

Rates

Instrumento	TNA	
Caución 7d	32,20%	
Caución 30d	34,80%	16/07/2021
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,06%	26/07/2021
TPM - Leliq 7D	38,00%	27/07/2021
Pases Pasivos 7D	36,50%	27/07/2021

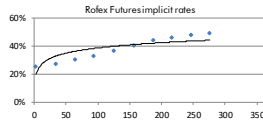
BCRAA3500 USD \$96,578

Day	%Change	Annualized
7d	0,3%	13%
32d	1,0%	12%
61d	2,2%	13%
91d	3,5%	14%
181d	10,9%	22%
365d	34,0%	34%

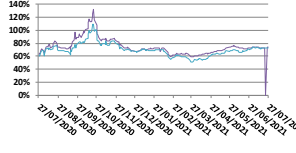
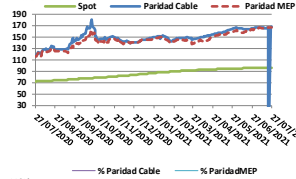
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	27/07/2021	-	96,58				
DLR072021	30/07/2021	3	96,78	25,4%	96,85	-0,07%	788
DLR082021	31/08/2021	35	99,13	27,6%	99,23	-0,10%	492
DLR092021	30/09/2021	65	101,80	30,0%	101,93	-0,13%	294
DLR102021	29/10/2021	94	104,71	32,7%	104,79	-0,08%	346
DLR112021	30/11/2021	126	108,70	36,4%	108,72	-0,02%	380
DLR122021	31/12/2021	157	113,25	40,1%	113,40	-0,13%	190
DLR012022	31/01/2022	188	118,40	43,9%	118,60	-0,17%	56
DLR022022	28/02/2022	214	123,00	46,2%	123,00	0,00%	42
DLR032022	31/03/2022	247	128,00	48,1%	128,50	-0,99%	8
DLR042022	29/04/2022	276	132,30	48,9%	132,50	-0,15%	6

2.601



ARS - USD



	\$	%
Spot	96,5783	
Paridad Cable	168,057	74,01%
Paridad MEP	167,359	73,29%

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%	170,57	4,90%	0,02	05/08/2021
Bocan 24	PR13	762	2,00%	724,48	3,11%	1,33	15/03/2022
Boncor 03-22	TX22	262.932	1,20%	162,23	2,51%	0,62	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	153,34	2,53%	1,12	20/09/2022
Boncor 23	TC23	28.300	4,00%	383,69	3,44%	1,52	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	157,76	3,44%	1,61	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	140,45	4,19%	1,97	13/08/2023
Boncor 03-24	TX24	145.016	1,40%	151,08	4,40%	2,55	25/03/2024
Boncor 04-25	TC25P	29.908	4,00%	340,89	6,04%	3,37	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	123,14	6,28%	3,94	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	116,62	7,24%	4,46	09/11/2028
Disc ARL 05	DICP	10.563	5,83%	2.508,0	6,29%	5,65	31/12/2033
Par ARL 05	PASP	2.861	1,77%	973,77	10,40%	9,49	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.426,95	9,77%	10,89	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	108,10	43,22%	0,02	05/08/2021
Bocan 22	PR15	2.328	0,00%	70,85	46,68%	0,59	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	100,56	45,30%	0,56	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	100,56	46,14%	1,00	06/02/2023

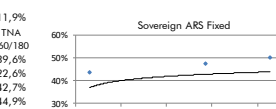
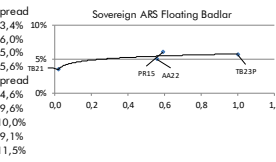
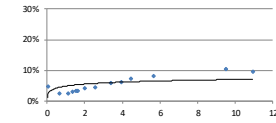
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	100,75	44,76%	0,42	24/01/2022
CABA TD C24	BDC24	22.614	3,00%	93,26	51,43%	1,50	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	93,52	52,09%	1,97	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	102,44	50,84%	0,63	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	88,06	54,06%	1,75	14/04/2025

