

Rates

Instrumento	TNA	
Caución 7d	33,00%	04/08/2021
Caución 30d	34,80%	
BADLAR Priv. (>\$1mm)	34,19%	03/08/2021
TM20 Priv. (>\$20mm)	34,06%	
TPM - Leliq 7D	38,00%	04/08/2021
Pases Pasivos 7D	36,50%	04/08/2021

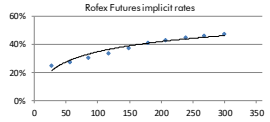
BCRAA3500 USD \$96,843

Day	%Change	Annualized
7d	0,2%	11%
33d	1,1%	12%
61d	2,1%	13%
92d	3,3%	13%
181d	10,2%	21%
365d	33,5%	33%

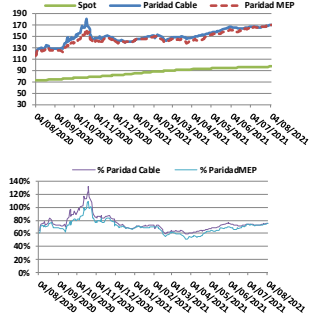
Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	04/08/2021	-	96,84				
DIR082021	31/08/2021	27	98,60	24,5%	98,65	-0,05%	823
DIR092021	30/09/2021	57	100,98	27,4%	101,02	-0,04%	370
DIR102021	29/10/2021	86	103,75	30,3%	103,75	0,00%	363
DIR112021	30/11/2021	118	107,25	33,2%	107,35	-0,09%	414
DIR122021	31/12/2021	149	111,55	37,2%	111,60	-0,04%	208
DIR012022	31/01/2022	180	116,50	41,2%	116,55	0,13%	98
DIR022022	28/02/2022	208	120,60	43,0%	120,70	-0,08%	58
DIR032022	31/03/2022	239	125,15	44,6%	125,25	-0,08%	13
DIR042022	29/04/2022	268	129,70	46,2%	129,95	-0,19%	9
DIR052022	31/05/2022	300	134,65	47,5%	134,90	-0,19%	10

2.366



ARS - USD



	\$	%
Spot	96,8433	
Paridad Cable	170,255	75,80%
Paridad MEP	169,726	75,26%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Bacon 24	PR13	762	2,00%	730,85	3,11%	1,30	15/03/2024
Baconer 03-22	TX22	262,932	1,20%	164,04	2,11%	0,60	18/03/2022
Baconer 09-22	TX22	209,189	1,30%	154,30	2,75%	1,10	20/09/2022
Baconer 23	TC23	28,300	4,00%	386,76	3,50%	1,50	06/03/2023
Baconer 03-23	TX23	218,924	1,40%	159,16	3,44%	1,59	25/03/2023
Baconer 08-23	TX23	38,369	1,45%	142,03	4,08%	1,95	13/08/2023
Baconer 03-24	TX24	145,016	1,40%	152,44	4,41%	2,53	25/03/2024
Baconer 04-25	TX25P	29,908	4,00%	343,44	6,10%	3,35	27/04/2025
Baconer 11-26	TX26	645,086	2,00%	124,42	6,26%	3,92	09/11/2026
Baconer 11-28	TX28	9,243	2,25%	117,47	7,30%	4,43	09/11/2028
Disc ARL 05	DICP	10,563	5,83%	2,528,1	8,32%	5,63	31/12/2033
Par ARL 05	PAPR	2,861	1,77%	1,038,32	9,81%	9,60	31/12/2038
C-Far ARL 05	CUAP	23,668	3,31%	1,440,91	9,77%	10,87	31/12/2045

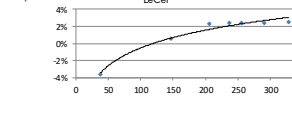
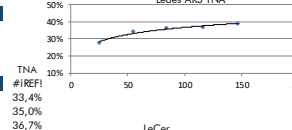
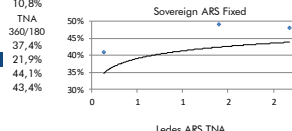
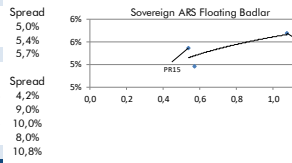
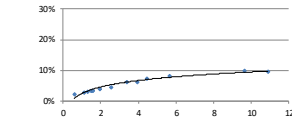
Sovereign ARS Floating Badlar							
Bacon 22	PR15	2,328	0,00%	71,90	45,26%	0,57	04/10/2022
Baconer Abr 22	AA22	53,625	2,00%	101,19	45,79%	0,54	04/04/2022
Baconer Abr 22	TB23P	31,321	5,25%	101,19	46,22%	1,08	06/02/2023
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3,708	5,00%	101,75	44,20%	0,40	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	94,86	50,74%	1,49	29/03/2024
CABA TD C23	BDC28	13,262	3,75%	94,42	52,08%	1,95	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	104,08	49,36%	0,62	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	90,01	53,11%	1,74	14/04/2025
Salta 2021	SA21	400	5,00%	102,75	53,21%	0,31	22/12/2021

