

Rates

Instrumento	TNA	
Caución 7d	34,34%	14/07/2021
Caución 30d	35,69%	
BADLAR Priv. (>\$1mm)	33,88%	
TM20 Priv. (>\$20mm)	33,38%	13/07/2021
TPM - Leliq 7D	38,00%	14/07/2021
Pases Pasivos 7D	36,50%	14/07/2021

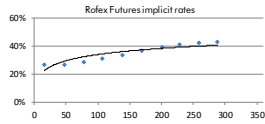
BCRAA3500 USD \$96,155

Days	%Change	Annualized
8d	0,2%	11%
30d	0,9%	11%
61d	2,2%	13%
91d	3,8%	15%
181d	12,3%	25%
365d	34,9%	35%

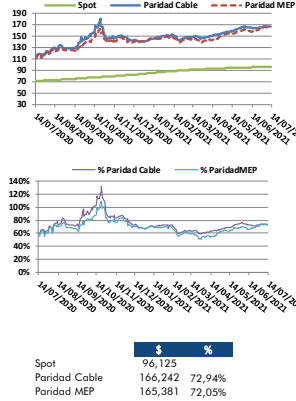
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	14/07/2021	-	96,16				
DLR072021	30/07/2021	16	97,29	26,8%	97,30	-0,01%	924
DLR082021	31/08/2021	48	99,56	26,9%	99,56	0,00%	336
DLR092021	30/09/2021	78	102,00	28,4%	102,13	-0,13%	268
DLR102021	29/10/2021	107	104,98	31,3%	105,13	-0,14%	316
DLR112021	30/11/2021	139	108,38	33,4%	108,45	-0,06%	342
DLR122021	31/12/2021	170	112,45	36,4%	112,60	-0,13%	166
DLR102022	31/01/2022	201	117,00	39,4%	117,25	-0,21%	46
DLR202022	28/02/2022	229	121,00	41,2%	121,47	-0,39%	22
DLR302022	31/03/2022	260	124,93	42,0%	125,40	-0,37%	0
DLR402022	29/04/2022	289	128,90	43,0%	129,30	-0,31%	2

2.422



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%	528,67	13,63%	0,02	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	168,27	-1,24%	0,06	05/08/2021
Bocoon 24	PR13	762	2,00%	721,94	2,15%	1,37	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	159,57	2,59%	0,66	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	151,43	2,22%	1,16	20/09/2022
Boncor 23	TC23	28.300	4,00%	384,41	2,25%	1,56	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	154,92	3,55%	1,65	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	140,42	3,35%	2,01	13/08/2023
Boncor 03-24	TX24	145.016	1,40%	146,36	5,00%	2,57	25/03/2024
Boncor 04-25	TC25P	29.908	4,00%	335,33	6,02%	3,41	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	119,29	6,66%	3,97	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	114,50	7,26%	4,49	09/11/2028
Disc. ARL 05	DICP	10.563	5,83%	2.478,0	8,18%	5,70	31/12/2033
Par. ARL 05	PABP	2.861	1,77%	1.012,98	9,77%	9,66	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.369,06	9,99%	10,81	31/12/2045

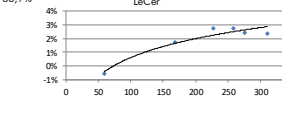
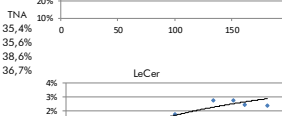
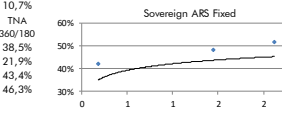
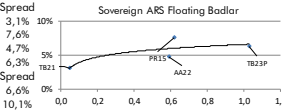
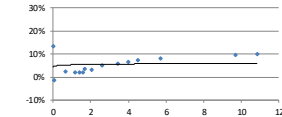
Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	106,75	42,77%	0,05	05/08/2021
Bocoon 22	PR15	2.328	0,00%	69,21	48,79%	0,62	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	99,40	44,94%	0,59	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	99,47	47,05%	1,03	06/02/2023

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	108,18	47,51%	0,41	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	91,16	52,15%	1,53	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	92,21	52,05%	2,00	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	101,60	49,57%	0,67	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	86,87	53,94%	1,78	14/04/2025