Sovereign ARS Fixed							
Boncor Oct 21	TO21	62.500	18,20%	102,10	43,54%	0,15	04/10/2021
Boncor May 22	TY22P	249.021	22,00%	103,46	23,89%	0,69	23/05/2022
Boncor Oct 23	TO23	64.150	16,00%	68,23	47,29%	1,43	17/10/2023
Boncor Oct 26	TO26	96.570	15,50%	46,55	49,91%	2,14	19/10/2026

Ledes ARS TNA							
S30L1		52.377		99,90	38,27%	1	30/07/2021
S31G1		30.744		97,12	32,76%	33	31/08/2021
S30S1		8.651		94,04	36,72%	43	30/09/2021
S29O1		50.643		91,00	39,23%	92	29/10/2021
S30N1		11.614		88,47	38,35%	124	30/11/2021
S31D1		11.614		85,50	39,93%	155	31/12/2021

Lepases ARS							
SL301		1	81,826	2,25%	116,37	-41,91%	0,00
SG311		33	28.109	1,75%	113,18	-1,56%	0,09
SS301		63	36.826	2,00%	111,97	1,97%	0,17
SO291		92	31.910	2,75%	110,08	1,93%	0,25

Lecar ARS Inflation Indexed							
X13S1		62.288		134,76	-0,93%	46	13/09/2021
X31D1		63.650		102,43	2,01%	155	31/12/2021
X28F2		117.615		116,57	2,84%	214	28/02/2022
X31M2		9.240		114,69	2,52%	245	31/03/2022
X18A2		23.254		111,96	2,59%	263	18/04/2022
X23Y2		63.650		106,71	2,51%	298	23/05/2022
X30J2		63.650		99,21	4,48%	336	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	21,11%	4,59	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,50%	35,87	20,86%	4,83	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	17,73%	7,61	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,00%	38,75	17,59%	6,53	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,50%	36,95	15,65%	7,43	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	17,63%	6,79	09/07/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,00%	37,05	21,79%	4,57	09/07/2029
Bonar 30	AL30D	13.509	0,50%	36,12	20,72%	4,83	09/07/2030
Bonar 35	AL35D	19.070	1,125%	33,45	17,13%	7,70	09/07/2035
Bonar 38	AE38D	7.215	2,00%	38,40	17,79%	6,51	09/01/2038
Bonar 41	AL41D	1.496	2,50%	38,30	15,19%	7,53	09/07/2041

Sovereign law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	9.396,00	8,59%	0,33	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9.725,00	-0,79%	0,75	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9.730,67	-0,33%	1,34	30/11/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	20,40	0,00	0,00	27/08/2021
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.	19/08/2021
Córdoba 21 NYL**	CO21D	725	7,125%	63,56	25,56%	2,39	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	1,97	####	0,00	15/02/2023
Córdoba 26	CO26	272	7,125%	62,50	9,50%	2,30	27/10/2026
Jujuy 27 NYL	JUS22	214	5,250%	67,15	23,59%	2,57	23/02/2027
Sta Fe 23 NYL**	SF23D	250	9,125%	52,04	85,05%	0,80	16/03/2024
Bs. As. 24 NYL**	PBM24	1.250	9,125%	60,26	13,46%	1,01	23/03/2023
Salta 27 NYL	SA24D	357	5,000%	62,98	22,53%	3,17	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	62,38	48,27%	1,27	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	70,26	39,42%	1,27	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,14	54,93%	1,45	19/04/2027

Mun. Cord 27 NYL							
Chubut 30 NYL	PUL26	613	7,240%	63,76	19,27%	2,88	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	64,88	21,58%	3,08	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	65,21	19,20%	3,40	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	64,40	16,78%	4,14	09/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,77	16,63%	3,88	21/06/2027
Paraná 27 NYL**	PR27	500	9,875%	49,66	29,81%	3,14	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	90,44	10,65%	3,83	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	62,68	29,45%	3,23	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	76,17	14,40%	3,94	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	50,66	21,83%	4,39	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	37,32	27,48%	3,00	15/05/2035

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

Corporate USD*

Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Transener 2021**	OTRX9	101	9,750%	98,17	59,92%	0,04	15/08/2021
CGC 2021**	CFCAO	300	9,500%	98,27	16,44%	0,26	07/11/2021
Gemina 2							