

Rates

Instrumento	TNA	
Caucción 7d	33,40%	
Caucción 30d	34,90%	12/08/2021
BADLAR Priv. (>\$1mm)	34,06%	
TM20 Priv. (>\$20mm)	33,81%	11/08/2021
TPM - Leliq 7D	38,00%	12/08/2021
Pases Pasivos 7D	36,50%	12/08/2021

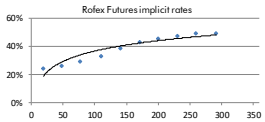
BCRAA3500 USD \$97,077

7d	0,2%	11%
31d	1,0%	12%
62d	2,0%	12%
92d	3,3%	13%
181d	9,6%	19%
365d	32,9%	33%

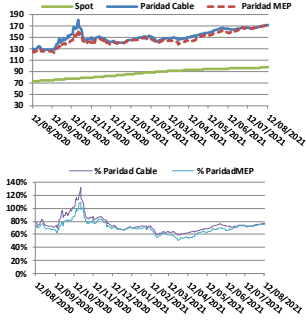
Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	12/08/2021	-	97,08				
DIR082021	31/08/2021	19	98,29	24,0%	98,31	-0,02%	829
DIR092021	30/09/2021	49	100,51	26,3%	100,60	-0,09%	380
DIR102021	29/10/2021	78	103,11	29,1%	103,35	-0,23%	381
DIR112021	30/11/2021	110	106,71	32,9%	107,00	-0,27%	417
DIR122021	31/12/2021	141	111,62	38,8%	111,95	-0,29%	198
DIR012022	31/01/2022	172	116,78	43,1%	117,20	-0,38%	106
DIR022022	28/02/2022	200	121,25	45,4%	121,80	-0,45%	67
DIR032022	31/03/2022	231	126,05	47,2%	126,60	-0,43%	14
DIR042022	29/04/2022	260	130,95	49,0%	131,50	-0,42%	10
DIR052022	31/05/2022	292	135,45	49,4%	136,00	-0,40%	9

2.411



ARS - USD



	\$	%
Spot	97,0767	
Paridad Cable	171,202	76,36%
Paridad MEP	169,619	74,73%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Bond Inflation Indexed							

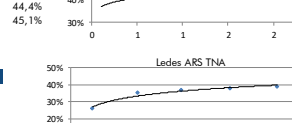
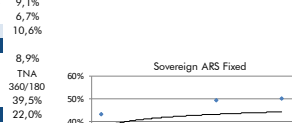
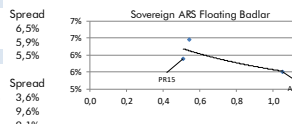
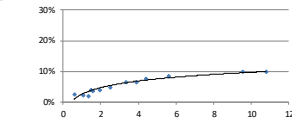
Bacon 24	PR13	762	2,00%	726,57	1,84%	1,33	15/03/2024
Baconer 03-22	TX22	262.932	1,20%	165,36	2,60%	0,57	18/03/2022
Baconer 09-22	TX22	209.189	1,30%	156,74	2,31%	1,07	20/09/2022
Baconer 23	TC23	28.300	4,00%	388,50	3,97%	1,46	06/03/2023
Baconer 03-23	TX23	218.924	1,40%	160,18	3,76%	1,56	25/03/2023
Baconer 08-23	TX23	38.369	1,45%	142,70	4,03%	1,93	13/08/2023
Baconer 03-24	TX24	145.016	1,40%	152,54	4,85%	2,49	25/03/2024
Baconer 04-25	TC25P	29.908	4,00%	344,47	6,38%	3,31	27/04/2025
Baconer 11-26	TX26	645.086	2,00%	124,94	6,47%	3,89	09/11/2026
Baconer 11-28	TX28	9.243	2,25%	117,78	7,53%	4,39	09/11/2028
Disc ARL 05	DCP	10.563	5,83%	2.534,1	8,51%	5,58	31/12/2033
Par ARL 05	PAMP	2.861	1,77%	1.037,98	9,96%	9,54	31/12/2038
C-Far ARL 05	CUAP	23.668	3,31%	1.435,94	9,93%	10,76	31/12/2045

Sovereign ARS Floating Badlar							
Bacon 22	PR15	2.328	0,00%	72,11	47,29%	0,54	04/10/2022
Baconer Abr 22	AA22	53.625	2,00%	102,06	46,53%	0,51	04/04/2022
Baconer Abr 22	TB23P	31.321	5,25%	102,06	46,01%	1,05	06/02/2023
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	103,11	43,47%	0,38	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	95,25	51,53%	1,46	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	97,36	50,87%	1,95	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	106,21	47,55%	0,59	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	91,46	52,90%	1,72	14/04/2025
Salta 2021	SA21	400	5,00%	104,67	50,60%	0,29	22/12/2021

