

Rates

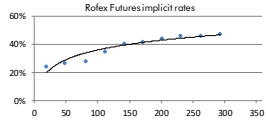
Instrumento	TNA	
Caución 7d	34,50%	
Caución 30d	34,75%	10/09/2021
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,00%	09/09/2021
TPM - Leliq 7D	38,00%	10/09/2021
Pases Pasivos 7D	36,50%	10/09/2021

BCRAA3500 USD \$98,097

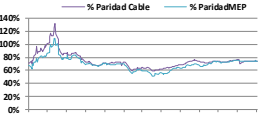
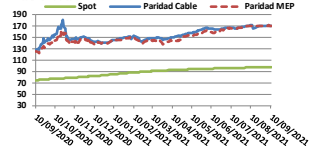
7d	0,2%	12%
31d	1,1%	13%
64d	2,2%	13%
92d	3,2%	13%
184d	8,1%	16%
365d	31,1%	31%

Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	10/09/2021	-	98,10				
DLR092021	30/09/2021	20	99,38	23,9%	99,40	-0,02%	1,070
DLR102021	29/10/2021	49	101,62	26,8%	101,65	-0,03%	629
DLR112021	30/11/2021	81	104,19	28,0%	104,22	-0,03%	543
DLR122021	31/12/2021	112	108,56	34,8%	108,62	-0,06%	324
DLR012022	31/01/2022	143	113,65	40,5%	113,85	-0,18%	103
DLR022022	28/02/2022	171	117,25	41,9%	117,70	-0,38%	108
DLR032022	31/03/2022	202	122,01	44,0%	122,80	-0,64%	70
DLR042022	29/04/2022	231	126,50	45,8%	127,55	-0,82%	16
DLR052022	31/05/2022	263	130,50	45,8%	132,06	-1,18%	9
DLR062022	30/06/2022	293	135,50	47,5%	136,50	-0,73%	13



ARS - USD



	\$	%
Spot	98,0967	
Paridad Cable	170,784	74,10%
Paridad MEP	170,648	73,96%

Bonds

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

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

Bocan 24	PR13	762	2,00%	732,01	3,69%	1,24	15/03/2024
Boncar 03-22	TX22	262.932	1,20%	168,17	5,40%	0,49	18/03/2022
Boncar 09-22	TX22	209.189	1,30%	158,98	3,94%	0,99	20/09/2022
Boncar 23	TC23	28.300	4,00%	389,14	4,69%	1,41	06/03/2023
Boncar 03-23	TX23	218.924	1,40%	160,36	5,85%	1,47	25/03/2023
Boncar 08-23	TX23	38.369	1,45%	143,83	5,33%	1,84	13/08/2023
Boncar 03-24	TX24	145.016	1,40%	151,65	6,47%	2,39	25/03/2024
Boncar 04-25	TC25P	29.908	4,00%	346,75	7,23%	3,22	27/04/2025
Boncar 11-26	TX26	645.086	2,00%	122,78	7,85%	3,78	09/11/2026
Boncar 11-28	TX28	9.243	2,25%	117,61	8,38%	4,28	09/11/2028
Disc ARL 05	DICP	10.563	5,83%	2.510,3	9,36%	5,41	31/12/2033
Par ARL 05	PARP	2.861	1,77%	980,00	11,00%	9,24	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.380,59	10,66%	10,30	31/12/2045

Sovereign ARS Floating Badlar							
-------------------------------	--	--	--	--	--	--	--

Bocan 22	PR15	2.328	0,00%	72,24	55,33%	0,46	04/10/2022
Bonar Abr 22	AA22	53.625	2,00%	104,99	46,86%	0,44	04/04/2022
Bonar Abr 22	TB23P	31.321	5,25%	104,99	47,55%	0,98	06/02/2023
Sub-Sovereign ARS Floating Badlar	BP +						
CABA TD C20	BDC22	3.708	5,00%	105,74	44,55%	0,31	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	97,72	52,18%	1,38	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	85,72	54,63%	2,00	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	97,11	53,77%	0,57	31/03/2022
PBA TD 2025	PBA25	30.000	3,75%	90,90	56,18%	1,61	14/04/2025
Salta 2021	SA21	400	5,00%	108,54	47,69%	0,22	22/12/2021

