

Rates

Instrumento	TNA	
Caución 7d	35,00%	17/06/2021
Caución 30d	35,50%	
BADLAR Priv. (>\$1mm)	34,13%	16/06/2021
TM20 Priv. (>\$20mm)	33,88%	17/06/2021
TPM - Leliq 7D	38,00%	17/06/2021
Pases Pasivos 7D	36,50%	17/06/2021

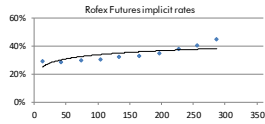
BCRAA3500 USD \$95,352

7d	0,3%	14%
31d	1,3%	15%
62d	2,8%	16%
92d	4,5%	18%
182d	15,4%	31%
365d	36,9%	37%

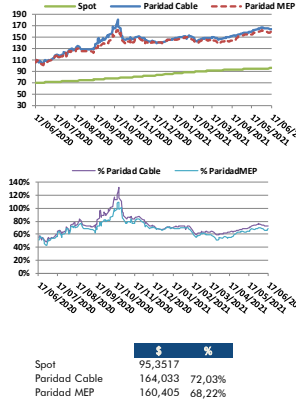
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	17/06/2021	-	95,37				
DLR062021	30/06/2021	13	96,36	29,1%	96,37	-0,01%	873
DLR072021	30/07/2021	43	98,61	28,8%	98,66	-0,05%	461
DLR082021	31/08/2021	75	101,22	29,9%	101,31	-0,09%	265
DLR092021	30/09/2021	105	103,80	30,7%	104,05	-0,24%	236
DLR102021	29/10/2021	134	106,60	32,1%	107,10	-0,47%	183
DLR112021	30/11/2021	166	109,70	33,0%	110,45	-0,68%	278
DLR122021	31/12/2021	197	113,35	34,9%	114,42	-0,94%	141
DLR012022	31/01/2022	228	117,80	37,3%	119,10	-1,09%	40
DLR022022	28/02/2022	256	122,30	40,0%	123,50	-0,96%	14
DLR032022	31/03/2022	287	128,89	44,7%	128,89	0,00%	3

2.494



ARS - USD



	\$	%
Spot	95,3517	
Paridad Cable	164,033	72,03%
Paridad MEP	160,405	68,22%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Boncor 07-21	TC21	57.390	2,50%	516,20	-2,05%	0,08	22/07/2021
Boncor 08-21	TC21	221.424	1,00%	164,10	-2,67%	0,12	05/08/2021
Bocan 24	PR13	762	2,00%	735,00	1,06%	1,40	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	156,00	1,66%	0,73	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	146,90	2,32%	1,22	20/09/2022
Boncor 23	TC23	28.300	4,00%	363,00	4,02%	1,61	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	149,95	3,71%	1,71	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	136,38	3,32%	2,07	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	141,15	5,21%	2,64	25/03/2024
Boncor 25	TC25P	29.908	4,00%	335,00	5,12%	3,49	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	114,80	6,82%	4,03	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	106,80	8,11%	4,51	09/11/2028
Disc. ARL 05	DICP	10.563	5,83%	2.459,0	8,32%	5,56	31/12/2033
Par. ARL 05	PASP	2.861	1,77%	886,00	10,86%	9,49	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.370,00	10,01%	10,47	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	104,25	43,11%	0,11	05/08/2021
Bocan 22	PR15	2.725	0,00%	87,22	46,98%	0,54	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	105,50	45,72%	0,60	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	105,50	47,43%	1,09	06/02/2023

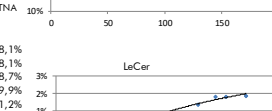
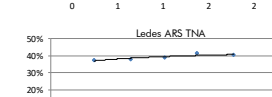
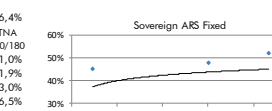
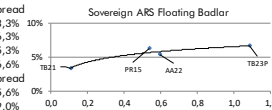
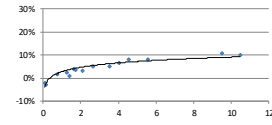
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	105,96	45,16%	0,47	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	99,62	50,63%	1,45	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	90,68	51,33%	2,08	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	98,49	50,40%	0,72	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	93,88	53,73%	1,66	14/04/2025

