

Rates

Instrumento	TNA	
Caución 7d	34,17%	07/06/2021
Caución 30d	35,15%	
BADLAR Priv. (>\$1mm)	33,88%	
TM20 Priv. (>\$20mm)	33,31%	04/06/2021
TPM - Leliq 7D	38,00%	07/06/2021
Pases Pasivos 7D	36,50%	07/06/2021

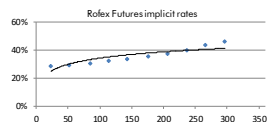
BCRA\$3500 USD \$94,975

7d	0,3%	16%
31d	1,2%	14%
61d	2,9%	17%
94d	5,1%	20%
185d	16,3%	32%
367d	37,7%	38%

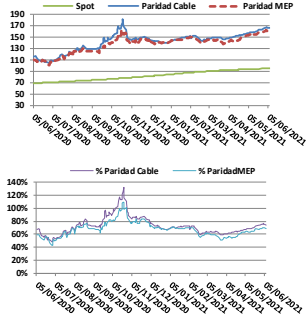
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	07/06/2021	-	94.98				
DLR02021	30/06/2021	23	96.70	28,7%	96,77	-0,07%	932
DLR07021	30/07/2021	53	99,01	29,2%	99,16	-0,15%	377
DLR08021	31/08/2021	85	101,71	30,4%	101,87	-0,16%	229
DLR09021	30/09/2021	115	104,72	32,5%	104,90	-0,17%	234
DLR102021	29/10/2021	144	107,60	33,7%	107,90	-0,28%	188
DLR112021	30/11/2021	176	111,30	35,6%	111,55	-0,22%	220
DLR12021	31/12/2021	207	115,10	37,4%	115,60	-0,43%	126
DLR012022	31/01/2022	238	119,75	40,0%	120,15	-0,33%	42
DLR022022	28/02/2022	266	125,00	43,4%	125,00	0,00%	14
DLR032022	31/03/2022	297	130,50	46,0%	130,50	0,00%	0

2.361



ARS-USD



	\$	%
Spot	94,975	
Paridad Cable	165,912	74,69%
Paridad MEP	160,548	69,04%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed

Bonar 07-21	TC21	57.390	2,50%	510,70	-5,41%	0,12	22/07/2021
Bonar 08-21	TX1	221.424	1,00%	162,25	-5,05%	0,16	05/08/2021
Bocan 24	PR13	762	2,00%	745,00	1,15%	1,39	15/03/2024
Bonar 03-22	TX22	262.932	1,20%	154,95	0,42%	0,77	18/03/2022
Bonar 09-22	TX2	209.189	1,30%	145,95	1,53%	1,26	20/09/2022
Bonar 23	TC23	28.300	4,00%	362,50	3,06%	1,66	06/03/2023
Bonar 03-23	TX23	218.924	1,40%	149,30	2,98%	1,75	25/03/2023
Bonar 08-23	TX23	38.369	1,45%	137,13	2,26%	2,12	13/08/2023
Bonar 04-24	TX24	145.016	1,40%	142,40	4,21%	2,68	25/03/2024
Bonar 25	TC25P	29.908	4,00%	330,00	5,05%	3,53	27/04/2025
Bonar 11-26	TX26	645.086	2,00%	115,60	6,19%	4,08	09/11/2026
Bonar 11-28	TX28	9.243	2,25%	109,40	7,15%	4,59	09/11/2028
Disc ARL 05	DICP	10.563	5,8%	2.456,5	8,00%	5,64	31/12/2033
Par ARL 05	PASP	2.861	1,77%	905,40	10,41%	9,62	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.330,00	10,11%	10,45	31/12/2045

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign ARS Floating Badlar

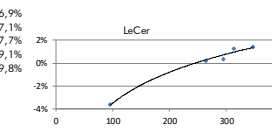
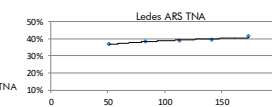
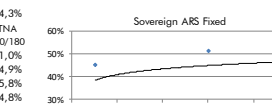
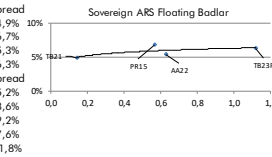
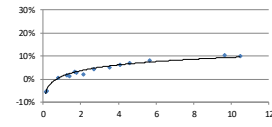
S011	95.12	36,73%	51	30/07/2021	
S31G1	30,744	92,00	38,24%	83	31/08/2021
S30S1	8.651	89,25	38,91%	113	30/09/2021
S29O1	50,643	86,72	39,35%	142	29/10/2021
S30N1	11,614	83,57	41,25%	174	30/11/2021

Lepases ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
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SJ301	21	99.975	2,25%	113,72	1,75%	0,06	30/06/2021
SJ301	51	81.826	2,25%	110,62	1,28%	0,14	30/07/2021
SG311	83	28.109	1,75%	107,45	1,31%	0,23	31/08/2021
SS301	113	38.826	2,00%	106,43	0,99%	0,31	30/09/2021
SO291	142	31.910	2,75%	104,56	2,24%	0,39	29/10/2021

Lecer ARS Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
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X1351	62.288	128,22	-3,65%	96	13/09/2021
X2052	117.615	111,59	0,23%	264	28/02/2022
X21A2	9.240	109,68	0,38%	295	31/03/2022
X18A2	22.256	106,39	1,24%	313	18/04/2022
X23Y2	63.650	101,30	1,46%	348	23/05/2022



Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
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Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
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Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Bon 11-21 - USD Linked	TV21	1.766	0,100%	9,041,00	11,01%	0,46	30/11/2021
Bon 04-22 - USD Linked	TV22	1.704	0,100%	9,995,00	1,35%	0,88	29/04/2022
Bon 11-22 - USD Linked	TV22	374	0,200%	9,714,89	-1,32%	1,48	30/11/2022
Sub-Sovereign USD Link (3)							
Bs. As. 21 NYL	BP21	500	10,875%	19,03	0,00	0,00	08/07/2021
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.	N.A.	09/10/2021
Córdoba 21 NYL**	CO21D	725	7,125%	72,93	19,00%	2,59	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	29,80	137,56%	0,55	15/02/2023
Córdoba 26	CO26	272	7,125%	60,50	13,64%	2,15	27/10/2026
Jujuy 27 NYL	JUS22	214	5,250%	61,08	28,57%	2,68	22/03/2027
Sta Fe 23 NYL**	SF23	550	7,000%	85,65	23,25%	1,07	23/03/2023
PBA 24	PBA24	1.250	9,125%	45,33	93,09%	0,85	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	65,84	20,15%	3,38	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	57,76	50,29%	1,36	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	61,34	47,39%	1,29	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	57,99	23,16%	2,11	19/04/2027

Mun. Cord 27 NYL	WUNCOR27	156	2,125%	57,99	22,16%	3,38	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	69,01	16,89%	3,02	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	66,50	19,84%	3,27	08/08/2028
Rio Negro 28 NYL**	RND25	320	2,750%	59,58	21,82%	3,45	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	58,49	18,71%	4,15	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	62,00	18,87%	3,93	01/06/2027
PBA 27	PBJ27	500	9,375%	47,18	33,44%	2,88	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	80,01	13,40%	3,84	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	46,21	32,75%	3,20	18/04/2028
Sta Fe 27 NYL**	SF27D	725	6,900%	69,40	16,38%	3,98	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	57,75	18,11%	4,75	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	39,46	24,42%	3,36	15/05/2035

Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Telecom 2021**	LCAAO	466	6,500%	99,92	11,75%	0,02	15/06/2021
Transener 2021**	OTR09	101	9,750%	95,56	39,58%	0,15	15/08/2021
CGC 2021**	CPCAO	300	9,500%	95,00	23,96%	0,37	07/11/2021
Gennies 2022**	GNCLCO	500	8,750%	93,12	22,24%	0,53	20/01/2022
Edenor 2022**	ODN99	174	9,750%	86,50	22,71%	1,17	25/02/2022
AYSA 2023**	AYSA23	500	6,625%	53,07	59,29%	1,16	01/02/2023
Clisa 2023**	CIUSO	300	5,500%	33,99	92,90%	1,14	20/07/2023
Tepectrol 2022**	TTIC10	500	4,875%	99,09	5,58%	1,40	12/12/2022
YFC 2024	YPCUO	1.325	8,750%	86,93	17,96%	1,56	04/04/2024
IRSA Prop. 2023**	RPCZO	360	8,750%	91,53	14,79%	1,54	23/03/2023
Cresud 2023	CSDOO	113	6,500%	102,08	6,55%	1,52	16/02/2023
YFF 03-2025	YMCEO	543	8,750%	87,29	17,07%	1,61	23/03/2025
Albanesi 2023**	GMFRO	336	9,625%	70,22	31,51%	1,60	27/07/2023
Pampa 2023**	PTSTO	491	7,375%	95,68	9,91%	1,85	21/07/2023
Arcor 2023**	RCC90	500	6,000%	98,32	7,00%	1,87	06/07/2023
AERAO 2020**	AERAO	375	6,875%	82,84	15,30%	2,27	01/02/2027
CFPZO	CFPZO	197	9,500%	89,85	14,64%	2,19	08/03/2025
AES Arg. G. 2024**	AECAO	300	7,750%	81,43	17,36%	2,16	02/02/2024
Raghsa 2024**	RA310	120	7,250%	92,55	10,46%	2,39	21/03/2024
Copex 2024**	CACZO	389	6,875%	91,35	10,63%	2,55	15/05/2024
Telecom 2025**	TLC50	300	8,000%	95,81	9,80%	2,61	06/08/2025
YFF 2025	YCA6O	1.500	8,500%	77,24	16,92%	3,09	28/07/2025
TGS 2025**	TSCZO	500	6,750%	88,96	10,51%	3,53	02/05/2025
Telecom 2026**	TLIC10	400	8,000%	92,09	10,26%	3,91	18/07/2026
Galicia 2026**	BYCZO	250	8,250%	90,13	10,03%	3,97	19/07/2026
Macro 2026**	BACAO	400	6,750%	82,34	11,49%	4,32	04/11/2026
YFF 2027	YCAMO						