

Rates

Instrumento	TNA	
Caución 7d	34,50%	
Caución 30d	34,75%	30/08/2021
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	33,88%	27/08/2021
TPM - Leliq 7D	38,00%	30/08/2021
Pases Pasivos 7D	36,50%	30/08/2021

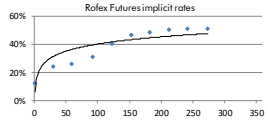
BCRAA3500 USD \$97,717

7d	0,3%	16%
31d	1,1%	13%
61d	2,1%	13%
94d	3,3%	13%
185d	8,8%	17%
367d	32,1%	32%

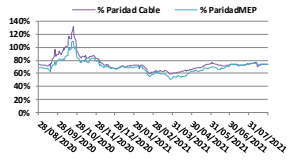
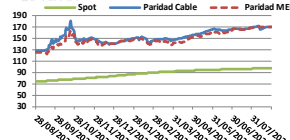
Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	30/08/2021	-	97,72				
DIR082021	31/08/2021	1	97,75	12,4%	97,72	0,03%	748
DIR092021	30/09/2021	31	99,71	24,0%	99,69	0,02%	539
DIR102021	29/10/2021	60	101,92	26,2%	101,97	-0,05%	438
DIR112021	30/11/2021	92	105,43	31,3%	105,65	-0,21%	469
DIR122021	31/12/2021	123	110,95	40,2%	111,05	-0,09%	206
DIR012022	31/01/2022	154	117,00	46,8%	117,15	-0,13%	103
DIR022022	28/02/2022	182	121,50	48,8%	121,70	-0,16%	75
DIR032022	31/03/2022	213	126,50	50,5%	126,75	-0,20%	27
DIR042022	29/04/2022	242	130,70	50,9%	130,80	-0,08%	22
DIR052022	31/05/2022	274	135,20	51,1%	135,75	-0,41%	9

2.635



ARS - USD



	\$	%
Spot	97,7167	
Paridad Cable	170,122	74,10%
Paridad MEP	169,981	73,95%

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%	723,90	3,48%	1,27	15/03/2024
Baconer 03-22	TX22	262,932	1,20%	167,93	2,92%	0,53	18/03/2022
Baconer 09-22	TX22	209,189	1,30%	158,65	2,79%	1,03	20/09/2022
Baconer 23	TC23	28,300	4,00%	394,34	4,17%	1,42	06/03/2023
Baconer 03-23	TX23	218,924	1,40%	162,18	4,10%	1,51	25/03/2023
Baconer 08-23	TX23	38,369	1,45%	143,19	4,80%	1,88	13/08/2023
Baconer 03-24	TX24	145,016	1,40%	153,04	5,47%	2,44	25/03/2024
Baconer 04-25	TC25P	29,908	4,00%	347,79	6,67%	3,27	27/04/2025
Baconer 11-26	TX26	645,086	2,00%	125,46	6,86%	3,84	09/11/2026
Baconer 11-28	TX28	9,243	2,25%	118,62	7,81%	4,34	09/11/2028
Disc ARL 05	DICP	10,563	5,83%	2,540,6	8,83%	5,50	31/12/2033
Par ARL 05	PABP	2,861	1,77%	1,033,71	10,22%	9,44	31/12/2038
C-Far ARL 05	CUAP	23,668	3,31%	1,427,49	10,18%	10,59	31/12/2045

Sovereign ARS Floating Badlar							
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Bacon 22	PR15	2,328	0,00%	73,59	46,12%	0,51	04/10/2022
Baconer Abr 22	AA22	53,625	2,00%	103,90	45,89%	0,47	04/04/2022
Baconer Abr 22	TB23P	31,321	5,25%	103,90	45,92%	1,02	06/02/2023
Sub-Sovereign ARS Floating Badlar	BP +						
CABA TD C20	BDC22	3,708	5,00%	104,85	42,67%	0,34	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	97,62	50,77%	1,43	29/03/2024
CABA TD C23	BDC28	13,262	3,75%	88,71	51,29%	2,11	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	97,50	49,38%	0,61	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	91,51	54,21%	1,66	14/04/2025
Salta 2021	SA21	400	5,00%	106,33	51,12%	0,25	22/12/2021
Sovereign ARS Fixed							
Bonte \$ Oct 21	TC21	62,500	18,20%	105,58	43,70%	0,07	04/10/2021
Bonte \$ May 22	TY22P	249,021	22,00%	103,56	27,44%	0,59	23/05/2022
Bonte \$ Oct 23	TC23	64,150	16,00%	67,88	50,98%	1,32	17/10/2023
Bonte \$ Oct 26	TC26	96,570	15,50%	46,86	51,75%	2,01	19/10/2026

