

Rates

Instrumento	TNA	
Caución 7d	34,75%	
Caución 30d	35,07%	30/06/2021
BADLAR Priv. (>\$1mm)	34,06%	
TM20 Priv. (>\$20mm)	33,88%	29/06/2021
TPM - Leliq 7D	38,00%	30/06/2021
Pases Pasivos 7D	36,50%	30/06/2021

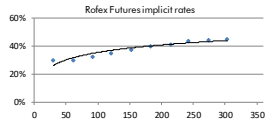
BCRAA3500 USD \$95,727

Days	%Change	Annualized
7d	0,2%	11%
33d	1,2%	14%
61d	2,3%	14%
92d	4,1%	16%
182d	13,8%	28%
365d	35,9%	36%

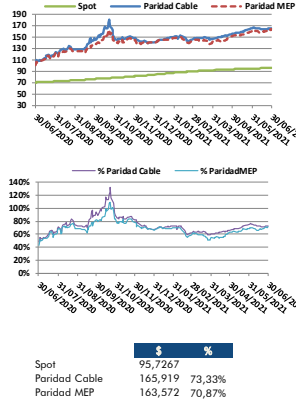
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	30/06/2021	-	95,72				
DLR072021	30/07/2021	30	98,04	29,5%	98,14	-0,10%	907
DLR082021	31/08/2021	62	100,55	29,7%	100,90	-0,35%	337
DLR092021	30/09/2021	92	103,50	32,2%	103,93	-0,41%	265
DLR102021	29/10/2021	121	106,80	34,9%	107,20	-0,37%	238
DLR112021	30/11/2021	152	110,75	37,5%	111,15	-0,36%	324
DLR122021	31/12/2021	184	115,00	40,0%	115,20	-0,17%	138
DLR102022	31/01/2022	215	119,00	41,3%	119,60	-0,50%	40
DLR202022	28/02/2022	243	123,50	43,6%	123,60	-0,08%	19
DLR302022	31/03/2022	274	127,55	44,4%	127,65	-0,08%	0
DLR402022	29/04/2022	303	131,40	44,9%	131,50	-0,08%	2

2.271



ARS - USD



	\$	%
Spot	95,7267	
Paridad Cable	165,919	73,33%
Paridad MEP	163,572	70,87%

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%	522,50	-2,35%	0,06	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	165,95	-2,06%	0,09	05/08/2021
Bocoon 24	PR13	762	2,00%	741,00	1,41%	1,37	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	157,00	2,61%	0,70	18/03/2022
Boncor 09-22	T202	209.189	1,30%	149,00	2,23%	1,20	20/09/2022
Boncor 23	TC23	28.300	4,00%	365,00	4,54%	1,58	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	150,40	4,35%	1,68	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	134,49	4,69%	2,03	13/08/2023
Boncor 04-24	TX24	145.016	1,40%	141,50	5,66%	2,60	25/03/2024
Boncor 25	TC25P	29.908	4,00%	338,00	5,27%	3,46	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	114,50	7,26%	3,99	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	107,90	8,22%	4,48	09/11/2028
Disc. ARL 05	DICP	10.563	5,83%	2.300,0	9,21%	5,62	31/12/2033
Par. ARL 05	PASP	2.861	1,77%	881,00	11,10%	9,41	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.320,00	10,16%	10,76	31/12/2045

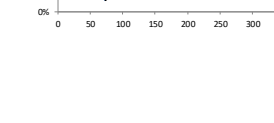
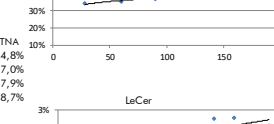
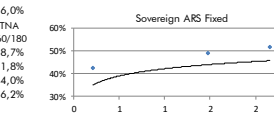
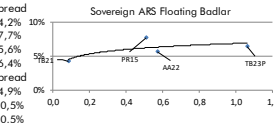
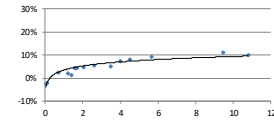
Sovereign ARS Floating Badlar							
Boncor Ago 21	TR21	56.149	1,00%	105,20	44,25%	0,08	05/08/2021
Bocoon 22	PR15	2.725	0,00%	87,50	48,87%	0,51	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	106,40	46,12%	0,57	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	106,40	47,15%	1,06	06/02/2023

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	107,44	45,13%	0,45	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	89,08	52,72%	1,56	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	89,81	52,70%	2,02	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	99,71	50,17%	0,70	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	93,40	55,12%	1,62	14/04/2025

Sovereign ARS Fixed							
Salto 2021	SA21	400	5,00%	96,58	60,47%	0,39	22/12/2021

Lades ARS TNA							
S30L1		52.377		97,43	34,38%	28	30/07/2021
S31G1		30.744		94,54	35,15%	60	31/08/2021
S30S1		8.651		91,69	36,74%	90	30/09/2021
S29O1		50.643		88,92	38,21%	119	29/10/2021
S30N1		11.614		86,27	38,46%	151	30/11/2021
S31D1		11.614		83,29	40,25%	182	31/12/2021

Lacer ARS Inflation Indexed							
X13S1		62.288		130,45	0,55%	73	13/09/2021
X31D1		63.650		99,60	1,25%	182	31/12/2021
X28F2		117.615		113,00	2,65%	241	28/02/2022
X31M2		9.240		110,94	2,67%	272	31/03/2022
X18A2		22.254		108,60	2,31%	296	18/04/2022
X23Y2		63.650		103,51	2,32%	325	23/05/2022
X30J2		63.650		97,90	2,38%	363	30/06/2022



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%	38,09	20,80%	4,57	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	36,04	20,46%	4,90	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	31,80	17,47%	7,67	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	37,88	17,81%	6,55	09/07/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	35,61	16,00%	7,40	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	32,17	17,75%	6,81	09/07/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	36,36	22,45%	4,50	09/07/2029
Bonar 30	AL30D	13.509	0,125%	33,93	21,88%	4,83	09/07/2030
Bonar 35	AL35D	19.070	0,125%	31,30	17,94%	7,63	09/07/2035
Bonar 38	AE38D	7.215	0,125%	35,01	19,18%	6,35	09/01/2038
Bonar 41	AL41D	1.496	0,125%	33,90	16,85%	7,22	09/07/2041

Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TVZ1	1.766	0,100%	9.189,00	10,51%	0,40	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9.280,00	3,96%	0,82	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9.120,00	3,71%	1,40	30/11/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	19,71	0,00	0,00	02/08/2021
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%	77,33	16,38%	2,63	10/12/2025
Bs. As. 23 NYL	PBF23	720	6,500%	31,09	14,90%	0,51	15/02/2023
Córdoba 26	CO26	272	7,125%	64,75	10,70%	2,18	27/10/2026
Jujuy 27 NYL	JUZ27	214	5,250%	65,51	24,33%	2,62	22/03/2027
Sta Fe 23 NYL**	SF23	550	7,000%	95,77	13,04%	1,08	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	47,63	91,81%	0,82	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	69,24	18,89%	3,36	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	62,81	45,09%	1,36	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	66,27	42,45%	1,29	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,66	21,47%	2,10	19/04/2027

Mun. Cord 27 NYL							
WUNCOR27		156	2,125%	62,45	20,14%	3,38	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	77,10	13,35%	3,12	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	71,49	17,80%	3,30	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	61,81	20,49%	3,42	10/03/2028

Neuquen 30 NYL							
NQUEUN30		377	1,250%	65,37	16,10%	4,23	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,69	16,35%	3,96	01/06/2027
PRJ27		45,36	22,36%	3,12	15/06/2027		
CABA, 27 NYL	CABA27	890	7,500%	87,82	11,24%	3,87	06/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	49,88	30,67%	3,24	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	74,06	14,88%	3,99	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	64,71	15,77%	4,84	01/12/2027
Par Bs. As. NYL	BLPD	456	4,000%	35,94	28,21%	3,01	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
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Corporate USD*							
Transamer 2021**	OTRX9	101	9,750%	96,78	42,51%	0,10	15/08/2021
CGC 2021**	CFCAO	300	9,500%	97,36	18,11%	0,32	07/11/2021
Gemina 2022**	GNGL0	500	8,750%	97,93	13,06%	0,50	20/01/2022
Edenor 2022**	ODN99	176	9,750%	87,56	22,10%	1,12	15/02/2022
AYSA 2022**	AYSA23	500	6,625%	54,15	59,58%	1,11	01/02/2023
Clisa 2023**	CIUSO	300	9,000%	38,79	82,18%	1,16	20/07/2023
Tepetrol 2022**	TTIC10	500	4,875%	99,61	5,21%	1,	