

Rates

Instrumento	TNA	#d	NOMBRE
Caución 7d	33,00%		
Caución 30d	34,90%		
BADLAR Priv. (>\$1mm)	34,13%		
TM20 Priv. (>\$20mm)	33,88%	28/07/2021	
TPM - Leliq 7D	38,00%	29/07/2021	
Pases Pasivos 7D	36,50%	29/07/2021	

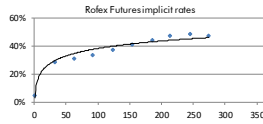
BCRAA3500 USD \$96,667

Day	%Change	Annualized
7d	0,3%	15%
30d	1,0%	12%
62d	2,2%	13%
91d	3,4%	14%
181d	10,7%	22%
365d	33,9%	34%

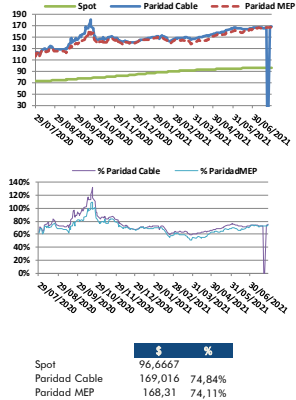
Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	29/07/2021		96,67				
DLR072021	30/07/2021	1	96,68	5,0%	96,80	-0,12%	691
DLR082021	31/08/2021	33	99,14	28,3%	99,21	-0,07%	587
DLR092021	30/09/2021	63	101,89	31,3%	101,93	-0,04%	328
DLR102021	29/10/2021	92	104,85	33,6%	104,90	-0,05%	357
DLR112021	30/11/2021	124	108,85	37,1%	108,95	-0,09%	396
DLR122021	31/12/2021	155	113,40	40,8%	113,50	-0,09%	197
DLR012022	31/01/2022	186	118,50	44,3%	118,70	-0,17%	65
DLR022022	28/02/2022	214	123,60	47,3%	123,70	-0,08%	45
DLR032022	31/03/2022	245	128,00	48,3%	128,00	0,00%	8
DLR042022	29/04/2022	274	131,00	47,3%	132,30	-0,98%	6

2.680



ARS - USD



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%	171,36	4,43%	0,01	05/08/2021
Bocan 24	PR13	762	2,00%	727,62	3,11%	1,31	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	162,49	2,97%	0,61	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	154,16	2,43%	1,11	20/09/2022
Boncor 23	TC23	28.300	4,00%	384,66	3,57%	1,51	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	158,36	3,48%	1,60	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	141,00	4,22%	1,95	13/08/2023
Boncor 03-24	TX24	145.016	1,40%	151,62	4,44%	2,54	25/03/2024
Boncor 04-25	TC25P	29.908	4,00%	341,28	6,15%	3,36	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	122,94	6,45%	3,93	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	116,72	7,34%	4,44	09/11/2028
Disc. ARL 05	DICP	10.563	5,83%	2.514,5	8,33%	5,64	31/12/2033
Par ARL 05	PASP	2.861	1,77%	1.033,64	9,80%	9,61	31/12/2038
C-Par ARL 05	CUAP	23.668	3,31%	1.436,31	9,75%	10,89	31/12/2045

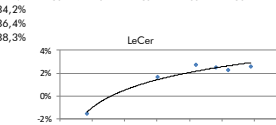
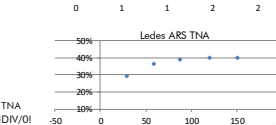
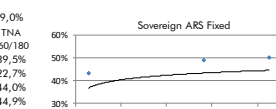
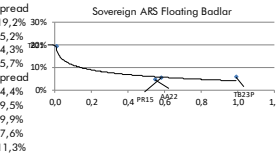
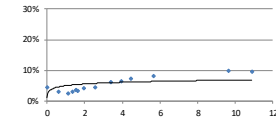
Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	108,40	65,09%	0,01	05/08/2021
Bocan 22	PR15	2.328	0,00%	71,50	45,60%	0,58	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	101,35	44,43%	0,55	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	101,35	46,29%	0,99	06/02/2023

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	101,25	44,49%	0,41	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	93,72	51,41%	1,49	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	94,25	51,89%	1,96	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	103,90	48,79%	0,63	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	88,71	53,88%	1,74	14/04/2025

