

Rates

Instrumento	TNA	
Caución 7d	33,50%	
Caución 30d	34,90%	05/08/2021
BADLAR Priv. (>\$1mm)	34,00%	
TM20 Priv. (>\$20mm)	33,63%	04/08/2021
TPM - Leliq 7D	38,00%	05/08/2021
Pases Pasivos 7D	36,50%	05/08/2021

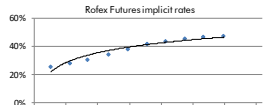
BCRAA3500 USD \$96,875

Day	%Change	Annualized
7d	0,2%	11%
31d	1,0%	12%
62d	2,1%	13%
92d	3,3%	13%
181d	10,1%	20%
365d	33,4%	33%

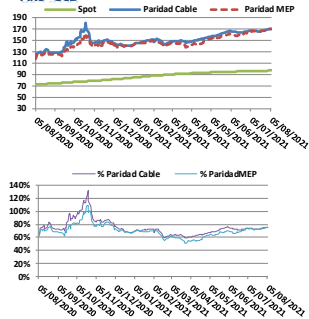
Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	05/08/2021	-	96,88				
DIR082021	31/08/2021	26	98,62	25,3%	98,60	0,02%	827
DIR092021	30/09/2021	56	101,03	28,0%	100,98	0,05%	369
DIR102021	29/10/2021	85	103,80	30,7%	103,75	0,05%	367
DIR112021	30/11/2021	117	107,45	34,1%	107,25	0,19%	424
DIR122021	31/12/2021	148	111,69	37,7%	111,55	0,13%	210
DIR012022	31/01/2022	179	116,60	41,5%	116,50	0,09%	109
DIR022022	28/02/2022	207	120,70	43,4%	120,60	0,08%	59
DIR032022	31/03/2022	238	125,45	45,2%	125,15	0,24%	13
DIR042022	29/04/2022	267	130,10	46,9%	129,70	0,31%	9
DIR052022	31/05/2022	299	134,55	47,5%	134,65	-0,07%	10

2.397



ARS - USD



	\$	%
Spot	96,875	
Paridad Cable	170,468	75,97%
Paridad MEP	169,935	75,42%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
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Bacon 24	PR13	762	2,00%	739,76	2,41%	1,30	15/03/2024
Baconer 03-22	TX22	262,932	1,20%	164,78	1,90%	0,60	18/03/2022
Baconer 09-22	TX22	209,189	1,30%	155,96	2,06%	1,09	20/09/2022
Baconer 23	TC23	28,300	4,00%	388,12	3,49%	1,49	06/03/2023
Baconer 03-23	TX23	218,924	1,40%	159,86	3,37%	1,58	25/03/2023
Baconer 08-23	TX23	38,369	1,45%	143,19	3,82%	1,94	13/08/2023
Baconer 03-24	TX24	145,016	1,40%	152,92	4,42%	2,52	25/03/2024
Baconer 04-25	TC25P	29,908	4,00%	345,08	6,07%	3,34	27/04/2025
Baconer 11-26	TX26	645,086	2,00%	125,61	6,10%	3,92	09/11/2026
Baconer 11-28	TX28	9,243	2,25%	118,12	7,26%	4,43	09/11/2028
Disc ARL 05	DICP	10,563	5,83%	2,543,0	8,28%	5,63	31/12/2033
Par ARL 05	PABP	2,861	1,77%	1,010,00	10,16%	9,52	31/12/2038
C-Far ARL 05	CUAF	23,668	3,31%	1,450,02	9,75%	10,87	31/12/2045

Sovereign ARS Floating Badlar							
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Bacon 22	PR15	2,328	0,00%	72,18	45,07%	0,57	04/10/2022
Baconer Abr 22	AA22	53,625	2,00%	101,04	46,92%	0,53	04/04/2022
Baconer Abr 22	TB23P	31,321	5,25%	101,04	46,12%	1,07	06/02/2023
Sub-Sovereign ARS Floating Badlar	BP +						
CABA TD C20	BDC22	3,708	5,00%	102,30	43,42%	0,40	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	95,42	50,51%	1,48	29/03/2024
CABA TD C23	BDC28	13,262	3,75%	94,60	52,19%	1,94	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	104,45	49,30%	0,61	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	89,46	53,87%	1,72	14/04/2025
Salta 2021	SA21	4,000	5,00%	103,98	49,55%	0,31	22/12/2021
Sovereign ARS Fixed							
Bonte \$ Oct 21	TC21	62,500	18,20%	103,68	39,38%	0,13	04/10/2021
Bonte \$ May 22	TY22P	249,021	22,00%	104,71	22,96%	0,66	23/05/2022
Bonte \$ Oct 23	TC23	64,150	16,00%	67,49	49,22%	1,39	17/10/2023
Bonte \$ Oct 26	TC26	96,570	15,50%	47,91	48,98%	2,14	19/10/2026

