

Rates

Instrumento	TNA	
Caución 7d	34,60%	09/06/2021
Caución 30d	35,00%	
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,00%	08/06/2021
TPM - Leliq 7D	38,00%	09/06/2021
Pases Pasivos 7D	36,50%	09/06/2021

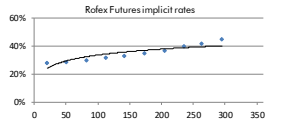
BCRAA3500 USD \$95,055

Days	%Change	Annualized
7d	0,3%	15%
33d	1,3%	14%
61d	2,8%	17%
92d	4,9%	19%
182d	15,9%	32%
365d	37,4%	37%

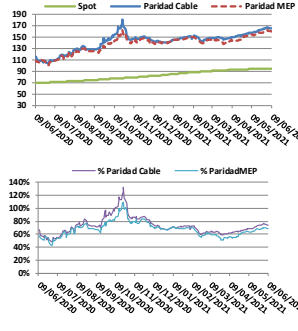
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	09/06/2021	-	95,05				
DLR062021	30/06/2021	21	96,57	27,8%	96,63	-0,06%	938
DLR072021	30/07/2021	51	98,86	28,7%	98,90	-0,04%	407
DLR082021	31/08/2021	83	101,45	29,6%	101,50	-0,05%	236
DLR092021	30/09/2021	113	104,29	31,4%	104,35	-0,06%	236
DLR102021	29/10/2021	142	107,15	32,7%	107,15	0,00%	194
DLR112021	30/11/2021	174	110,82	34,8%	110,95	-0,12%	243
DLR122021	31/12/2021	205	114,70	36,8%	114,90	-0,17%	133
DLR12022	31/01/2022	234	119,50	39,8%	119,70	-0,17%	45
DLR2022	28/02/2022	264	123,80	41,8%	123,70	0,08%	12
DLR3022	31/03/2022	295	129,35	44,6%	129,00	0,27%	0

2.445



ARS - USD



	\$	%
Spot	95,055	
Paridad Cable	165,392	74,00%
Paridad MEP	159,681	67,99%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Boncar 07-21	TC21	57.390	2,50%	511,10	-4,13%	0,11	22/07/2021
Boncar 08-21	TC21	221.424	1,00%	162,45	-3,98%	0,15	05/08/2021
Bocan 24	PR13	762	2,00%	750,50	0,81%	1,39	15/03/2024
Boncar 03-22	TX22	262.932	1,20%	155,15	0,60%	0,76	18/03/2022
Boncar 09-22	TX22	209.189	1,30%	145,75	1,85%	1,26	20/09/2022
Boncar 23	TC23	28.300	4,00%	360,00	3,66%	1,65	06/03/2023
Boncar 03-23	TX23	218.924	1,40%	149,80	2,95%	1,75	25/03/2023
Boncar 08-23	TX23	38.369	1,45%	135,54	2,95%	2,11	13/08/2023
Boncar 04-24	TX24	145.016	1,40%	142,45	4,30%	2,68	25/03/2024
Boncar 25	TC25P	29.908	4,00%	330,00	5,14%	3,52	27/04/2025
Boncar 11-26	TX26	645.086	2,00%	115,55	6,28%	4,07	09/11/2026
Boncar 11-28	TX28	9.243	2,25%	108,65	7,37%	4,58	09/11/2028
Disc ARL 05	DICP	10.563	5,8%	2.457,0	0,05%	5,62	31/12/2033
Par ARL 05	PASP	2.861	1,77%	918,00	10,30%	9,64	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.353,00	9,97%	10,52	31/12/2045

Sovereign ARS Floating Badlar							
Boncar Ago 21	TB21	56.149	1,00%	103,00	44,27%	0,14	05/08/2021
Bocan 22	PR15	2.725	0,00%	86,30	46,70%	0,57	04/10/2022
Boncar Abr 22	AA22	53.625	2,00%	104,40	45,49%	0,62	04/04/2022
Boncar Abr 22	TB23P	31.321	5,25%	104,40	47,13%	1,11	06/02/2023

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	105,00	45,49%	0,50	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	99,72	49,38%	1,49	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	89,98	50,98%	2,11	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	97,19	50,53%	0,75	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	90,43	55,66%	1,66	14/04/2025

