

Rates

Instrumento	TNA	
Caución 7d	34,38%	13/07/2021
Caución 30d	33,33%	
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	33,81%	12/07/2021
TPM - Leliq 7D	38,00%	13/07/2021
Pases Pasivos 7D	36,50%	13/07/2021

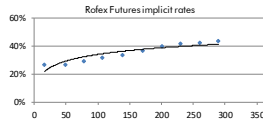
BCRAA3500 USD \$96,125

Days	%Change	Annualized
Bd	0,2%	11%
32d	1,0%	12%
61d	2,2%	13%
91d	3,8%	15%
181d	12,4%	25%
365d	34,9%	35%

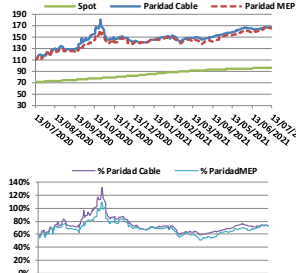
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	13/07/2021	-	96,12				
DLR072021	30/07/2021	17	97,30	26,4%	97,30	0,00%	934
DLR082021	31/08/2021	49	99,56	26,7%	99,64	-0,08%	329
DLR092021	30/09/2021	79	102,13	28,9%	102,25	-0,12%	270
DLR102021	29/10/2021	108	105,13	31,7%	105,38	-0,24%	292
DLR112021	30/11/2021	140	108,45	33,4%	108,75	-0,28%	339
DLR122021	31/12/2021	171	112,60	36,6%	112,80	-0,18%	163
DLR102022	31/01/2022	202	117,25	39,7%	117,50	-0,21%	46
DLR202022	28/02/2022	230	121,47	41,9%	121,75	-0,23%	22
DLR302022	31/03/2022	261	125,40	42,6%	125,55	-0,12%	0
DLR402022	29/04/2022	290	129,30	43,4%	129,30	0,00%	2

2,396



ARS - USD



	\$	%
Spot	96,125	
Paridad Cable	166,242	72,94%
Paridad MEP	165,381	72,05%

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%	529,12	0,96%	0,02	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	168,09	-1,14%	0,06	05/08/2021
Bocoon 24	PR13	762	2,00%	718,00	5,00%	1,31	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	159,67	2,32%	0,66	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	151,29	2,20%	1,16	20/09/2022
Boncor 23	TC23	28.300	4,00%	383,29	2,37%	1,57	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	154,27	3,74%	1,65	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	136,30	4,81%	2,00	13/08/2023
Boncor 03-24	TX24	145.016	1,40%	144,71	5,40%	2,57	25/03/2024
Boncor 04-25	TC25P	29.908	4,00%	334,33	6,07%	3,41	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	118,19	6,86%	3,97	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	112,25	7,69%	4,47	09/11/2028
Disc. ARL 05	DICP	10.563	5,83%	2.453,8	8,34%	5,68	31/12/2033
Par. ARL 05	PABP	2.861	1,77%	933,00	10,65%	9,48	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.365,54	10,00%	10,81	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TR21	56.149	1,00%	106,65	42,67%	0,05	05/08/2021
Bocoon 22	PR15	2.328	0,00%	70,12	45,78%	0,63	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	99,35	44,85%	0,59	04/04/2022
Boncor Abr 22	TR23P	31.321	2,25%	99,35	46,84%	1,03	06/02/2023

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	108,06	47,55%	0,41	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	91,12	52,11%	1,53	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	92,25	51,97%	2,00	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	101,58	49,41%	0,67	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	86,55	54,15%	1,78	14/04/2025

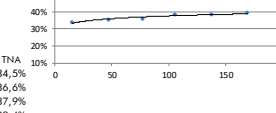
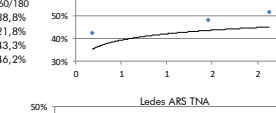
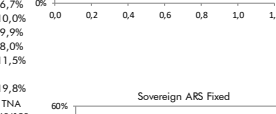
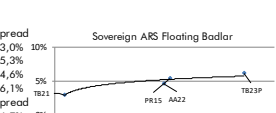
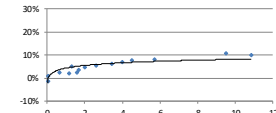
Salto 2021							
SA21	400	5,00%	96,88	65,95%	0,36	22/12/2021	19,8%

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62.500	18,20%	100,84	42,57%	0,18	04/10/2021
Boncor 5 May 22	TY22P	249.021	22,00%	103,20	23,02%	0,72	23/05/2022
Boncor 5 Oct 23	TO23	64.150	16,00%	66,61	48,04%	1,45	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	44,54	51,51%	2,13	19/10/2026

Ledes ARS							
S30L1	52.377	98,63	33,73%	15	30/07/2021		
S31G1	30.744	95,66	35,21%	47	31/08/2021		
S30S1	8.651	93,02	35,58%	77	30/09/2021		
S29O1	50.643	89,98	38,33%	106	29/10/2021		
S30N1	11.614	87,28	38,55%	138	30/11/2021		
S31D1	11.614	84,67	39,11%	169	31/12/2021		

Ledes ARS TNA							
SL301	15	81,826	2,25%	114,72	-0,78%	0,04	30/07/2021
SG311	47	28.109	1,75%	111,42	0,84%	0,13	31/08/2021
SS301	77	36.826	2,00%	110,47	1,63%	0,21	30/09/2021
SO291	106	31.910	2,75%	108,65	1,55%	0,29	29/10/2021

Lecer ARS Inflation Indexed							
X13S1	62.288	132,40	0,20%	60	13/09/2021		
X31D1	63.650	101,99	-0,74%	169	31/12/2021		
X28F2	117.615	114,66	2,72%	228	28/02/2022		
X31M2	9.240	112,60	2,69%	259	31/03/2022		
X18A2	22.254	110,23	2,31%	277	18/04/2022		
X23Y2	63.650	104,95	2,43%	312	23/05/2022		
X30J2	63.650	98,31	3,54%	350	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%	37,92	21,05%	4,63	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,84	20,72%	4,87	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,92	17,49%	7,66	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,57	17,40%	6,57	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,64	15,73%	7,45	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,44	17,70%	6,81	09/07/2046

Sovereign Arg. law USD							
Bonor 1% 29	AL29D	2.194	1,000%	36,05	22,26%	4,58	09/07/2029
Bonor 30	AL30D	13.509	0,500%	34,75	21,43%	4,84	09/07/2030
Bonor 35	AL35D	19.070	1,125%	32,75	17,34%	7,71	09/07/2035
Bonor 38	AE38D	7.215	2,000%	36,50	18,53%	6,43	09/01/2038
Bonor 41	AL41D	1.496	2,500%	36,00	16,00%	7,39	09/07/2041

Sovereign Arg. law USD Linkd							
Bonite 11-21 - USD Linkd	TZV1	1.766	0,100%	9.225,00	11,63%	0,37	30/11/2021
Bonite 04-22 - USD Linkd	TV22	1.704	0,100%	9.532,00	1,19%	0,79	29/04/2022
Bonite 11-22 - USD Linkd	TZV2	374	0,200%	9.350,00	2,25%	1,37	30/11/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	19,45	0,00	12/08/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	19/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	0,00	N.A.	05/06/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	77,11	16,73%	2,59	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	30,33	15,94%	0,46	15/02/2023
Córdoba 26	CO26	272	7,125%	66,20	9,80%	2,18	27/10/2026
Jujuy 27 NYL	JUS27	214	5,250%	66,09	24,28%	2,59	22/03/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	95,34	13,94%	1,04	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	46,48	99,97%	0,76	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	68,35	19,51%	3,31	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	58,68	52,60%	1,26	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	65,27	45,08%	1,23	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,27	22,18%	2,05	19/04/2027

Mun. Cord 27 NYL							
MUNCOR27	156	2,125%	61,60	20,81%	3,33	29/09/2027	
PUL26	616	7,240%	76,66	13,70%	3,07	26/07/2030	
Entre Rios 28 NYL	ERF25	518	8,750%	71,04	18,21%	3,25	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	61,40	20,92%	3,37	10/03/2028

Neuquen 30 NYL							
NQUEU30	377	1,250%	63,80	16,87%	4,15	29/04/2030	
Córdoba 24 NYL**	CO24D	725	7,450%	68,54	16,35%	3,92	01/06/2027
Par. Bs. As. 24 NYL	PR27	500	9,875%	44,24	3,74%	3,05	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	87,22	11,35%	3,84	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	49,23			