Sovereign ARS Fixed							
---------------------	--	--	--	--	--	--	--

Bonle \$ Oct 21	TO21	62.500	18,20%	106,75	48,83%	0,04	04/10/2021
Bonle \$ May 22	TY22P	249.021	22,00%	103,56	29,17%	0,56	23/05/2022
Bonle \$ Oct 23	TO23	64.150	16,00%	67,02	53,55%	1,28	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15,50%	45,22	54,89%	1,90	19/10/2026

Ledes ARS							
-----------	--	--	--	--	--	--	--

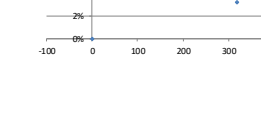
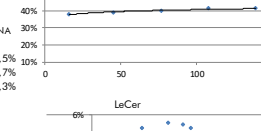
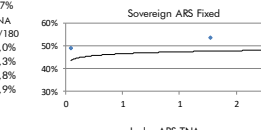
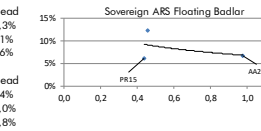
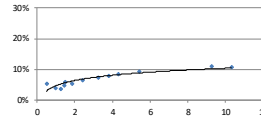
S30S1	115.000	98,36	37,96%	16	30/09/2021	47,8%
S29O1	187.368	95,43	38,82%	45	29/10/2021	48,9%
S30N1	119.573	92,28	39,63%	77	30/11/2021	
S31D1	91.124	89,09	41,38%	108	31/12/2021	
S31E2	79.835	86,40	41,34%	139	31/01/2022	

Largases ARS							
--------------	--	--	--	--	--	--	--

SS301	16	57,382	2,00%	117,27	4,59%	0,04	30/09/2021
SO291	45	60,336	2,75%	114,85	6,27%	0,12	29/10/2021
SN301	77	19,905	3,00%	104,22	5,14%	0,21	30/11/2021

Lacer ARS Inflation Indexed							
-----------------------------	--	--	--	--	--	--	--

X13S1	62.288	0,00	%DIV/01	-1	13/09/2021	39,5%
X13D1	35.438	106,74	4,82%	108	31/12/2021	41,3%
X28F2	192.468	121,28	5,30%	167	28/02/2022	
X13M2	107.562	118,93	5,13%	198	31/03/2022	
X18A2	122.293	116,15	4,85%	216	18/04/2022	
X23Y2	163.078	111,14	4,85%	251	23/05/2022	
X30J2	147.202	104,92	4,02%	289	30/06/2022	
X29L2	46.026	101,24	3,19%	318	29/07/2022	



Bonds

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

Sovereign ext. low USD								
Bonos Int. 29 NYL	GD29	ext	2.635	1,000%	38,06	21,63%	4,46	09/07/2029
Bonos Int. 30 NYL	GD30	ext	16.091	0,500%	35,87	21,38%	4,69	09/07/2030
Bonos Int. 35 NYL	GD35	ext	20.502	1,125%	31,98	17,97%	7,46	09/07/2035
Bonos Int. 38 NYL	GD38	ext	11.405	2,000%	38,75	17,83%	6,38	09/01/2038
Bonos Int. 41 NYL	GD41	ext	10.482	2,500%	36,95	15,81%	7,28	09/07/2041
Bonos Int. 46 NYL	GD46	ext	2.092	1,125%	32,76	17,90%	6,62	09/07/2046

