

### Rates

Instrumento	TNA	
Caución 7d	34,00%	16/07/2021
Caución 30d	35,20%	
BADLAR Priv. (>\$1mm)	34,06%	
TM20 Priv. (>\$20mm)	33,81%	22/07/2021
TPM - Leliq 7D	38,00%	23/07/2021
Pases Pasivos 7D	36,50%	23/07/2021

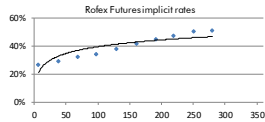
### BCRAA3500 USD \$96,420

Days	%Change	Annualized
7d	0,2%	11%
30d	0,9%	11%
63d	2,3%	13%
91d	3,5%	14%
182d	11,4%	23%
365d	34,2%	34%

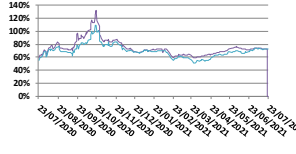
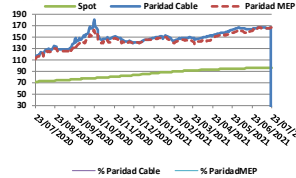
### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch.	Op. I
SPOT	23/07/2021	-	96,42				
DLR072021	30/07/2021	7	96,91	26,5%	97,07	-0,16%	866
DLR082021	31/08/2021	39	99,43	29,2%	99,64	-0,21%	399
DLR092021	30/09/2021	89	102,33	32,4%	102,51	-0,18%	286
DLR102021	29/10/2021	98	105,30	34,3%	105,82	-0,49%	350
DLR112021	30/11/2021	130	109,35	37,7%	109,80	-0,41%	381
DLR122021	31/12/2021	161	114,20	41,8%	114,95	-0,65%	190
DLR012022	31/01/2022	192	119,08	44,7%	119,50	-0,35%	52
DLR022022	28/02/2022	220	123,75	47,0%	124,80	-0,84%	37
DLR032022	31/03/2022	251	130,00	50,0%	130,40	-0,31%	7
DLR042022	29/04/2022	280	134,00	50,8%	134,85	-0,63%	6

2.575



### ARS - USD



	\$	%
Spot	96,42	
Paridad Cable	#IDIV/OI	#IDIV/OI
Paridad MEP	166,483	72,66%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Boncor 08-21	TX21	221.424	1,00%	170,19	4,05%	0,02	05/08/2021
Bocan 24	PR13	762	2,00%	725,85	2,78%	1,33	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	162,31	2,07%	0,63	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	153,48	2,24%	1,13	20/09/2022
Boncor 23	TC23	28.300	4,00%	382,78	3,44%	1,52	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	157,12	3,55%	1,62	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	139,84	4,29%	1,97	13/08/2023
Boncor 03-24	TX24	145.016	1,40%	149,62	4,70%	2,55	25/03/2024
Boncor 04-25	TC25P	29.908	4,00%	339,84	6,06%	3,38	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	121,43	6,58%	3,94	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	116,18	7,27%	4,46	09/11/2028
Disc ARL 05	DICP	10.563	5,83%	2.498,6	8,31%	5,66	31/12/2033
Par ARL 05	PAPB	2.861	1,77%	974,00	10,37%	9,51	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.412,49	9,84%	10,86	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TR21	56.149	1,00%	107,86	45,22%	0,02	05/08/2021
Bocan 22	PR15	2.328	0,00%	70,90	46,07%	0,60	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	100,51	44,95%	0,56	04/04/2022
Boncor Abr 22	TR23P	31.321	5,25%	100,51	45,99%	1,01	06/02/2023

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	101,03	43,31%	0,43	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	92,97	51,52%	1,51	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	92,85	52,45%	1,96	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	102,00	51,28%	0,64	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	87,06	54,78%	1,74	14/04/2025

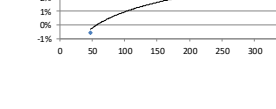
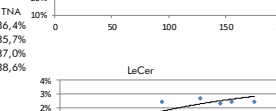
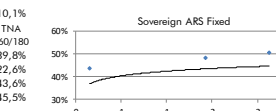
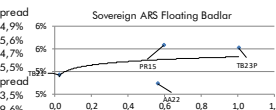
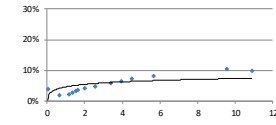
Salto 2021							
SA21	400	5,00%	101,80	52,24%	0,34	22/12/2021	10,1%