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Fixed							
Bonte \$ Oct 21	TC21	62.500	18,20%	104,05	43,35%	0,11	04/10/2021
Bonte \$ May 22	TY22P	249.021	22,00%	105,03	23,21%	0,64	23/05/2022
Bonte \$ Oct 23	TC23	64.150	16,00%	68,03	49,29%	1,37	17/10/2023
Bonte \$ Oct 26	TC26	96.570	15,50%	47,32	50,18%	2,09	19/10/2026

Ledes ARS	Amt Out.	Price	TNA	Days	Maturity
S31G1	30.744	99,01	26,03%	14	31/08/2021
S30S1	8.651	99,54	35,09%	44	30/09/2021
S29O1	50.643	93,18	36,61%	73	29/10/2021
S30N1	11.614	90,20	37,75%	105	30/11/2021
S31D1	11.614	87,30	39,04%	136	31/12/2021

Lacer ARS Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
X13S1	62.288	137,14	-0,50%	27	13/09/2021
X21D1	63.650	104,77	1,14%	136	31/12/2021
X28F2	117.615	119,03	2,63%	195	28/02/2022
X31M2	9.240	116,98	2,48%	226	31/03/2022
X18A2	22.256	114,01	2,47%	244	18/04/2022
X23Y2	63.650	108,78	2,56%	279	23/05/2022
X30J2	63.650	102,67	2,86%	317	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	21,32%	4,54	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,87	21,07%	4,77	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	17,83%	7,55	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,75	17,69%	6,47	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,95	15,71%	7,37	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	17,73%	6,72	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%	37,02	22,06%	4,51	09/07/2029
Bonar 30	AL30D	13.509	0,500%	35,68	21,22%	4,76	09/07/2030
Bonar 35	AL35D	19.070	1,125%	33,80	17,10%	7,66	09/07/2035
Bonar 38	AE38D	7.215	2,000%	38,15	18,04%	6,42	09/01/2038
Bonar 41	AL41D	1.496	2,500%	37,90	15,45%	7,43	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TZV1	1.766	0,100%	9.485,00	8,59%	0,28	30/11/2021
Bonte 04-22 - USD Linked	TY22	1.704	0,100%	9.746,00	-0,42%	0,70	29/04/2022
Bonte 11-22 - USD Linked	TZV2	374	0,200%	9.791,04	-0,43%	1,29	30/11/2022
Sub-Sovereign USD (3)							
BS. As. 21 NYL	BP21	500	10,875%	21,01	0,00	14/09/2021	
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.	09/08/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	63,81	25,93%	2,33	10/12/2025
BS. As. 23 NYL	PDF23	750	6,500%	32,60	140,61%	0,46	15/02/2023
Córdoba 26	CO26	272	7,125%	62,85	9,44%	2,25	27/10/2026
Jujuy 27 NYL	JSZ27	214	2,250%	67,20	24,41%	2,51	22/05/2027
Sta Fe 23 NYL**	SF23	500	7,000%	96,51	13,89%	0,96	23/03/2023
BS. As. 24 NYL	PBM24	1.250	6,125%	53,58	85,56%	0,76	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	63,23	22,76%	1,12	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	64,71	46,72%	1,24	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	70,75	40,42%	1,21	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,47	56,05%	1,40	19/04/2027

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Mun. Cord 27 NYL	WUNCOR27	156	2,125%	64,10	20,05%	3,27	29/09/2027
Chubut 30 NYL	PUL26	613	7,240%	76,81	12,88%	3,11	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	62,63	21,80%	3,15	08/08/2028
Rio Negro 28 NYL**	RN25D	320	2,750%	65,35	19,43%	3,34	10/03/2028
Neuquen 30 NYL	NUQUEN30	377	1,250%	67,51	15,75%	4,13	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	69,02	16,75%	3,83	01/06/2027
BS. As. 27 NYL	PR27	500	9,875%	51,17	29,29%	3,11	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	92,69	10,11%	3,80	01/06/2027
BS. As. 28 NYL	BP28	400	9,625%	53,88	29,12%	3,20	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	77,42	14,14%	3,90	01/12/2027
Córdoba 27 NYL**	CO27D	725	7,125%	47,85	22,73%	4,43	01/01/2029
Par Bs. As. NYL	BLPD	456	4,000%	39,44	25,90%	3,07	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate USD*							
Transener 2021**	OTRX9	101	9,750%	100,05	N.A.	N.A.	15/08/2021
CGC 2021**	CFCAO	300	9,500%	99,41	12,31%	0,21	07/11/2021
Gemina 2022**	GNCLCO	500	8,750%	97,59	15,22%	0,04	20/01/2022
Edenor 2022**	ODN99	176	9,750%	88,57	22,16%	1,00	25/10/2022
AYSA 2022**	AYSA23	500	6,625%	55,37	62,32%	1,06	01/02/2023
Clisa 2023**	CUSO	300	9,500%	41,87	79,38%	1,22	20/07/2023
Tecprotel 2022**	TTClO	500	4,875%	99,98	4,94%	1,25	12/12/2022
YPF 2024	YPCLUO	1.325	8,750%	90,10	16,27%	1,41	04/04/2024
IRSA Prop. 2023**</							