

Rates

Instrumento	TNA	
Caución 7d	35,00%	
Caución 30d	34,50%	07/07/2021
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,06%	06/07/2021
TPM - Leliq 7D	38,00%	07/07/2021
Pases Pasivos 7D	36,50%	07/07/2021

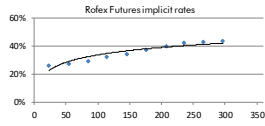
BCRAA3500 USD \$95,948

Days	%Change	Annualized
7d	0,2%	12%
30d	1,0%	12%
61d	2,3%	13%
91d	3,9%	16%
181d	12,9%	26%
365d	35,4%	35%

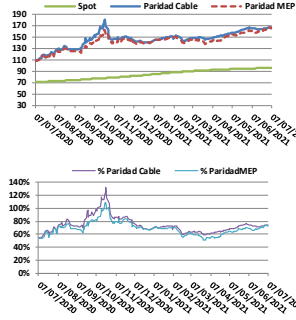
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	07/07/2021	-	95,94				
DLR072021	30/07/2021	23	97,53	26,3%	97,50	0,03%	960
DLR082021	31/08/2021	55	99,86	27,1%	99,85	0,01%	314
DLR092021	30/09/2021	85	102,48	29,3%	102,45	0,03%	278
DLR102021	29/10/2021	114	105,64	32,4%	105,60	0,04%	281
DLR112021	30/11/2021	146	109,09	34,3%	109,28	-0,17%	335
DLR122021	31/12/2021	177	113,15	37,0%	113,27	-0,11%	152
DLR102022	31/01/2022	208	117,75	39,9%	118,12	-0,31%	45
DLR022022	28/02/2022	236	122,00	42,0%	122,47	-0,38%	21
DLR032022	31/03/2022	267	126,00	42,0%	126,87	-0,69%	0
DLR042022	29/04/2022	296	130,00	43,8%	130,87	-0,66%	2

2.389



ARS - USD



	\$	%
Spot	95,9483	
Paridad Cable	167,044	74,10%
Paridad MEP	166,203	73,22%

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%	527,68	-8,75%	0,03	22/07/2021
Boncor 08-21	TX21	221.424	1,00%	167,50	-3,85%	0,07	05/08/2021
Bocoon 24	PR13	762	2,00%	735,54	2,66%	1,33	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	158,98	2,13%	0,67	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	149,95	2,49%	1,17	20/09/2022
Boncor 23	TC23	28.300	4,00%	377,51	2,99%	1,57	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	153,87	3,55%	1,66	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	137,76	3,97%	2,01	13/08/2023
Boncor 03-24	TX24	145.016	1,40%	144,75	5,16%	2,58	25/03/2024
Boncor 04-25	TC25P	29.908	4,00%	328,34	6,44%	3,41	27/04/2025
Boncor 11-26	BAC26	645.086	2,00%	117,66	6,83%	3,97	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	111,82	7,64%	4,48	09/11/2028
Disc. ARL 05	DICP	10.563	5,83%	2.406,7	8,58%	5,66	31/12/2033
Par. ARL 05	PASP	2.861	1,77%	972,60	10,13%	9,60	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.309,76	10,35%	10,64	31/12/2045

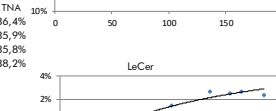
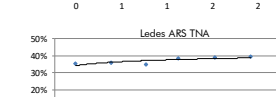
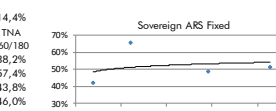
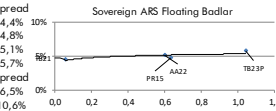
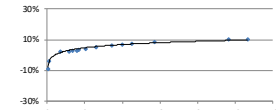
Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	106,25	44,49%	0,06	05/08/2021
Bocoon 22	PR15	2.328	0,00%	70,17	44,95%	0,64	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	98,79	45,33%	0,60	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	98,79	46,24%	1,04	06/02/2023
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	107,77	47,29%	0,42	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	89,91	52,88%	1,53	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	89,98	53,32%	1,98	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	100,14	51,50%	0,67	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	85,62	54,61%	1,78	14/04/2025

Sovereign ARS Fixed							
Salto 2021	SA21	400	5,00%	98,43	58,17%	0,37	22/12/2021