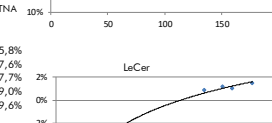
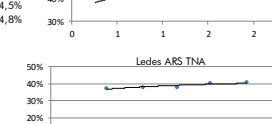
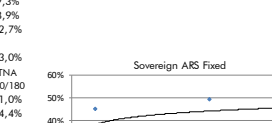
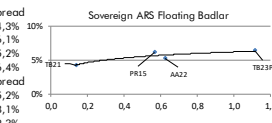
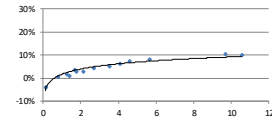
Salto 2021							
Sovereign ARS Fixed	SA21	400	5,00%	105,01	56,17%	0,41	22/12/2021

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Boncar 5 Oct 21	TO21	62.500	18,20%	97,00	45,22%	0,26	04/10/2021
Boncar 5 May 22	TY22P	249.021	22,00%	99,12	25,93%	0,80	23/05/2022
Boncar 5 Oct 23	TO23	64.150	16,00%	63,07	49,46%	1,52	17/10/2023
Boncar 5 Oct 26	TO26	96.570	15,50%	44,20	49,84%	2,25	19/10/2026

Ledes ARS TNA							
S30L1		95.247	32,26%	49	30/07/2021		
S31G1		30.744	32,26%	81	31/08/2021		
S30S1		8.651	37,79%	111	30/09/2021		
S29O1		50.643	40,26%	140	29/10/2021		
S30N1		11.614	40,63%	172	30/11/2021		

Ledes ARS Inflation Indexed							
X1351		62.288	-3,08%	94	13/09/2021		
X2052		111.39	0,85%	262	28/02/2022		
X21A2		9.240	1,17%	293	31/03/2022		
X18A2		22.256	1,02%	311	18/04/2022		
X23Y2		63.650	1,51%	346	23/05/2022		



Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
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Sovereign ext. law USD							
Bonos Int. 29 NYL	GD29 ext	2.635	1,000%	41,16	18,81%	4,72	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	38,59	18,74%	5,04	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	34,00	16,42%	7,88	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	40,01	16,78%	6,76	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	37,72	15,15%	7,64	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	34,33	16,61%	7,10	09/07/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	39,30	20,32%	4,65	09/07/2029
Bonar 30	AL30D	13.509	0,125%	37,65	19,33%	5,01	09/07/2030
Bonar 35	AL35D	19.070	0,125%	34,74	16,37%	7,91	09/07/2035
Bonar 38	AE38D	7.215	0,125%	38,15	17,59%	6,64	09/01/2038
Bonar 41	AL41D	1.496	0,125%	36,40	15,69%	7,52	09/07/2041

Sovereign Arg. law USD Linked							
Bonle 11-21 - USD Linked	TZV1	1.766	0,100%	9.049,00	11,11%	0,46	30/11/2021
Bonle 04-22 - USD Linked	TV22	1.704	0,100%	9.330,00	2,24%	0,88	29/04/2022
Bonle 11-22 - USD Linked	TV22	374	0,200%	9.423,52	8,80%	1,47	30/11/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	19,09	0,00	0,00	13/07/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	N.A.	07/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	0,00	N.A.	N.A.	19/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	72,93	18,40%	2,64	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	29,20	144,06%	0,53	15/02/2023
Córdoba 26	CO26	272	7,125%	62,00	12,49%	2,18	27/10/2026
Jujuy 27 NYL	JUS27	214	5,250%	61,71	28,20%	2,68	22/03/2027
Sta Fe 23 NYL**	SF23	500	7,000%	67,77	20,85%	1,08	23/03/2023
PBA 24 NYL	PBA24	1.250	9,125%	45,34	93,61%	0,85	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	65,73	20,24%	3,37	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	58,21	49,80%	1,36	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	61,71	47,40%	1,28	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	58,41	22,85%	2,11	19/04/2027

Mun. Cord 27 NYL							
WUNCOR27		156	2,125%	58,16	22,09%	3,37	29/09/2027

Chubut 30 NYL							
PUL26		616	7,240%	71,92	15,47%	3,07	26/07/2030

Entre Rios 28 NYL							
ERF25		518	8,750%	68,07	19,10%	3,30	08/08/2028

Rio Negro 28 NYL**							
RND25		320	2,750%	59,84	21,17%	3,45	10/03/2028

Neuquen 30 NYL							
NQUEN30		377	1,250%	58,71	18,64%	4,14	29/04/2030

Córdoba 24 NYL**							
CO24D		725	7,450%	62,40	18,72%	3,93	01/06/2027

(3) Bs. As. Bonds - Restructuring soon - Payments freeze