Sovereign Arg. low USD							
------------------------	--	--	--	--	--	--	--

Bonar 1% 29	AL29D	2.194	1,000%	38,90	21,21%	4,47	09/07/2029
Bonar 30	AL30D	13.509	0,500%	37,68	20,30%	4,74	09/07/2030
Bonar 35	AL35D	19.070	1,125%	34,51	16,97%	7,61	09/07/2035
Bonar 38	AE38D	7.215	2,000%	38,60	18,06%	6,35	09/01/2038
Bonar 41	AL41D	1.496	2,500%	38,95	15,21%	7,41	09/07/2041

Sovereign Arg. low USD Linked							
-------------------------------	--	--	--	--	--	--	--

Bonle 11-21 - USD Linked	T2V1	1.766	0,100%	9.518,50	15,63%	0,20	30/11/2021
Bonle 04-22 - USD Linked	TV22	1.704	0,100%	9.840,00	-0,66%	0,62	29/04/2022
Bonle 11-22 - USD Linked	T2V2	374	0,200%	9.953,40	-0,95%	1,21	30/11/2022

Sub-Sovereign USD (3)							
-----------------------	--	--	--	--	--	--	--

Bs. As. 21 NYL	BP21	500	10,875%	21,42	0,00	14/10/2021	
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%	64,19	26,52%	2,26	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	35,03	139,05%	0,42	15/02/2023
Córdoba 26	CO26	272	7,125%	60,15	11,95%	2,10	27/10/2026
Jujuy 27 NYL	JU22	214	5,250%	67,60	24,91%	2,43	22/03/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	3,33	N.A.	23/03/2023	
Bs. As. 24 NYL	PBM24	1.250	9,125%	54,18	92,42%	0,68	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	71,99	18,75%	3,18	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	62,66	45,47%	1,29	19/08/2024
La Rioja 25 NYL	RIF25	300	5,750%	66,60	41,89%	1,22	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,98	57,87%	3,11	19/04/2027

Mun. Cord 27 NYL							
------------------	--	--	--	--	--	--	--

Mun. Cord 27 NYL	WUNCOR27	156	2,125%	64,49	20,32%	3,19	29/09/2027
Chubut 30 NYL	PUL26	613	7,240%	77,32	12,98%	3,03	26/07/2027
Entre Rios 28 NYL	ERF25	518	8,750%	63,00	22,13%	3,07	08/08/2028
Rio Negro 28 NYL**	RND25	320	4,875%	61,61	20,81%	3,33	10/03/2028
Neuquen 30 NYL	NGUEN30	377	1,250%	67,60	16,02%	4,05	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	70,70	16,40%	3,77	01/06/2027
Bs. As. 27 NYL	PB27	400	8,875%	55,65	26,88%	3,13	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	94,89	9,64%	3,74	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	55,08	29,03%	3,14	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	79,44	13,71%	3,85	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	48,23	22,93%	3,55	01/02/2029
Par Bs. As. NYL	BPLD	456	4,000%	39,86	26,16%	2,98	15/05/2035

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

Corporate USD*							
----------------	--	--	--	--	--	--	--

Transener 2021**	OTR09	101	9,750%	S/D	N.A.	N.A.	15/08/2021
CGC 2021**	CPCAO	300	9,500%	100,51	5,91%	0,14	07/11/2021
Genmeio 2022**	GNCLC	500	8,750%	98,47	13,68%	0,33	20/01/2022
Edenor 2022**	EDN09	197	9,750%	95,04	21,18%	0,94	25/10/2022
AYSA 2023**	AYSA23	500	6,625%	56,34	63,70%	1,00	01/02/2023
Cliso 2023**	CLISO	300	9,500%	46,63	71,20%	1,21	20/07/2023
Tepectrol 2022**	TTClO	500	4,875%	100,31	4,67%	1,18	12/12/2022
YPF 2024	YPCUO	1.325	8,750%	92,97	14,25%	1,36	04/04/2024
IRSA Prop. 2023**	RPC2O	360	8,750%	97,90	10,57%	1,33	23/03/2023
Cresud 2023	CSDOO	113	6,500%				