

Rates

Instrumento	TNA	#d	NOMBRE
Caución 7d	34,14%		
Caución 30d	35,05%		
BADLAR Priv. (>\$1mm)	34,13%		
TM20 Priv. (>\$20mm)	34,00%	29/07/2021	
TPM - Leliq 7D	38,00%	30/07/2021	
Pases Pasivos 7D	36,50%	30/07/2021	

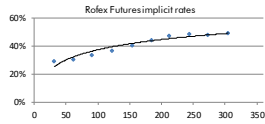
BCRAA3500 USD \$96,685

Day	%Change	Annualized
7d	0,3%	14%
30d	1,0%	12%
63d	2,2%	13%
91d	3,3%	13%
182d	10,8%	22%
365d	33,8%	34%

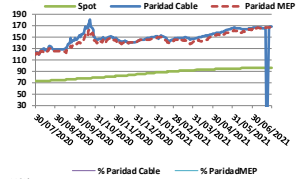
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	30/07/2021	-	96,69				
DLR082021	31/08/2021	32	99,14	29,0%	99,14	0,00%	786
DLR092021	30/09/2021	62	101,69	30,5%	101,89	-0,20%	368
DLR102021	29/10/2021	91	104,70	33,3%	104,85	-0,14%	375
DLR112021	30/11/2021	123	108,65	36,7%	108,85	-0,18%	403
DLR122021	31/12/2021	154	113,15	40,4%	113,40	-0,22%	177
DLR012022	31/01/2022	185	118,30	44,1%	118,50	-0,17%	73
DLR022022	28/02/2022	213	123,30	47,2%	123,60	-0,24%	46
DLR032022	31/03/2022	244	128,00	48,5%	128,00	0,00%	9
DLR042022	29/04/2022	273	131,50	48,1%	131,00	0,38%	6
DLR052022	31/05/2022	305	136,50	49,3%	136,50	0,00%	6

2.250



ARS - USD



	\$	%
Spot	96,685	
Paridad Cable	168,85	74,64%
Paridad MEP	168,191	73,96%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
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Boncor 08-21	TX21	221,424	1,00%	171,58	1,33%	0,01	05/08/2021
Bocan 24	PR13	762	2,00%	727,04	3,26%	1,31	15/03/2024
Boncor 03-22	TX22	262,932	1,20%	162,87	2,76%	0,61	18/03/2022
Boncor 09-22	TX22	209,189	1,30%	153,83	2,73%	1,11	20/09/2022
Boncor 23	TC23	28,300	4,00%	383,50	3,85%	1,50	06/03/2023
Boncor 03-23	TX23	218,924	1,40%	158,35	3,56%	1,60	25/03/2023
Boncor 08-23	TX23	38,369	1,45%	140,95	4,30%	1,95	13/08/2023
Boncor 03-24	TX24	145,016	1,40%	151,66	4,48%	2,53	25/03/2024
Boncor 04-25	TC25P	29,908	4,00%	339,71	6,33%	3,35	27/04/2025
Boncor 11-26	TX26	645,086	2,00%	123,02	6,46%	3,93	09/11/2026
Boncor 11-28	TX28	9,243	2,25%	116,22	7,47%	4,43	09/11/2028
Disc ARL 05	DICP	10,563	5,83%	2,505,0	6,43%	5,62	31/12/2033
Par ARL 05	PASP	2,861	1,77%	1,032,12	9,83%	9,60	31/12/2038
C-Par ARL 05	CUAP	23,668	3,31%	1,433,87	9,78%	10,87	31/12/2045

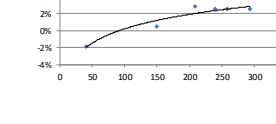
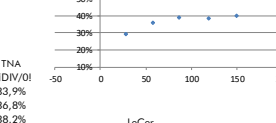
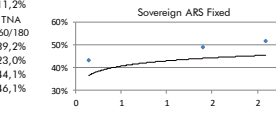
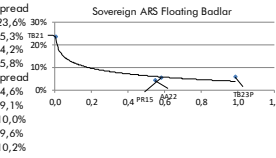
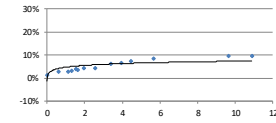
Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56,149	1,00%	108,53	71,62%	0,00	05/08/2021
Bocan 22	PR15	2,328	0,00%	71,55	45,64%	0,58	04/10/2022
Boncor Abr 22	AA22	53,625	2,00%	101,50	44,30%	0,55	04/04/2022
Boncor Abr 22	TB23P	31,321	5,25%	101,50	46,31%	0,99	06/02/2023

