

Rates

Instrumento	TNA	
Caución 7d	34,01%	05/07/2021
Caución 30d	34,90%	
BADLAR Priv. (>\$1mm)	34,19%	02/07/2021
TM20 Priv. (>\$20mm)	34,00%	
TPM - Leliq 7D	38,00%	05/07/2021
Pases Pasivos 7D	36,50%	05/07/2021

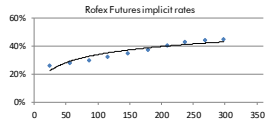
BCRAA3500 USD \$95,890

Days	%Change	Annualized
7d	0,2%	11%
31d	1,1%	13%
61d	2,3%	14%
91d	4,0%	16%
181d	13,1%	27%
367d	35,8%	36%

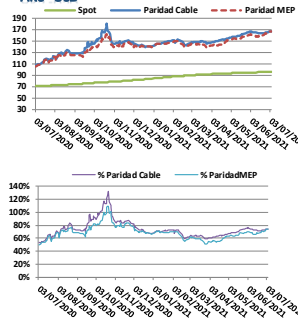
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	05/07/2021	-	95,88				
DLR072021	30/07/2021	25	97,60	26,2%	97,66	-0,06%	950
DLR082021	31/08/2021	57	100,04	27,8%	100,16	-0,12%	315
DLR092021	30/09/2021	87	102,63	29,5%	102,90	-0,26%	270
DLR102021	29/10/2021	116	105,75	32,4%	106,05	-0,28%	270
DLR112021	30/11/2021	148	109,50	35,0%	109,75	-0,23%	326
DLR122021	31/12/2021	179	113,40	37,3%	113,80	-0,35%	142
DLR12022	31/01/2022	210	118,25	40,6%	118,65	-0,34%	41
DLR22022	28/02/2022	238	122,60	42,7%	123,00	-0,33%	20
DLR32022	31/03/2022	269	127,00	44,4%	127,05	-0,04%	0
DLR42022	29/04/2022	298	131,00	44,9%	131,05	-0,04%	2

2.336



ARS - USD

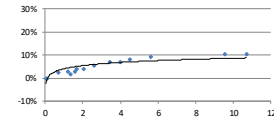


	\$	%
Spot	95,89	
Paridad Cable	166,598	73,74%
Paridad MEP	166,45	73,58%

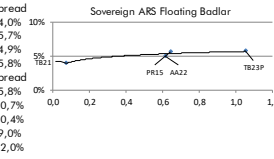
Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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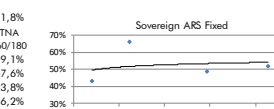
Sovereign Bond Inflation Indexed							
Boncor 07-21	TC21	57.390	2,50%	525,23	-0,03%	0,04	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	166,71	-0,04%	0,08	05/08/2021
Bocoon 24	PR13	762	2,00%	742,75	1,73%	1,35	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	158,25	2,45%	0,68	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	149,22	2,69%	1,18	20/09/2022
Boncor 23	TC23	28.300	4,00%	377,00	2,91%	1,58	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	152,56	3,91%	1,67	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	137,20	4,4%	2,03	13/08/2023
Boncor 03-24	TX24	145.016	1,40%	143,50	5,39%	2,59	25/03/2024
Boncor 04-25	TC25P	29.908	4,00%	322,07	6,93%	3,41	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	116,34	7,04%	3,98	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	108,55	8,25%	4,47	09/11/2028
Disc. ARL 05	DICP	10.563	5,8%	2.329,9	9,12%	5,62	31/12/2033
Par. ARL 05	PASP	2.861	1,77%	943,77	10,42%	9,55	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.312,21	10,29%	10,68	31/12/2045



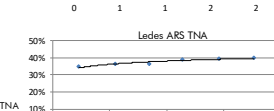
Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	105,75	43,88%	0,07	05/08/2021
Bocoon 22	PR15	2.328	0,00%	69,40	46,17%	0,65	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	98,37	45,16%	0,61	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	98,37	46,30%	1,05	06/02/2023



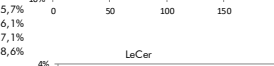
Sovereign ARS Fixed							
Boncor Oct 21	TO21	62.500	18,20%	100,00	42,92%	0,20	04/10/2021
Boncor May 22	TY22P	249.021	22,00%	80,29	65,89%	0,62	23/05/2022
Boncor Oct 23	TO23	64.150	16,00%	65,60	48,58%	1,47	17/10/2023
Boncor Oct 26	TO26	96.570	15,50%	44,09	51,58%	2,14	19/10/2026



