

Rates

Instrumento	TNA	
Caución 7d	33,00%	10/08/2021
Caución 30d	34,50%	
BADLAR Priv. (>\$1mm)	34,25%	
TM20 Priv. (>\$20mm)	34,06%	09/08/2021
TPM - Leliq 7D	38,00%	10/08/2021
Pases Pasivos 7D	36,50%	10/08/2021

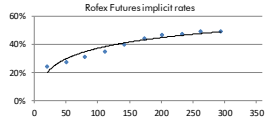
BCRAA3500 USD \$97,028

Days	%Change	Annualized
7d	0,2%	12%
33d	1,1%	12%
61d	2,0%	12%
92d	3,3%	13%
181d	9,8%	20%
365d	33,0%	33%

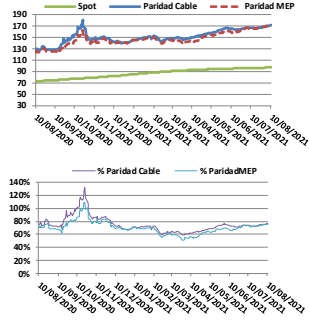
Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	10/08/2021	-	97,03				
DIR082021	31/08/2021	21	98,39	24,4%	98,52	-0,13%	817
DIR092021	30/09/2021	51	100,76	27,5%	101,03	-0,27%	380
DIR102021	29/10/2021	80	103,59	30,9%	103,85	-0,25%	377
DIR112021	30/11/2021	112	107,30	34,5%	107,75	-0,42%	415
DIR122021	31/12/2021	143	112,20	39,9%	112,50	-0,27%	204
DIR012022	31/01/2022	174	117,50	44,3%	117,60	-0,09%	103
DIR022022	28/02/2022	202	122,00	46,5%	122,20	-0,16%	65
DIR032022	31/03/2022	233	126,50	47,6%	126,70	-0,16%	13
DIR042022	29/04/2022	262	131,30	49,2%	131,50	-0,15%	9
DIR052022	31/05/2022	294	135,50	49,2%	135,00	0,37%	10

2.393



ARS - USD



	\$	%
Spot	97,0283	
Paridad Cable	171,034	76,27%
Paridad MEP	169,873	75,08%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Bacon 24	PR13	762	2,00%	748,00	1,80%	1,30	15/03/2024
Baconer 03-22	TX22	262,932	1,20%	164,78	2,44%	0,59	18/03/2022
Baconer 09-22	TX22	209,189	1,30%	155,95	2,37%	1,08	20/09/2022
Baconer 23	TC23	28,300	4,00%	386,24	4,05%	1,48	06/03/2023
Baconer 03-23	TX23	218,924	1,40%	159,15	3,88%	1,57	25/03/2023
Baconer 08-23	TX23	38,369	1,45%	143,20	4,00%	1,93	13/08/2023
Baconer 03-24	TX24	145,016	1,40%	152,70	4,61%	2,51	25/03/2024
Baconer 04-25	TC25P	29,908	4,00%	341,58	6,49%	3,33	27/04/2025
Baconer 11-26	TX26	645,086	2,00%	125,09	6,30%	3,91	09/11/2026
Baconer 11-28	TX28	9,243	2,25%	116,85	7,59%	4,40	09/11/2028
Disc ARL 05	DICP	10,563	5,83%	2,521,4	8,51%	5,59	31/12/2033
Par ARL 05	PAPB	2,861	1,77%	1,043,79	9,84%	9,58	31/12/2038
C-Far ARL 05	CUAP	23,668	3,31%	1,457,02	9,74%	10,87	31/12/2045

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bacon 22	PR15	2,328	0,00%	72,04	46,24%	0,56	04/10/2022
Baconer Abr 22	AA22	53,625	2,00%	101,87	45,68%	0,52	04/04/2022
Baconer Abr 22	TB23P	31,321	5,25%	101,87	45,81%	1,07	06/02/2023

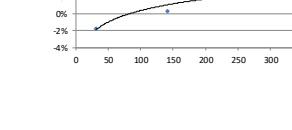
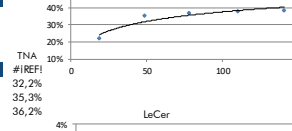
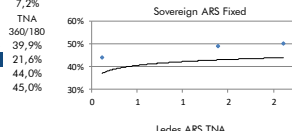
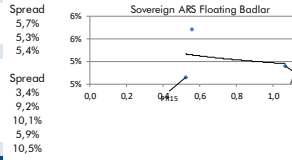
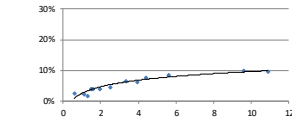
Sovereign ARS Floating Badlar							
Bacon 22	PR15	2,328	0,00%	72,04	46,24%	0,56	04/10/2022
Baconer Abr 22	AA22	53,625	2,00%	101,87	45,68%	0,52	04/04/2022
Baconer Abr 22	TB23P	31,321	5,25%	101,87	45,81%	1,07	06/02/2023

