

Rates

Instrumento	TNA	
Caución 7d	34,54%	22/06/2021
Caución 30d	35,19%	
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,00%	18/06/2021
TPM - Leliq 7D	38,00%	22/06/2021
Pases Pasivos 7D	36,50%	22/06/2021

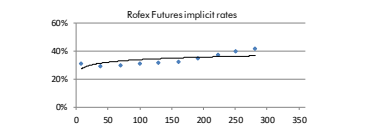
BCRAA3500 USD \$95,497

Del	0,3%	12%
32d	1,3%	15%
61d	2,6%	16%
92d	4,3%	17%
182d	14,7%	30%
365d	36,5%	36%

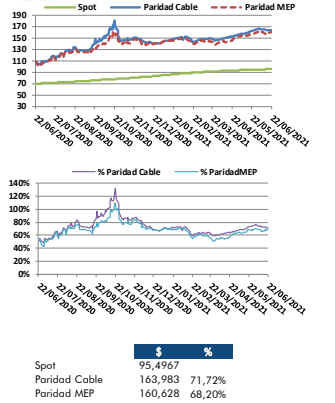
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	22/06/2021	-	95,49				
DLR062021	30/06/2021	8	96,14	31,1%	96,30	-0,17%	859
DLR072021	30/07/2021	38	98,39	29,2%	98,56	-0,17%	481
DLR082021	31/08/2021	70	101,00	30,1%	101,16	-0,16%	258
DLR092021	30/09/2021	100	103,55	30,8%	103,75	-0,19%	241
DLR102021	29/10/2021	129	106,15	31,6%	106,45	-0,28%	187
DLR112021	30/11/2021	161	109,10	32,3%	109,35	-0,25%	287
DLR122021	31/12/2021	192	112,90	34,7%	113,25	-0,31%	138
DLR012022	31/01/2022	223	117,11	37,1%	117,80	-0,59%	40
DLR022022	28/02/2022	251	121,50	39,6%	121,95	-0,37%	14
DLR032022	31/03/2022	282	126,25	41,7%	126,70	-0,36%	3

2.508



ARS - USD

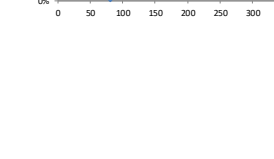
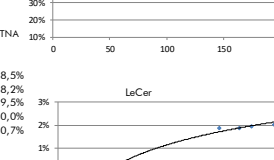
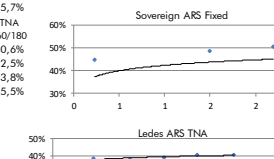
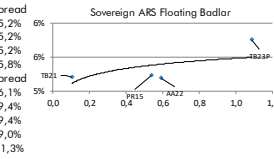
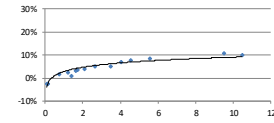


	\$	%
Spot	95,4967	
Paridad Cable	163,983	71,72%
Paridad MEP	160,628	68,20%

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%	517,60	-2,34%	0,08	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	164,45	-2,40%	0,12	05/08/2021
Bocoon 24	PR13	762	2,00%	739,00	0,86%	1,39	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	156,15	1,90%	0,72	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	147,00	2,49%	1,22	20/09/2022
Boncor 23	TC23	28.300	4,00%	369,00	3,16%	1,62	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	150,40	3,70%	1,70	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	135,43	3,80%	2,06	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	142,25	5,02%	2,63	25/03/2024
Boncor 25	TC25P	29.908	4,00%	335,00	5,20%	3,48	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	114,90	6,88%	4,02	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	107,90	7,95%	4,52	09/11/2028
Disc. ARL 05	DICP	10.563	5,85%	2.446,0	6,48%	5,54	31/12/2033
Par. ARL 05	PASP	2.861	1,77%	888,50	10,87%	9,48	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.370,00	10,04%	10,45	31/12/2045



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%	39,18	20,06%	4,63	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	37,13	19,71%	4,96	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	32,77	17,20%	7,76	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	38,79	17,37%	6,64	09/07/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	36,66	15,62%	7,50	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	33,04	17,28%	6,93	09/07/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	38,60	20,90%	4,59	09/07/2029
Bonar 30	AL30D	13.509	0,125%	36,65	20,06%	4,94	09/07/2030
Bonar 35	AL35D	19.070	0,125%	33,35	17,00%	7,79	09/07/2035
Bonar 38	AE38D	7.215	0,125%	37,32	18,04%	6,54	09/07/2038
Bonar 41	AL41D	1.496	0,125%	36,20	15,84%	7,46	09/07/2041

Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	9.115,00	11,40%	0,42	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9.225,00	4,29%	0,84	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9.129,37	3,40%	1,42	30/11/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	19,37	0,00	0,00	23/07/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	N.A.	09/02/2021
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%	75,38	17,29%	2,63	10/12/2025
Bs. As. 23 NYL	PBF23	705	6,500%	30,71	138,99%	0,52	10/02/2023
Córdoba 26	CO26	272	7,125%	65,95	9,73%	2,23	27/10/2026
Jujuy 27 NYL**	JU27	214	5,250%	63,30	25,58%	2,61	22/03/2027
Sta Fe 23 NYL**	SF23	550	7,000%	71,77	16,97%	1,07	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	47,09	91,34%	0,83	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	68,05	19,32%	3,37	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	58,28	50,99%	1,32	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	64,46	44,25%	1,29	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	59,58	22,18%	2,10	19/04/2027

Mun. Cord 27 NYL							
WUNCOR27	156	2,125%	60,60	20,99%	3,38	29/09/2027	
PUL26	616	7,240%	75,99	13,74%	3,12	26/07/2030	
Entre Rios 28 NYL	ERF25	518	8,750%	70,44	18,17%	3,30	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	61,28	20,63%	3,43	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	60,52	18,00%	4,15	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	67,49	16,73%	3,97	01/06/2027
PRJ27	500	9,875%	44,98	32,45%	3,14	15/03/2027	
CABA, 27 NYL	CABA27	890	7,500%	86,01	11,74%	3,87	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	48,98	31,10%	3,24	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	72,61	15,33%	3,99	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	62,16	16,59%	4,81	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	35,28	28,70%	2,99	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
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Corporate USD*							
Transer 2021**	OTRX9	101	9,750%	95,97	45,04%	0,12	15/08/2021
CGC 2021**	CFCAO	300	9,500%	97,69	16,58%	0,54	07/11/2021
Gemina 2022**	GNCL0	500	8,750%	97,75	13,27%	0,32	20/01/2022
Edenor 2022**	ODN9	174	9,750%	86,72	22,83%	1,13	25/10/2022
AYSA 2023**	AYSA23	500	6,625%	53,31	60,37%	1,12	01/02/2023
Clisa 2023**	CIUSO	300	9,500%	33,96	94,97%	1,10	20/07/2023
Tecprotel 2022**	TTIC10	500	4,875%	99,19	5,52%	1,39	12/12/2022
YPF 2024	YFPC24	1.325	8,750%	89,37	16,24%	1,54	04/04/2024
IRSA Prop. 2023**	RPC20	360	8,750%	91,92	14,62%	1,51	23/03/2023
Cresud 2023	CSD00	113	6,500%	100,81	7,60%	1,48	16/02/2023
YPF 03-2025	YMCCE	543	8,750%	88,90	16,02%	1,59	23/03/2025
Albanesi 2023**	GMFRO	336	9,625%	76,20	26,43%	1,61	27/07/2023
Pampa 2023**	PTSTO	491	7,375%	97,36	8,99%	1,82	21/07/2023
Arcor 2023**	RCC90	500	6,000%	98,85	6,72%	1,83	06/07/2023
AA2000 2027**	AEAO	375	6,875%	82,57	15,73%	2,22	01/02/2027
CGC 2025**	CFI20	197	9,500%	92,25	13,44%	2,17	08/03/2025
AES Arg. G. 2024**	AECAO	300	7,750%	85,15	15,33%	2,15	02/02/2024
Raghsa 2024**	RA310	120	7,250%	94,23	9,92%	2,37	21/03/2024
Capex 2024**	CAC20	389	6,875%	93,53	9,70%	2,52	15/05/2024
Telecom 2025**	TLC50	300	8,000%	98,16	8,87%	2,59	06/08/2025
YPF 2025	YCA60	1.500	8,500%	79,07	16,20%	3,07	28/07/2025
TGS 2025**	TSC20	500	6,750%	93,42	8,98%	3,33	02/05/2025
Telecom 2026**	TLC10	400	8,000%	93,57	9,86%	3,89	18/07/2026
Galicia 2026**	BYC20	250	8,250%	92,86	9,28%	3,96	19/07/2026
Macro 2026**	BACAO	400	6,750%	83,19	11,26%	4,28	04/11/2026
YPF 2027	YCAMO	1.000	6,950%	70,96	14,75%	4,32	21/07/2027
Pampa 2027**	MGC10	690	7,500%	90,58	9,95%	4,25	24/01/2027
YPF 2029	YMC10	500	8,500%	72,97	14,77%	4,91	27/06/2029
YPF 2047**	YCAMO	750	7,000%	65,17	11,40%	9,00	15/12/2047

** Dirty Price
** Callable Bond - Yield to Maturity