Salto 2021							
Sovereign ARS Fixed	SA21	400	5,00%	95,21	60,94%	0,42	22/12/2021

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	TNA
Boncor 5 Oct 21	TO21	62.500	18,20%	98,10	45,21%	0,23	04/10/2021	41,0%
Boncor 5 May 22	TY22P	249.021	22,00%	101,82	23,07%	0,78	23/05/2022	21,9%
Boncor 5 Oct 23	TO23	64.150	16,00%	65,31	47,65%	1,51	17/10/2023	43,0%
Boncor 5 Oct 26	TO26	96.570	15,50%	43,05	51,94%	2,16	19/10/2026	46,5%

Ledes ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity	TNA
S30L1	96,26	37,36%	38	38	38	30/07/2021		
S31G1	30,744	93,23	37,89%	70	31	08/2021		
S30S1	8,651	90,41	38,73%	100	30	09/2021		
S29O1	50,643	87,23	41,41%	129	29	10/2021		
S30N1	11,614	84,89	40,36%	161	30	11/2021		

Lecer ARS Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
X1351	62.288	129,20	-0,82%	83	13/09/2021
X2052	117.615	112,49	1,36%	261	28/02/2022
X21A2	9.240	110,19	1,81%	282	31/03/2022
X18A2	22.256	107,63	1,78%	300	18/04/2022
X23Y2	63.650	102,58	1,85%	335	23/05/2022



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%	40,23	19,43%	4,66	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	38,04	19,16%	4,99	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	33,65	16,83%	7,82	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	39,70	16,98%	6,70	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	37,40	15,33%	7,57	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	33,96	16,85%	7,02	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%	39,32	20,44%	4,67	09/07/2029
Bonar 30	AL30D	13.509	0,125%	37,53	19,51%	4,91	09/07/2030
Bonar 35	AL35D	19.070	0,125%	34,14	16,67%	7,84	09/07/2035
Bonar 38	AE38D	7.215	0,125%	37,98	17,74%	6,59	09/01/2038
Bonar 41	AL41D	1.496	0,125%	37,00	15,52%	7,53	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonle 11-21 - USD Linked	TV21	1.766	0,100%	9,080,00	11,90%	0,43	30/11/2021
Bonle 04-22 - USD Linked	TV22	1.704	0,100%	9,214,00	4,25%	0,84	29/04/2022
Bonle 11-22 - USD Linked	TV22	374	0,200%	9,124,86	3,33%	1,48	30/11/2022

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	19,33	0,00	21/07/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	09/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	0,00	N.A.	11/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	74,56	17,70%	2,63	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	30,64	138,39%	0,53	10/02/2023
Córdoba 26	CO26	272	7,125%	66,00	9,67%	2,24	27/10/2026
Jujuy 27 NYL	JU27	214	5,250%	63,05	27,41%	2,67	22/03/2027
Sta Fe 23 NYL**	SF23D	550	7,000%	88,70	20,35%	1,05	23/03/2023
PBA 24 NYL	PBA24	1.250	9,125%	47,03	90,98%	0,84	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	67,91	19,36%	3,37	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	58,52	50,42%	1,33	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	64,40	44,16%	1,29	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	59,55	22,15%	2,11	19/04/2027

Mun. Cord 27 NYL	WUNCOR27	156	2,125%	59,93	21,31%	3,37	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	75,73	13,83%	3,12	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	70,35	18,18%	3,31	08/08/2028
Rio Negro 28 NYL**	RN23D	320	2,750%	61,48	20,50%	3,44	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	61,84	17,42%	4,18	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	66,87	16,96%	3,96	01/06/2027
Par. ARS 27 NYL	PAR27	500	8,875%	44,84	32,50%	3,14	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	87,20	11,35%	3,89	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	49,02	31,02%	3,25	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	69,56	16,47%	3,95	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	60,97	17,01%	4,79	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	35,61	28,30%	3,03	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate USD*							

Transer 2021**	OTRX9	101	9,750%	95,98	43,49%	0,12	15/08/2021
CGC 2021**	CFCAO	300	9,500%	95,58	23,32%	0,34	07/11/2021