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62.500	18,20%	102,52	43,36%	0,14	04/10/2021
Boncor 5 May 22	TY22P	249.021	22,00%	103,62	24,02%	0,68	23/05/2022
Boncor 5 Oct 23	TO23	64.150	16,00%	67,27	48,84%	1,41	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	46,71	49,96%	2,13	19/10/2026

Ledes ARS							
S30L1		52.377	0,00	#DIV/0!	-3		30/07/2021
S31G1		30.744	97,73	29,23%	29		31/08/2021
S30S1		8.651	94,45	36,32%	59		30/09/2021
S29O1		50.643	91,46	38,75%	88		29/10/2021
S30N1		11.614	88,49	39,57%	120		30/11/2021
S31D1		11.614	85,92	39,62%	151		31/12/2021

Lacer ARS Inflation Indexed							
X13S1		62.288	135,40	-1,59%	42		13/09/2021
X31D1		63.650	103,01	1,68%	31		31/12/2021
X28F2		117.615	117,15	2,74%	210		28/02/2022
X31M2		9.240	115,20	2,51%	241		31/03/2022
X18A2		22.254	112,63	2,29%	259		18/04/2022
X23Y2		63.650	107,12	2,57%	294		23/05/2022
X30J2		63.650	99,42	4,76%	332		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	21,15%	4,58	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,50%	35,87	20,90%	4,82	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	17,75%	7,60	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,00%	38,75	17,61%	6,52	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,50%	36,95	15,67%	7,42	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	17,65%	6,78	09/07/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,00%	36,86	21,96%	4,55	09/07/2029
Bonar 30	AL30D	13.509	0,50%	35,91	20,89%	4,82	09/07/2030
Bonar 35	AL35D	19.070	1,125%	33,50	17,13%	7,69	09/07/2035
Bonar 38	AE38D	7.215	2,00%	38,45	17,79%	6,49	09/01/2038
Bonar 41	AL41D	1.496	2,50%	38,15	15,27%	7,50	09/07/2041

Sovereign law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	9.435,00	7,82%	0,32	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9.736,00	-0,83%	0,74	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9.889,67	-1,48%	1,33	30/11/2022

Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	20,38	0,00		31/08/2021
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.		09/07/2021
Córdoba 21 NYL**	CO21D	725	7,125%	63,60	25,64%	2,38	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	2,01	####	0,00	15/02/2023
Córdoba 26	CO26	272	7,125%	63,30	8,97%	2,30	27/10/2026
Jujuy 27 NYL	JUS22	214	5,250%	67,29	23,97%	2,56	23/03/2027
Sta Fe 23 NYL**	SF23	250	7,000%	96,05	13,83%	1,00	23/03/2023
BPM24	BPM24	1.350	9,125%	52,08	86,06%	0,79	16/03/2024
Salta 27 NYL	SA24D	350	5,00%	63,02	22,58%	3,16	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	62,49	48,51%	1,26	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	70,34	39,65%	1,25	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,19	55,19%	1,44	19/04/2027

Mun. Cord 27 NYL							
WUNCOR27		156	2,125%	62,94	20,40%	3,30	29/09/2027
PUL26		613	7,240%	75,92	12,83%	3,15	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	64,92	21,63%	3,07	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	65,23	19,25%	3,39	10/03/2028

Neuquen 30 NYL							
NQUEUN30		377	1,250%	64,41	16,82%	4,11	09/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,81	16,66%	3,87	21/06/2027
PRJ27		49,40	30,10%	49,40	3,12		15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	90,55	10,64%	3,82	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	52,79	29,47%	3,22	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	76,29	14,40%	3,93	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	47,64	22,63%	4,48	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	37,36	27,55%	2,98	15/05/2035

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

Transener 2021**	OTRX9	101	9,750%	98,32	73,31%	0,03	15/08/2021
CGC 2021**	CFCAO	300	9,500%	98,29	16,71%	0,25	07/11/2021
Gemina 2022**	GNCLCO	500	8,750%	97,01	16,16%	0,43	20/10/2022
Edenor 2022**	ODN9P	176	7,520%	88,45	21,90%	1,04	25/10/2022
AYSA 2023**	AYSA23	500	6,625%	56,05	59,29%	1,11	01/02/2023
Clisa 2023**	CIUSO	300	9,500%	41,94	77,71%</		