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3,708	5,00%	101,24	44,82%	0,41	24/01/2022
CABA TD C24	BDC24	22,614	3,25%	94,39	50,86%	1,50	29/03/2024
CABA TD C23	BDC28	13,262	3,75%	94,10	52,06%	1,96	22/02/2028
PBA TD 2022	PBY22	15,182	3,83%	102,72	51,47%	0,62	31/05/2022
PBA TD 2025	PBA25	30,000	3,75%	90,64	52,29%	1,76	14/04/2025

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62,500	18,20%	102,66	43,10%	0,14	04/10/2021
Boncor 5 May 22	TY22P	249,021	22,00%	103,47	24,36%	0,67	23/05/2022
Boncor 5 Oct 23	TO23	64,150	16,00%	67,21	49,01%	1,40	17/10/2023
Boncor 5 Oct 26	TO26	96,570	15,50%	45,56	51,46%	2,09	19/10/2026

Ledes ARS							
S30L1		52,377	0,00	#DIV/0!	-4		30/07/2021
S31G1		30,744	97,81	29,19%	28		31/08/2021
S30S1		8,651	94,65	35,56%	58		30/09/2021
S29O1		50,643	91,56	38,68%	87		29/10/2021
S30N1		11,614	88,89	38,34%	119		30/11/2021
S31D1		11,614	85,90	39,93%	150		31/12/2021

Lecser ARS Inflation Indexed							
X13S1		62,288	135,58	-1,88%	41		13/09/2021
X31D1		63,650	103,64	0,45%	150		31/12/2021
X28F2		117,615	117,24	2,80%	209		28/02/2022
X31M2		9,240	115,30	2,55%	240		31/03/2022
X18A2		22,254	112,61	2,48%	258		18/04/2022
X23Y2		63,650	107,30	2,49%	293		23/05/2022
X20J2		63,650	101,36	2,69%	331		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%	38,06	21,17%	4,58	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	20,91%	4,81	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20,502	1,125%	31,98	17,76%	7,60	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11,405	2,000%	38,75	17,62%	6,52	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10,482	2,500%	36,95	15,67%	7,41	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2,092	1,125%	32,76	17,66%	6,77	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%	36,80	22,02%	4,55	09/07/2029
Bonar 30	AL30D	13,509	0,500%	35,87	20,93%	4,81	09/07/2030
Bonar 35	AL35D	19,070	1,125%	33,58	17,10%	7,69	09/07/2035
Bonar 38	AE38D	7,215	2,000%	38,48	17,79%	6,49	09/01/2038
Bonar 41	AL41D	1,496	2,500%	38,10	15,30%	7,49	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonle 11-21 - USD Linked	TZV1	1,766	0,100%	9,410,00	8,83%	0,32	30/11/2021
Bonle 04-22 - USD Linked	TV22	1,704	0,100%	9,695,00	-0,24%	0,74	29/04/2022
Bonle 11-22 - USD Linked	TZV2	374	0,200%	9,891,97	-1,48%	1,33	30/11/2022

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	20,41	0,00	0,00	01/09/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	N.A.	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	0,00	N.A.	N.A.	09/07/2021
Córdoba 21 NYL**	CO21D	725	7,125%	63,62	25,66%	2,37	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	33,82	138,69%	0,46	15/02/2023
Córdoba 26	CO26	272	7,125%	63,40	8,90%	2,30	27/10/2026
Jujuy 27 NYL	JUS22	214	5,250%	67,31	23,98%	2,56	23/03/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	96,07	13,85%	0,99	23/03/2023
BPM24	BPM24	1,250	9,125%	52,13	86,17%	0,78	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	63,03	22,59%	3,16	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	62,28	48,95%	1,25	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	70,37	39,70%	1,25	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,21	55,25%	1,44	19/04/2027

Mun. Cord 27 NYL	WUNCOR27	156	2,125%	63,04	20,36%	3,30	29/09/2027
Chubut 30 NYL	PUL26	613	7,240%	76,54	12,83%	3,15	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	64,93	21,64%	3,07	08/08/2028
Rio Negro 28 NYL**	RNR25D	320	2,750%	65,24	19,26%	3,38	10/03/2028
Neuquen 30 NYL	NQUEU30	377	1,250%	67,46	15,63%	4,18	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,82	16,66%	3,87	01/06/2027
PR27	PR27	49,45	30,09%	3,12	15/06/2022		
CABA, 27 NYL	CABA27	890	7,500%	90,85	10,56%	3,82	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	52,82	29,47%	3,22	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	76,34	14,39%	3,93	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	47,66	22,63%	4,47	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	37,37	27,55%	2,98	15/05/2035

(3) Bs. As. Bonds - Restructuring soon - Payments freeze							
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Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Transener 2021**	OTRX9	101	9,750%	98,29	81,38%	0,02	15/08/2021
CGC 2021**	CFCAO	300	9,500%	98,50	15,87%	0,24	07/11/2021
Gemina 2022**	GNCLCO	500	8,750%	97,05	16,10%	0,43	20/01/2022
Edenor 2022**	ODN9P	174	9				