Sovereign ARS Fixed							
Bonte \$ Oct 21	TC21	62,500	18,20%	103,22	40,91%	0,13	04/10/2021
Bonte \$ May 22	TY22P	249,021	22,00%	104,44	23,11%	0,67	23/05/2022
Bonte \$ Oct 23	TC23	64,150	16,00%	67,45	48,99%	1,40	17/10/2023
Bonte \$ Oct 26	TC26	96,570	15,50%	48,52	48,10%	2,18	19/10/2026

Ledes ARS							
S31G1	30,744	98,15	27,44%	25	31/08/2021	21,9%	TNA
S30S1	8,651	95,06	34,48%	55	30/09/2021	43,4%	TNA
S29O1	50,643	92,27	36,42%	84	29/10/2021		
S30N1	11,614	89,58	36,60%	116	30/11/2021		
S31D1	11,614	86,54	38,62%	147	31/12/2021		

Lapses ARS							
SS311	25	28,109	1,75%	114,05	-2,09%	0,07	31/08/2021
SS301	55	36,826	2,00%	113,33	-0,93%	0,15	30/09/2021
SO291	84	31,910	2,75%	111,35	0,31%	0,23	29/10/2021

Lacer ARS Inflation Indexed							
X13S1	62,288	136,22	-3,60%	38	13/09/2021	33,4%	TNA
X21D1	63,650	103,90	0,99%	147	31/12/2021	35,0%	TNA
X28F2	117,615	117,97	2,26%	206	28/02/2022	36,7%	TNA
X31M2	9,240	115,80	2,37%	237	31/03/2022		
X18A2	22,256	113,03	2,41%	255	18/04/2022		
X23Y2	63,650	107,73	2,40%	290	23/05/2022		
X30J2	63,650	101,81	2,55%	328	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	21,20%	4,57	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	20,94%	4,80	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	1,125%	31,98	17,77%	7,59	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	2,000%	38,75	17,63%	6,51	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	2,500%	36,95	15,68%	7,40	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	1,125%	32,76	17,67%	6,76	09/07/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2,194	1,000%	36,43	22,30%	4,53	09/07/2029
Bonar 30	AL30D	13,509	0,500%	35,41	21,26%	4,79	09/07/2030
Bonar 35	AL35D	19,070	1,125%	33,43	17,18%	7,68	09/07/2035
Bonar 38	AE38D	7,215	2,000%	38,15	17,96%	6,46	09/01/2038
Bonar 41	AL41D	1,496	2,500%	37,60	15,50%	7,44	09/07/2041

Sovereign law USD Linked							
Bonte 11-21 - USD Linked	TZV1	1,766	0,100%	9,466,00	7,61%	0,31	30/11/2021
Bonte 04-22 - USD Linked	TV22	1,704	0,100%	9,719,00	-0,35%	0,73	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9,675,54	0,30%	1,32	30/11/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	20,77	0,00	0,00	06/09/2021
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	05/09/2021
Córdoba 21 NYL**	CO21D	725	7,125%	63,66	25,72%	2,37	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	34,29	136,71%	0,46	15/02/2023
Córdoba 26	CO26	272	7,125%	62,90	9,30%	2,28	27/10/2026
Jujuy 27 NYL	JUS22	214	5,250%	67,40	24,00%	2,55	23/03/2027
Sta Fe 23 NYL**	SF23	500	7,000%	96,07	13,61%	0,99	23/03/2023
PBA24	PBA24	1,250	9,125%	53,02	84,21%	0,79	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	63,07	22,63%	3,15	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	61,57	50,38%	1,23	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	70,45	39,85%	1,24	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,27	55,42%	1,43	19/04/2027

Mun. Cord 27 NYL							
Chubut 30 NYL	PUL26	613	7,240%	76,60	12,84%	3,19	29/09/2027
Entre Rios 28 NYL	ERF25	518	8,750%	64,97	21,67%	3,06	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	65,26	19,30%	3,07	10/03/2028
Neuquen 30 NYL	NQUEUN30	377	1,250%	67,47	15,66%	4,17	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,86	16,68%	3,86	01/06/2027
Bs. As. 24 NYL**	BP27	500	7,875%	50,13	25,06%	3,13	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	92,15	10,19%	3,82	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	53,09	29,37%	3,21	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	76,75	14,27%	3,93	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	47,70	22,65%	4,46	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	38,06	26,94%	3,02	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
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Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Transamer 2021**	OTRX9	101	9,750%	99,35	41,55%	0,02	15/08/2021
CGC 2021**	CFCAO	300	9,500%	98,49	16,11%	0,24	07/11/2021
Gemina 2022**	GNCLCO	500	8,750%	96,58	17,46%	0,42	20/01/2022
ODN9P	ODN9P	176	9,750%	88,42	22,94		