

Rates

Instrumento	TNA	
Caución 7d	32,05%	
Caución 30d	34,84%	07/09/2021
BADLAR Priv. (>\$1mm)	34,31%	
TM20 Priv. (>\$20mm)	34,06%	06/09/2021
TPM - Leliq 7D	38,00%	07/09/2021
Pases Pasivos 7D	36,50%	07/09/2021

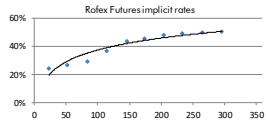
BCRAA3500 USD \$97,988

7d	0,2%	13%
32d	1,1%	13%
62d	2,1%	13%
92d	3,2%	13%
186d	8,4%	17%
365d	31,3%	31%

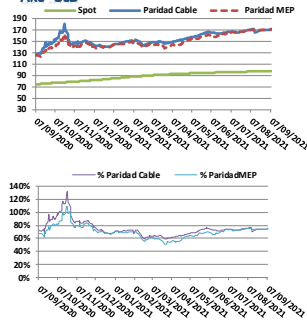
Refex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. 1
SPOT	07/09/2021	-	97,99				
DIR092021	30/09/2021	23	99,47	24,0%	99,56	-0,09%	860
DIR102021	29/10/2021	52	101,67	26,4%	101,74	-0,07%	508
DIR112021	30/11/2021	84	104,53	29,0%	104,71	-0,17%	463
DIR122021	31/12/2021	115	109,30	36,6%	109,68	-0,38%	317
DIR012022	31/01/2022	146	114,99	43,4%	116,00	-0,87%	108
DIR022022	28/02/2022	174	119,16	45,3%	120,50	-1,11%	88
DIR032022	31/03/2022	205	124,40	48,0%	125,85	-1,19%	37
DIR042022	29/04/2022	234	128,80	49,0%	129,85	-0,81%	23
DIR052022	31/05/2022	266	133,25	49,5%	133,80	-0,34%	9
DIR062022	30/06/2022	296	138,13	50,5%	138,15	-0,01%	20

2.433



ARS - USD



	\$	%
Spot	97,9883	
Paridad Cable	171,338	74,86%
Paridad MEP	171,202	74,72%

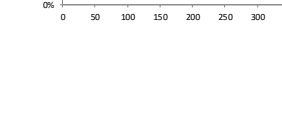
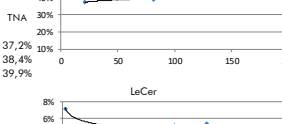
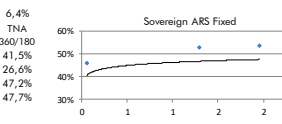
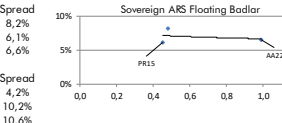
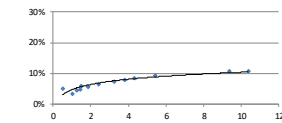
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Bacon 24	PR13	762	2,00%	722,03	4,39%	1,25	15/03/2024
Baconer 03-22	TX22	262,932	1,20%	167,41	5,21%	0,50	18/03/2022
Baconer 09-22	TX22	209,189	1,30%	158,86	3,48%	1,00	20/09/2022
Baconer 23	TC23	28,300	4,00%	385,97	4,89%	1,42	06/03/2023
Baconer 03-23	TX23	218,924	1,40%	159,59	5,86%	1,48	25/03/2023
Baconer 08-23	TX23	38,369	1,45%	142,28	5,63%	1,85	13/08/2023
Baconer 03-24	TX24	145,016	1,40%	151,02	6,41%	2,41	25/03/2024
Baconer 04-25	TC25P	29,908	4,00%	343,91	7,31%	3,23	27/04/2025
Baconer 11-26	TX26	645,086	2,00%	121,13	8,06%	3,78	09/11/2026
Baconer 11-28	TX28	9,243	2,25%	116,79	8,41%	4,29	09/11/2028
Disc ARL 05	DICP	10,563	5,83%	2,495,0	9,36%	5,42	31/12/2033
Par ARL 05	PABP	2,861	1,77%	999,76	10,71%	9,32	31/12/2038
C-Far ARL 05	CUAP	23,668	3,31%	1,378,31	10,63%	10,34	31/12/2045

Bacon 22	PR15	2,328	0,00%	73,24	49,67%	0,48	04/10/2022	Spread
Baconer Abr 22	AA22	53,625	2,00%	104,44	46,83%	0,45	04/04/2022	8,2%
Baconer Abr 22	TB23P	31,321	5,25%	104,44	47,44%	0,99	06/02/2023	6,1%
Sub-Sovereign ARS Floating Badlar	BP +							6,6%
CABA TD C20	BDC22	3,708	5,00%	105,25	44,33%	0,32	24/01/2022	Spread
CABA TD C24	BDC24	22,614	3,25%	96,92	52,36%	1,39	29/03/2024	8,2%
CABA TD C23	BDC28	13,262	3,75%	87,31	52,95%	2,05	22/02/2028	4,2%
PBA TD 2022	PBY22	15,182	3,83%	97,77	50,79%	0,59	31/05/2022	10,2%
PBA TD 2025	PBA25	30,000	3,75%	89,59	56,83%	1,61	14/04/2025	10,6%
Salta 2021	SA21	400	5,00%	108,05	47,15%	0,23	22/12/2021	9,1%
Sovereign ARS Fixed								13,4%