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62.500	18,20%	101,87	43,72%	0,16	04/10/2021
Boncor 5 May 22	TY22P	249.021	22,00%	103,38	23,83%	0,69	23/05/2022
Boncor 5 Oct 23	TO23	64.150	16,00%	67,26	48,30%	1,43	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	45,86	50,63%	2,12	19/10/2026

Ledes ARS TNA							
S30L1	52.377	99,70	36,76%	3	30/07/2021		
S31G1	30.744	97,10	31,11%	35	31/08/2021		
S30S1	8.651	94,00	35,84%	45	30/09/2021		
S29O1	50.643	90,88	38,97%	94	29/10/2021		
S30N1	11.614	88,05	39,30%	126	30/11/2021		
S31D1	11.614	85,36	39,88%	157	31/12/2021		

Lepases ARS							
S30L1	3	81,826	2,25%	116,00	1,55%	0,01	30/07/2021
S6311	35	28.109	1,75%	112,80	0,18%	0,10	31/08/2021
S3301	65	36.826	2,00%	111,93	0,97%	0,18	30/09/2021
SO291	94	31.910	2,75%	109,84	2,00%	0,26	29/10/2021

Lacer ARS Inflation Indexed							
X13S1	62.288	134,41	-0,58%	48	13/09/2021		
X31D1	63.650	102,02	2,43%	157	31/12/2021		
X28F2	117.615	116,42	2,67%	216	28/02/2022		
X31M2	9.240	114,61	2,28%	247	31/03/2022		
X18A2	12.254	111,75	2,46%	265	18/04/2022		
X23Y2	63.650	106,55	2,41%	300	23/05/2022		
X30J2	63.650	100,42	2,87%	338	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	1,00%	38,06	21,09%	4,60	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,50%	35,87	20,83%	4,83	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	17,72%	7,62	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,00%	38,75	17,58%	6,54	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,50%	36,95	15,65%	7,44	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	17,61%	6,80	09/07/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,00%	37,00	21,80%	4,57	09/07/2029
Bonar 30	AL30D	13.509	0,50%	36,28	20,59%	4,85	09/07/2030
Bonar 35	AL35D	19.070	1,125%	33,34	17,16%	7,70	09/07/2035
Bonar 38	AE38D	7.215	2,00%	38,59	17,69%	6,52	09/01/2038
Bonar 41	AL41D	1.496	2,50%	38,50	15,11%	7,55	09/07/2041

Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	9.412,00	7,40%	0,34	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9.724,00	-0,98%	0,76	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9.715,01	-0,33%	1,34	30/11/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	20,56	0,00	0,00	25/08/2021
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.	15/02/2021
Córdoba 21 NYL**	CO21D	725	7,125%	63,53	25,52%	2,39	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	1,95	####	0,00	15/02/2023
Córdoba 26	CO26	272	7,125%	62,75	9,30%	2,31	27/10/2026
Jujuy 27 NYL	JUS22	214	5,250%	67,22	23,86%	2,58	22/03/2027
Sta Fe 23 NYL**	SF23	500	7,000%	96,22	13,43%	1,03	23/03/2023
Bs. As. 24 NYL**	PBM24	1.250	9,125%	51,92	84,89%	0,80	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	62,95	22,51%	3,18	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	61,19	49,90%	1,26	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	70,20	39,33%	1,27	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,10	54,82%	1,46	19/04/2027

Mun. Cord 27 NYL							
WUNCOR27	156	2,125%	62,99	20,27%	3,32	29/09/2027	
PUL26	613	7,240%	63,72	19,26%	2,89	26/07/2030	
Entre Rios 28 NYL	ERF25	518	8,750%	64,85	21,55%	3,00	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	65,19	19,18%	3,40	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	64,40	16,76%	4,10	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,74	16,61%	3,89	01/06/2027
Bs. As. 24 NYL**	PBJ27	900	9,875%	49,61	29,79%	3,15	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	90,21	10,70%	3,83	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	52,95	29,21%	3,25	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	76,13	14,39%	3,95	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	50,64	21,81%	4,40	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	37,51	27,24%	3,02	15/05/2035

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