Ledes ARS							
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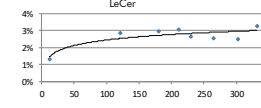
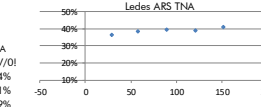
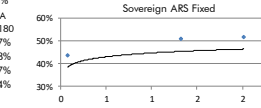
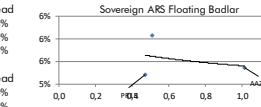
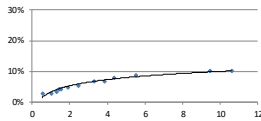
S31G1		46,965	0,00	#DIV/0!	-1	31/08/2021	45,7%
S30S1		115,000	97,21	36,09%	29	30/09/2021	46,4%
S29O1		187,368	94,30	38,06%	58	29/11/2021	
S30N1		119,573	91,19	39,17%	90	30/11/2021	
S31D1		71,650	88,54	39,03%	121	31/12/2021	
S31E2		65,412	85,49	40,77%	152	31/01/2022	

Lepases ARS							
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SG311		-1	39,192	1,75%	0,00	#NUM!	0,00	31/08/2021	TNA
SS301		29	57,382	2,00%	115,86	2,04%	0,08	30/09/2021	#DIV/0!
SO291		58	60,336	2,75%	114,04	1,18%	0,16	29/10/2021	37,4%
SN301		90	14,488	3,00%	103,40	2,37%	0,25	30/11/2021	37,1%

LeCer ARS Inflation Indexed							
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X13S1		62,288	129,25	1,33%	12	13/09/2021	38,9%
X31D1		95,438	105,91	2,88%	121	31/12/2021	
X28F2		173,519	120,91	2,94%	180	28/02/2022	
X31M2		107,562	118,60	3,08%	211	31/03/2022	
X18A2		122,293	116,05	2,67%	229	18/04/2022	
X23Y2		163,078	110,66	2,55%	264	23/05/2022	
X30J2		147,202	104,76	2,48%	302	30/06/2022	
X29J2		46,026	99,82	3,26%	331	29/07/2022	



Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
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Sovereign ext. law USD							
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Bonos Int. 29 NYL	GD29 ext	2,635	1,000%	38,06	21,49%	4,50	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	21,23%	4,73	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	1,125%	31,98	17,91%	7,50	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	2,000%	38,75	17,77%	6,42	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	2,500%	36,95	15,76%	6,32	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%	37,26	22,10%	4,47	09/07/2029
Bonar 30	AL30D	13,509	0,500%	36,01	21,19%	4,73	09/07/2030
Bonar 35	AL35D	19,070	1,125%	35,00	16,70%	7,68	09/07/2035
Bonar 38	AE38D	7,215	2,000%	38,40	18,04%	6,38	09/01/2038
Bonar 41	AL41D	1,496	2,500%	38,20	15,42%	7,39	09/07/2041

Sovereign law USD Linked							
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Bonte 11-21 - USD Linked	TZV1	1,766	0,100%	9,519,00	11,44%	0,24	30/11/2021
Bonte 04-22 - USD Linked	TV22	1,704	0,100%	9,845,00	-0,98%	0,66	29/04/2022
Bonte 11-22 - USD Linked	TV22	3,74	0,200%	9,953,51	-1,23%	1,25	30/11/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	21,28	0,00	29/09/2021	
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.	09/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	64,01	26,25%	2,29	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	32,61	152,48%	0,42	15/02/2023
Córdoba 26	CO26	272	7,125%	62,25	10,09%	2,19	27/10/2026
Jujuy 27 NYL	JUS22	214	5,250%	67,41	24,68%	2,47	22/03/2027
Sa Fe 23 NYL**	SF23	250	7,000%	96,64	14,11%	0,92	23/03/2023
Bs. As. 24 NYL	PBM24	1,250	9,125%	53,90	89,07%	0,71	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	71,38	18,83%	3,21	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	61,46	46,00%	1,31	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	66,25	41,22%	1,26	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,74	57,02%	1,35	19/04/2027

Bs. As. Bonds - Restructuring soon - Payments freeze							
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Mun. Cord 27 NYL	WUNCOR27	156	2,125%	64,25	20,22%	3,23	29/09/2027
Chubut 30 NYL	PUL26	613	7,240%	77,07	12,94%	3,07	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	62,82	21,97%	3,11	08/08/2028
Rio Negro 28 NYL**	RN23D	320	2,750%	65,45	19,62%	3,30	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	67,56	15,89%	3,09	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	69,40	16,77%	3,79	01/06/2027
Bs. As. 27 NYL**	PBJ27	500	9,875%	61,17	29,61%	0,97	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	93,16	10,08%	3,76	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	54,69	28,96%	3,17	18/04/2028
Sa Fe 27 NYL**	SF27D	250	6,900%	78,81	13,80%	3,88	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	48,05	22,84%	4,39	01/12/2029
Par Bs. As. NYL	BLPD	456	4,000%	39,58	26,12%	3,02	15/05/2035

Corporate							
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