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	Spread
Bonte \$ Oct 21	TC21	62,500	18,20%	106,32	45,86%	0,06	04/10/2021	6,4%
Bonte \$ May 22	TY22P	249,021	22,00%	103,63	28,33%	0,57	23/05/2022	TNA
Bonte \$ Oct 23	TC23	64,150	16,00%	67,17	52,79%	1,29	17/10/2023	360/180
Bonte \$ Oct 26	TC26	96,570	15,50%	46,04	53,38%	1,95	19/10/2026	41,5%
Ledes ARS								26,6%
S3051		115,000		97,90	37,26%	21	30/09/2021	47,2%
S2901		187,368		94,90	39,20%	50	09/10/2021	47,7%
S30N1		119,573		91,94	39,01%	82	30/11/2021	
S31D1		91,124		88,96	40,09%	113	31/12/2021	
S31E2		99,835		86,21	40,54%	144	31/01/2022	
Lapress ARS								37,2%
SS301		21	57,382	2,00%	116,80	2,01%	06/30/09/2021	38,4%
SO291		50	60,336	2,75%	114,72	2,67%	01/4/2021	
SN301		82	19,905	3,00%	104,00	3,52%	02/30/11/2021	
LeCer ARS Inflation Indexed								37,2%
X1351		62,288		140,27	7,18%	4	13/09/2021	38,4%
X31D1		35,438		106,44	3,98%	113	31/12/2021	39,9%
X28F2		192,468		120,68	5,19%	172	28/02/2022	
X31M2		107,562		118,35	5,03%	203	21/03/2022	
X18A2		122,293		115,12	5,46%	221	18/04/2022	
X23Y2		163,078		110,83	3,53%	256	23/05/2022	
X30J2		147,202		104,75	3,55%	294	30/06/2022	
X29J2		46,026		100,38	3,58%	323	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	21,58%	4,47	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	21,33%	4,70	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	1,125%	31,98	17,95%	7,48	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	2,000%	38,75	17,81%	6,40	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	2,500%	36,95	15,79%	7,29	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	1,125%	32,76	17,87%	6,64	09/07/2046

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. low USD							
Bonar 1% 29	AL29D	2,194	1,000%	39,00	21,09%	4,49	09/07/2029
Bonar 30	AL30D	13,509	0,500%	37,85	20,14%	4,76	09/07/2030
Bonar 35	AL35D	19,070	1,125%	36,35	16,21%	7,73	09/07/2035
Bonar 38	AE38D	7,215	2,000%	39,70	17,54%	6,44	09/01/2038
Bonar 41	AL41D	1,496	2,500%	39,40	15,02%	7,46	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign low USD Linked							
Bonte 11-21 - USD Linked	TZV1	1,766	0,100%	9,520,00	13,97%	0,22	30/11/2021
Bonte 04-22 - USD Linked	TV22	1,704	0,100%	9,785,00	0,38%	0,63	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	#####	-2,20%	1,23	30/11/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	21,14	0,00	0,00	07/10/2021
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	09/07/2021
Córdoba 21 NYL**	CO21D	725	7,125%	64,12	26,41%	2,27	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	34,44	14,69%	0,43	15/02/2023
Córdoba 26	CO26	272	7,125%	60,90	11,26%	2,14	27/10/2026
Jujuy 27 NYL	JUS22	214	5,250%	67,52	24,82%	2,44	23/03/2027
Sa Fe 23 NYL**	SF23	250	7,000%	103,91	6,49%	0,95	23/03/2023
Sa Fe 24 NYL	PBM24	1,250	9,125%	53,36	93,65%	0,68	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	71,11	19,09%	3,18	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	61,61	46,55%	1,29	19/08/2024
La Rioja 25 NYL	RF25	300	9,750%	66,47	41,63%	1,23	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,88	57,54%	1,32	19/04/2027

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 27 NYL							
Chubut 30 NYL	PUL26	613	7,240%	77,23	20,76%	3,04	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	62,93	22,07%	3,08	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	65,52	19,72%	3,27	10/03/2028
Neuquen 30 NYL	NQUEUN30	371	1,250%	67,58	15,97%	4,06	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	69,51	16,82%	3,77	01/06/2027
San Juan 27 NYL	SJU27	500	9,875%	54,47	27,53%	3,12	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	94,22	9,82%	3,75	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	54,05	29,58%	3,12	18/04/2028
Sa Fe 27 NYL**	SF27D	250	6,900%	79,09	13,78%	3,86	01/12/2027
Córdoba 27 NYL**	CO27D	725	7,125%	48,16	22,89%	4,37	01/07/2029
Par Bs. As. NYL	BLPD	456	4,000%	38,84	27,02%	2,93	15/05/2035

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
Corporate USD*							
Transener 2021**	OTRX9	101	9,750%	100,22	N.A.	N.A.	15/08/2021
CGC 2							