Ledes ARS TNA							
S30L1		52.377		97,87	34,48%	23	30/07/2021
S31G1		30.744		94,83	36,16%	55	31/08/2021
S30S1		8.651		92,18	36,42%	85	30/09/2021
S29O1		50.643		89,21	38,73%	114	29/10/2021
S30N1		11.614		86,42	39,29%	146	30/11/2021
S31D1		11.614		83,78	39,91%	177	31/12/2021



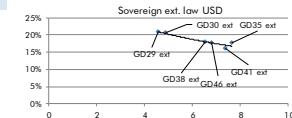
Lepases ARS								
SL301		23	81,826	2,25%	113,79	0,44%	0,06	30/07/2021
SG311		55	28.109	1,75%	110,64	0,27%	0,15	31/08/2021
SS301		85	36.826	2,00%	109,82	0,68%	0,23	30/09/2021
SO291		114	31.910	2,75%	107,75	1,67%	0,31	29/10/2021



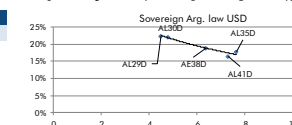
Lacer ARS Inflation Indexed							
X13S1		62.288		131,70	-1,04%	68	13/09/2021
X31D1		63.650		100,01	1,78%	31	31/12/2021
X28F2		117.615		113,95	2,41%	236	28/02/2022
X1142		9.240		111,62	2,77%	267	31/03/2022
X18A2		22.254		109,39	2,25%	285	18/04/2022
X23Y2		63.650		103,89	2,68%	320	23/05/2022
X30J2		63.650		99,86	1,03%	358	30/06/2022

Bonds

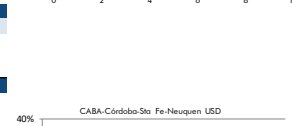
Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. law USD							
Bonos Int. 29 NYL	GD29 ext	2.635	1,000%	37,97	20,93%	4,56	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	35,99	20,54%	4,88	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	31,84	17,48%	7,65	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	37,89	17,84%	6,53	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	35,87	16,01%	7,39	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	32,14	17,80%	6,79	09/07/2046



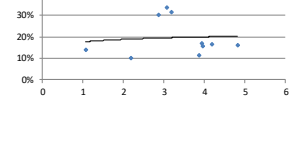
Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	36,40	22,49%	4,49	09/07/2029
Bonar 30	AL30D	13.509	0,125%	33,80	22,03%	4,81	09/07/2030
Bonar 35	AL35D	19.070	0,125%	31,50	17,88%	7,62	09/07/2035
Bonar 38	AE38D	7.215	0,125%	35,66	18,91%	6,38	09/01/2038
Bonar 41	AL41D	1.496	0,125%	34,90	16,45%	7,30	09/07/2041



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonle 11-21 - USD Linked	TV21	1.766	0,100%	9.194,00	11,20%	0,39	30/11/2021
Bonle 04-22 - USD Linked	TV22	1.704	0,100%	9.310,00	3,82%	0,80	29/04/2022
Bonle 11-22 - USD Linked	TV22	374	0,200%	9.235,08	2,94%	1,39	30/11/2022



Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	19,41	0,00	0,00	05/08/2021
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.	19/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	77,27	16,50%	2,61	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	29,81	156,84%	0,47	15/02/2023
Córdoba 26	CO26	272	7,125%	65,70	10,07%	2,19	27/10/2026
Jujuy 27 NYL	JUS27	214	5,250%	65,76	24,29%	2,61	22/03/2027
Sa Fe 23 NYL**	SF23	250	7,000%	95,21	13,79%	1,06	23/03/2023
Bs. As. 24 NYL	PBM24	1.350	9,125%	46,86	95,96%	0,79	16/03/2024
Salta 27 NYL	SA27	357	5,000%	67,47	19,81%	3,32	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	61,37	47,61%	1,32	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	64,69	45,15%	1,25	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	59,44	22,69%	2,05	19/04/2027



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 27 NYL							
WUNCOR27		156	2,125%	62,26	20,32%	3,37	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	76,54	13,66%	3,09	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	65,94	20,60%	3,17	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	63,10	19,91%	3,43	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	64,29	16,58%	4,19	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,125%	68,08	16,65%	3,94	01/06/2027
Paraná 27 NYL	PR27	500	9,875%	44,16	33,50%	3,07	15/03/2027
CABA, 27 NYL	CABA27	890	7,500%	87,45	11,40%	3,85	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	88,47	31,52%	3,19	18/04/2028
Sa Fe 27 NYL**	SF27D	250	6,900%	72,28	15,59%	3,95	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	64,25			