Ledes ARS TNA							
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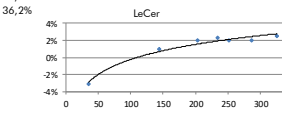
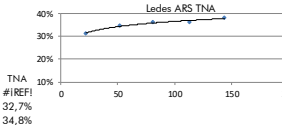
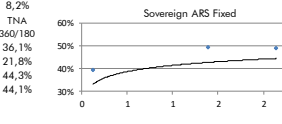
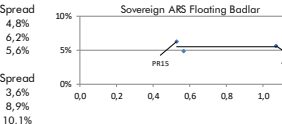
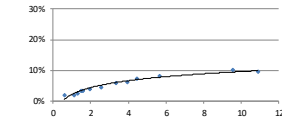
S31G1	30,744	98,14	31,39%	22	31/08/2021	44,3%	
S30S1	8,651	95,30	34,58%	52	30/09/2021	44,1%	
S29O1	50,643	92,56	36,22%	81	29/10/2021		
S30N1	11,614	89,93	36,15%	113	30/11/2021		
S31D1	11,614	86,91	38,16%	144	31/12/2021		

Lapses ARS							
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SS311	22	28,109	1,75%	114,41	-2,78%	0,06	31/08/2021
SS301	52	36,826	2,00%	113,67	-1,08%	0,14	30/09/2021
SO291	81	31,910	2,75%	111,77	-0,11%	0,22	29/10/2021

Lacer ARS Inflation Indexed							
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X13S1	62,288	136,53	-3,11%	35	13/09/2021	32,7%	
X21D1	63,650	104,06	0,98%	144	31/12/2021	34,8%	
X28F2	117,615	118,55	1,97%	203	28/02/2022	36,2%	
X31M2	9,240	116,21	2,32%	234	31/03/2022		
X18A2	22,256	113,71	2,00%	252	18/04/2022		
X23Y2	63,650	108,37	2,05%	287	23/05/2022		
X30J2	63,650	102,21	2,47%	325	30/06/2022		



Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
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Sovereign ext. law USD							
Sovereign ext. law USD							
Bonos Int. 29 NYL	GD29 ext	2,635	1,000%	38,06	21,23%	4,56	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	20,98%	4,80	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	1,125%	31,98	17,79%	7,58	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	2,000%	38,75	17,65%	6,50	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	2,500%	36,95	15,69%	7,39	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	1,125%	32,76	17,69%	6,75	09/07/2046

Sovereign Arg. law USD							
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Bonar 1% 29	AL29D	2,194	1,000%	36,30	22,43%	4,51	09/07/2029
Bonar 30	AL30D	13,509	0,500%	35,19	21,44%	4,77	09/07/2030
Bonar 35	AL35D	19,070	1,125%	33,02	17,38%	7,64	09/07/2035
Bonar 38	AE38D	7,215	2,000%	37,70	18,18%	6,42	09/01/2038
Bonar 41	AL41D	1,496	2,500%	37,15	15,69%	7,39	09/07/2041

Sovereign law USD Linked							
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Bonte 11-21 - USD Linked	TZV1	1,766	0,100%	9,472,00	7,71%	0,30	30/11/2021
Bonte 04-22 - USD Linked	TV22	1,704	0,100%	9,725,00	-0,40%	0,72	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9,688,55	0,22%	1,31	30/11/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	20,85	0,00	0,00	07/09/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	0,00	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	0,00	N.A.	0,00	09/07/2021
Córdoba 21 NYL**	CO21D	725	7,125%	63,70	25,78%	2,36	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	34,47	37,27%	0,45	15/02/2023
Córdoba 26	CO26	272	7,125%	63,50	8,90%	2,29	27/10/2026
Jujuy 27 NYL	JUS22	214	5,250%	67,56	23,97%	2,54	22/03/2027
Sta Fe 23 NYL**	SF23	500	7,000%	2,64	N.A.	N.A.	23/03/2023
Bs. As. 24 NYL	PBM24	1,250	9,125%	53,17	84,57%	0,78	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	63,11	22,47%	3,14	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	63,07	48,37%	1,24	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	70,53	40,00%	1,23	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,33	55,59%	1,42	19/04/2027

Mun. Cord 27 NYL							
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Mun. Cord 27 NYL	WUNCOR27	156	2,125%	63,59	20,18%	3,29	29/09/2027
Chubut 30 NYL	PUL26	613	7,240%	76,66	12,85%	3,13	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	62,51	21,71%	3,17	08/08/2028
Rio Negro 28 NYL**	RNR25D	320	2,750%	65,29	19,34%	3,36	10/03/2028
Neuquen 30 NYL	NQUEUN30	377	1,250%	67,48	15,68%	4,16	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,70	16,70%	3,85	01/06/2027
Par Bs. As. NYL	PAR27	500	7,875%	50,44	29,53%	3,13	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	92,50	10,11%	3,82	06/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	53,48	29,19%	3,22	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	77,02	14,21%	3,92	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	47,74	22,67%	4,46	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	39,11	26,02%	3,08	15/05/2035

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