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	TNA
Bonle 5 Oct 21	TO21	62.500	18,20%	100,68	41,79%	0,19	04/10/2021	360/180
Bonle 5 May 22	TY22P	249.021	22,00%	80,97	65,59%	0,61	23/05/2022	57,4%
Bonle 5 Oct 23	TO23	64.150	16,00%	65,99	48,54%	1,46	17/10/2023	43,8%
Bonle 5 Oct 26	TO26	96.570	15,50%	44,57	51,28%	2,14	19/10/2026	46,0%

Ledes ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity	TNA
SL301	18	81.826	2,25%	114,30	1,21%	0,05	30/07/2021	36,4%
SG311	50	28.109	1,75%	111,19	0,15%	0,14	31/08/2021	35,9%
SS301	80	36.826	2,00%	110,62	-0,50%	0,22	30/09/2021	35,8%
SO291	109	31.910	2,75%	108,39	1,35%	0,30	29/10/2021	38,2%

Lacer ARS Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
X13S1	62.288	132,02	-1,31%	63	13/09/2021
X31D1	100,41	1,44%		31	31/12/2021
X28F2	117,615	114,05	2,68%	231	28/02/2022
X31M2	9,240	112,09	2,53%	262	31/03/2022
X18A2	22,254	109,25	2,62%	280	18/04/2022
X23Y2	63,650	104,45	2,35%	315	23/05/2022
X30J2	63,650	99,81	1,32%	353	30/06/2022



Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. low USD							
Bonos Int.29 NYL	GD29 ext	2.635	1,000%	38,17	20,86%	4,65	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	36,05	20,56%	4,88	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	32,03	17,43%	7,67	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,27	17,71%	6,56	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,33	15,85%	7,43	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,40	17,71%	6,82	09/07/2046

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. low USD							
Bonor 1% 29	AL29D	2.194	1,000%	35,60	22,52%	4,58	09/07/2029
Bonor 30	AL30D	13.509	0,500%	33,76	22,05%	4,81	09/07/2030
Bonor 35	AL35D	19.070	1,125%	31,26	17,98%	7,62	09/07/2035
Bonor 38	AE38D	7.215	2,000%	35,70	18,88%	6,39	09/01/2038
Bonor 41	AL41D	1.496	2,500%	34,70	16,52%	7,29	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. low USD Linked							
Bonle 11-21 - USD Linked	TV21	1.766	0,100%	9.205,00	11,45%	0,38	30/11/2021
Bonle 04-22 - USD Linked	TV22	1.704	0,100%	9.340,00	3,55%	0,79	29/04/2022
Bonle 11-22 - USD Linked	TV22	374	0,200%	9.234,92	3,02%	1,37	30/11/2022

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	19,73	0,00	0,00	09/08/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	0,00	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	0,00	N.A.	0,00	09/08/2021
Córdoba 21 NYL**	CO21D	725	7,125%	77,83	16,29%	2,61	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	31,02	148,60%	0,48	15/02/2023
Córdoba 26	CO26	272	7,125%	65,00	10,45%	2,16	27/10/2026
Jujuy 27 NYL	JUS22	214	5,250%	66,33	24,05%	2,62	22/03/2027
Sta Fe 23 NYL**	SF23	500	7,000%	95,92	13,22%	1,05	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	47,61	94,85%	0,78	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	69,24	19,04%	3,33	03/12/2027
Chaco 24 NYL	CH24D	250	9,375%	62,93	45,83%	1,33	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	66,55	42,96%	1,26	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,70	21,72%	2,07	19/04/2027

Mun. Cord 27 NYL	WUNCOR27	156	2,125%	62,88	20,08%	3,36	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	77,44	13,32%	3,10	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	71,76	17,83%	3,27	08/08/2028
Rio Negro 28 NYL**	RNR25	320	2,750%	62,21	20,44%	3,39	10/03/2028
Neuquen 30 NYL	NQUEUN30	377	1,250%	65,13	16,30%	4,19	09/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,88	16,38%	3,94	21/06/2027
PRJ27	PRJ27	500	8,875%	45,21	32,77%	3,09	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	88,20	11,20%	3,85	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	50,22	30,49%	3,22	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	74,22	14,93%	3,96	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	64,94	15,78%	4,81	01/02/2027
Par Bs. As. NYL	BLPD	456	4,000%	35,94	28,47%	2,97	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity