

### Rates

Instrumento	TNA	
Caución 7d	31,25%	08/07/2021
Caución 30d	35,00%	
BADLAR Priv. (>\$1mm)	34,25%	
TM20 Priv. (>\$20mm)	34,06%	07/07/2021
TPM - Leliq 7D	38,00%	08/07/2021
Pases Pasivos 7D	36,50%	08/07/2021

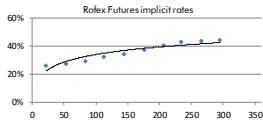
### BCRAA3500 USD \$95,977

Day	%Change	Annualized
7d	0,2%	11%
30d	1,0%	12%
62d	2,3%	13%
91d	3,9%	16%
181d	12,8%	26%
365d	35,3%	35%

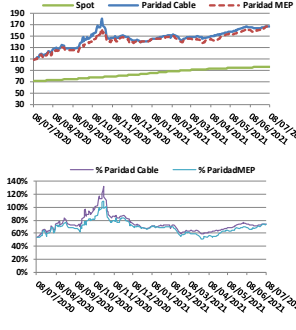
### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	08/07/2021	-	95,99				
DLR072021	30/07/2021	22	97,50	26,1%	97,53	-0,03%	964
DLR082021	31/08/2021	54	99,84	27,1%	99,86	-0,02%	323
DLR092021	30/09/2021	84	102,50	29,5%	102,48	0,02%	275
DLR102021	29/10/2021	113	105,64	32,5%	105,64	0,00%	286
DLR112021	30/11/2021	145	109,05	34,2%	109,09	-0,04%	339
DLR122021	31/12/2021	176	113,15	37,1%	113,15	0,00%	153
DLR12022	31/01/2022	207	118,00	40,4%	117,75	0,21%	44
DLR22022	28/02/2022	235	122,35	42,7%	122,00	0,29%	22
DLR32022	31/03/2022	266	126,30	43,3%	126,00	0,24%	22
DLR42022	29/04/2022	295	130,20	44,1%	130,00	0,15%	2

2.407



### ARS - USD



	\$	%
Spot	95,9767	
Paridad Cable	167,26	74,27%
Paridad MEP	166,421	73,40%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
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Boncor 07-21	TC21	57.390	2,50%	528,07	-0,03%	0,02	22/07/2021
Boncor 08-21	TC21	221.424	1,00%	167,78	-1,61%	0,06	05/08/2021
Bocan 24	PR13	762	2,00%	739,42	2,51%	1,33	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	159,32	2,31%	0,67	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	150,66	2,36%	1,17	20/09/2022
Boncor 23	TC23	28.300	4,00%	378,18	3,09%	1,57	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	154,40	3,54%	1,65	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	136,60	4,57%	2,00	13/08/2023
Boncor 03-24	TX24	145.016	1,40%	145,39	5,12%	2,58	25/03/2024
Boncor 04-25	TC25P	29.908	4,00%	328,89	6,49%	3,41	27/04/2025
Boncor 11-26	BX26	645.086	2,00%	117,70	6,91%	3,97	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	111,89	7,70%	4,48	09/11/2028
Disc ARL 05	DICP	10.563	5,85%	2.410,2	8,62%	5,66	31/12/2033
Par ARL 05	PASP	2.861	1,77%	976,66	10,12%	9,60	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.315,83	10,33%	10,64	31/12/2045

Sovereign ARS Floating Badlar							
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Boncor Ago 21	TB21	56.149	1,00%	106,51	41,30%	0,06	05/08/2021
Bocan 21	PR15	2.328	0,00%	70,28	44,87%	0,63	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	99,07	44,97%	0,60	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	99,07	46,60%	1,04	06/02/2023

Sub-Sovereign ARS Floating Badlar							
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CABA TD C20	BDC22	3.708	5,00%	108,25	46,27%	0,42	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	90,70	52,25%	1,54	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	91,50	52,30%	2,00	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	100,25	51,54%	0,67	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	85,58	54,77%	1,78	14/04/2025

Salto 2021							
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SA21	400	5,00%	99,24	55,62%	0,37	22/12/2021	12,6%
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Sovereign ARS Fixed							
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Boncor 5 Oct 21	TO21	62.500	18,20%	100,78	41,76%	0,19	04/10/2021
Boncor 5 May 22	TY22P	249.021	22,00%	80,96	65,90%	0,60	23/05/2022
Boncor 5 Oct 23	TO23	64.150	16,00%	66,02	48,59%	1,45	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	44,90	50,93%	2,15	19/10/2026

Lades ARS TNA							
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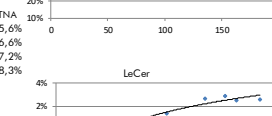
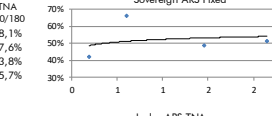
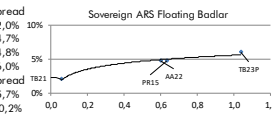
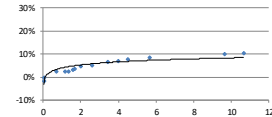
S30L1	52.377	98,39	35,19%	17	30/07/2021		
S31G1	30.744	95,50	35,08%	49	31/08/2021		
S30S1	8.651	92,71	36,35%	79	30/09/2021		
S29O1	50.643	89,82	38,29%	108	29/10/2021		
S30N1	11.614	87,03	38,87%	140	30/11/2021		
S31D1	11.614	84,29	39,78%	171	31/12/2021		

Lepases ARS							
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SL301	17	81,826	2,25%	114,45	0,44%	0,05	30/07/2021
SG311	49	28.109	1,75%	111,20	0,82%	0,13	31/08/2021
SS301	79	36.826	2,00%	110,42	0,88%	0,22	30/09/2021
SO291	108	31.910	2,75%	108,47	1,42%	0,30	29/10/2021

Lacer ARS Inflation Indexed							
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X13S1	62.288	132,39	-1,05%	62	13/09/2021		
X31D1	100,80	1,32%	171	31/12/2021			
X28F2	117,615	114,43	2,66%	230	28/02/2022		
X31M2	9.240	112,21	2,87%	261	31/03/2022		
X18A2	22.254	109,84	2,47%	279	18/04/2022		
X23Y2	63.650	104,58	2,58%	314	23/05/2022		
X30J2	63.650	98,43	3,15%	352	30/06/2022		



### 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%	37,97	20,99%	4,64	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,99	20,61%	4,88	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,84	17,72%	7,66	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	37,89	17,88%	6,53	09/07/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	35,87	16,03%	7,39	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,14	17,84%	6,79	09/07/2046

Sovereign Arg. law USD							
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Bonor 1% 29	AL29D	2.194	1,000%	35,54	22,58%	4,58	09/07/2029
Bonor 30	AL30D	13.509	0,500%	33,86	21,99%	4,81	09/07/2030
Bonor 35	AL35D	19.070	1,125%	31,50	17,87%	7,63	09/07/2035
Bonor 38	AE38D	7.215	2,000%	35,66	18,91%	6,38	09/07/2038
Bonor 41	AL41D	1.496	2,500%	35,05	16,38%	7,32	09/07/2041

Sovereign Arg. law USD Linked							
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Bonite 11-21 - USD Linked	TV21	1.766	0,100%	9.227,00	11,00%	0,37	30/11/2021
Bonite 04-22 - USD Linked	TV22	1.704	0,100%	9.420,00	2,53%	0,79	29/04/2022
Bonite 11-22 - USD Linked	TV22	374	0,200%	9.300,00	2,54%	1,37	30/11/2022

Sub-Sovereign USD (3)							
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Bs. As. 21 NYL	BP21	500	10,875%	19,48	0,00	10/08/2021	
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.	19/05/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	77,26	16,61%	2,60	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	30,40	15,54%	0,46	15/02/2023
Córdoba 26	CO26	272	7,125%	64,75	10,85%	2,15	27/10/2026
Jujuy 27 NYL	JUS27	214	5,250%	65,51	24,61%	2,59	22/03/2027
Sta Fe 23 NYL**	SF23	250	7,000%	95,33	13,88%	1,05	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	47,05	97,19%	0,77	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	68,46	19,42%	3,32	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	61,87	47,46%	1,31	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	65,58	44,42%	1,24	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	59,95	22,41%	2,05	19/04/2027

Mun. Cord 27 NYL							
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WUNCOR27	156	2,125%	61,92	20,60%	3,34	29/09/2027	
Chubut 30 NYL	PUL26	616	7,240%	76,75	13,64%	3,08	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	71,11	18,14%	3,26	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	61,86	20,64%	3,39	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	64,64	16,51%	4,18	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,21	16,66%	3,92	01/06/2027
PRJ27	500	9,875%	44,54	33,35%	3,07	15/06/2027	
CABA, 27 NYL	CABA27	89					