60	151,70%	0,42	15/02/2023
Córdoba 26	CO26	272	7,125%	61,30	10,82%	2,17	27/10/2026
Jujuy 23 NYL	JUS22	214	5,250%	67,39	24,66%	2,47	23/03/2027
Sa Fe 23 NYL**	SF23	250	7,000%	96,78	14,15%	0,92	23/03/2023
Bs. As. 24 NYL	PBM24	1,250	9,125%	53,87	88,85%	0,72	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	71,24	18,89%	3,21	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	61,21	46,28%	1,31	19/08/2024
La Rioja 25 NYL	RF25	300	9,750%	66,22	41,17%	1,26	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,72	56,96%	1,35	19/04/2027

Mun. Cord 27 NYL							
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Mun. Cord 27 NYL	WUNCOR27	156	2,125%	64,21	20,22%	3,23	29/09/2027
Chubut 30 NYL	PUL26	613	7,240%	77,06	12,93%	3,07	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	62,81	21,96%	3,11	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	65,45	19,41%	3,30	10/03/2028

Neuquen 30 NYL							
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Neuquen 30 NYL	NQUEUN30	377	1,250%	67,55	15,88%	3,09	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	69,21	16,84%	4,79	01/06/2027
Par Bs. As. NYL	PAR27	500	9,875%	61,26	29,52%	0,97	15/06/2027

CABA, 27 NYL							
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CABA, 27 NYL	CABA27	890	7,500%	93,12	10,09%	3,76	01/06/2027
Bs. As. 28 NYL	BP28	400</					