Salto 2021							
Sovereign ARS Fixed	SA21	400	5,00%	100,32	52,99%	0,36	22/12/2021

Ledes ARS TNA							
S30L1		52.377		98,68	34,76%	14	30/07/2021
S31G1		30.744		95,93	33,67%	46	31/08/2021
S30S1		8.651		93,00	36,17%	76	30/09/2021
S29O1		50.643		89,98	38,72%	105	29/10/2021
S30N1		11.614		87,29	38,78%	137	30/11/2021
S31D1		11.614		84,85	38,79%	168	31/12/2021

Lecser ARS Inflation Indexed							
X13S1		62.288		132,71	-0,59%	59	13/09/2021
X31D1		63.650		100,94	1,76%	168	31/12/2021
X28F2		117.615		114,74	2,78%	227	28/02/2022
X31M2		9.240		112,70	2,73%	258	31/03/2022
X18A2		22.254		110,23	2,46%	276	18/04/2022
X23Y2		63.650		105,13	2,37%	311	23/05/2022
X30J2		63.650		98,87	3,05%	349	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%	38,01	21,00%	4,63	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,97	20,65%	4,87	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	32,03	17,65%	7,66	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,77	17,52%	6,58	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,82	15,66%	7,46	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,59	17,64%	6,82	09/07/2046

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	36,05	21,48%	4,58	09/07/2029
Bonar 30	AL30D	13.509	0,500%	34,75	21,24%	4,83	09/07/2030
Bonar 35	AL35D	19.070	1,125%	32,75	17,34%	7,70	09/07/2035
Bonar 38	AE38D	7.215	2,000%	36,50	18,54%	6,43	09/01/2038
Bonar 41	AL41D	1.496	2,500%	36,00	16,01%	7,39	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	9,225,00	11,84%	0,36	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9,532,00	1,25%	0,78	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9,505,18	1,07%	3,20	30/11/2022

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	19,44	0,00	13/08/2021	
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.	09/05/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	76,88	16,87%	2,58	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	30,20	16,012%	0,45	15/02/2023
Córdoba 26	CO26	272	7,125%	66,20	9,81%	2,17	27/10/2026
Jujuy 27 NYL	JU27	214	5,250%	66,16	24,26%	2,59	23/03/2027
Sta Fe 23 NYL**	SF23	500	7,000%	95,48	13,88%	1,04	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	46,38	100,67%	0,75	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	68,49	19,46%	3,31	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	59,92	50,11%	1,27	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	65,30	45,14%	1,23	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,22	22,26%	2,05	19/04/2027

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 27 NYL							
WUNCOR27		156	2,125%	61,46	20,89%	3,33	29/09/2027
Chubut 30 NYL							
PUL26		616	7,240%	76,66	13,72%	3,07	06/07/2030
Entre Rios 28 NYL							
ERF25		518	8,750%	71,08	18,20%	3,25	08/08/2028
Rio Negro 28 NYL**							
RND25		320	2,750%	62,03	20,40%	3,28	10/03/2028
Neuquen 30 NYL							
NQUEUN30		377	1,250%	63,53	16,99%	4,15	29/04/2030
Córdoba 30 NYL**							
CO24D		725	7,450%	68,74	16,49%	3,92	01/06/2027
Córdoba 30 NYL**							
CO27		500	8,375%	44,05	33,86%	3,04	15/03/2027
CABA, 27 NYL							
CABA27		890	7,500%	88,02	11,29%	3,83	01/06/2027
Bs. As. 28 NYL							
BP28		400	9,625%	49,23	31,50%	3,17	18/04/2028
Sta Fe 27 NYL**							
SF27D		250	6,900%	74,60	14,83%	3,96	01/11/2027
Córdoba 27 NYL**							
CO27D		725	7,125%	64,57	15,95%	4,71	01/02/2029
Par Bs. As. NYL							
BP1D		456	4,000%	35,10	29,48%	2,88	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze

Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Transener 2021**							
OTRX9		101	9,750%	96,62	63,74%	0,06	15/08/2021
CGC 2021**							
CFCAO		300	9,500%	97,47	18,69%</		