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonte \$ Oct 21	TC21	62,500	18,20%	103,49	43,87%	0,12	04/10/2021
Bonte \$ May 22	TY22P	249,021	22,00%	104,99	22,79%	0,65	23/05/2022
Bonte \$ Oct 23	TC23	64,150	16,00%	68,05	48,79%	1,39	17/10/2023
Bonte \$ Oct 26	TC26	96,570	15,50%	47,17	50,04%	2,11	19/10/2026

Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
S31G1	30,744	98,86	22,15%	19	31/08/2021
S30S1	8,651	95,47	35,34%	49	30/09/2021
S29O1	50,643	92,73	36,67%	78	29/10/2021
S30N1	11,614	89,80	37,70%	110	30/11/2021
S31D1	11,614	87,10	38,34%	141	31/12/2021

Lapses ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
SS311	19	28,109	1,75%	114,74	-3,24%	0,05	31/08/2021
SS301	49	36,826	2,00%	113,91	-0,53%	0,13	30/09/2021
SO291	78	31,910	2,75%	112,08	-0,07%	0,21	29/10/2021

Lacer ARS Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
X13S1	62,288	136,75	-1,78%	32	13/09/2021
X21D1	63,650	104,69	0,23%	141	31/12/2021
X28F2	117,615	118,67	2,36%	200	28/02/2022
X31M2	9,240	116,54	2,38%	231	31/03/2022
X18A2	22,256	114,00	2,09%	249	18/04/2022
X23Y2	63,650	108,56	2,24%	284	23/05/2022
X30J2	63,650	102,58	2,44%	322	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	21,26%	4,55	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	21,01%	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	17,71%	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%	36,50	22,34%	4,51	09/07/2029
Bonar 30	AL30D	13,509	0,500%	35,35	21,37%	4,77	09/07/2030
Bonar 35	AL35D	19,070	1,125%	32,91	17,44%	7,62	09/07/2035
Bonar 38	AE38D	7,215	2,000%	37,74	18,18%	6,41	09/01/2038
Bonar 41	AL41D	1,496	2,500%	37,50	15,57%	7,41	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign law USD Linked							
Bonte 11-21 - USD Linked	TZV1	1,766	0,100%	9,475,00	8,38%	0,30	30/11/2021
Bonte 04-22 - USD Linked	TV22	1,704	0,100%	9,749,50	-0,53%	0,71	29/04/2022
Bonte 11-22 - USD Linked	TZV2	374	0,200%	9,770,31	-0,30%	1,30	20/11/2022

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	20,89	0,00	10/09/2021	
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%	63,74	25,84%	2,35	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	34,61	138,25%	0,45	15/02/2023
Córdoba 26	CO26	272	7,125%	62,60	9,59%	2,26	27/10/2026
Jujuy 27 NYL**	JU27	214	5,250%	67,57	24,04%	2,53	23/03/2027
Sta Fe 23 NYL**	SF23	250	7,000%	96,02	14,26%	0,97	23/03/2023
Bs. As. 24 NYL	PBM24	1,350	6,125%	53,31	84,98%	0,77	16/03/2024
Salta 27 NYL	SA24D	327	5,000%	63,16	22,70%	3,13	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	64,04	47,20%	1,25	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	70,61	40,16%	1,23	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,38	55,76%	1,41	19/04/2027

Mun. Cord 27 NYL	WUNCOR27	156	2,125%	63,86	20,09%	3,28	29/09/2027
Chubut 30 NYL	PUL26	613	7,240%	76,71	12,86%	3,12	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	62,56	21,74%	3,16	08/08/2028
Rio Negro 28 NYL**	RN28D	320	2,750%	65,31	19,37%	3,36	10/03/2028
Neuquen 30 NYL	NQUEUN30	377	1,250%	67,49	15,71%	3,15	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,95	16,72%	3,84	01/06/2027
Bs. As. 24 NYL	PF27	500	9,875%	50,76	29,38%	3,12	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	92,24	10,21%	3,81	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	53,52	29,23%	3,21	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	76,93	14,27%	3,91	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	47,78	22,69%	4,45	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	39,15	26,05%	3,07	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Transener 2021**	OTRX9	101	9,750%	99,98	12,60%	0,01	15/08/2021
CGC 2021**	CFCAO	300	9,500%	98,47	16,66%	0,22	07/11/2021
Gemina 2022**	GNCLCO	500	8,750%	96,99	16,65%		