

Rates

Instrumento	TNA	
Caución 7d	33,00%	
Caución 30d	34,90%	02/08/2021
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	33,88%	30/07/2021
TPM - Leliq 7D	38,00%	02/08/2021
Pases Pasivos 7D	36,50%	02/08/2021

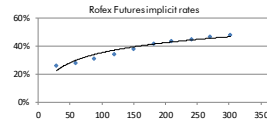
BCRAA3500 USD \$96,782

Day	%Change	Annualized
7d	0,3%	14%
31d	1,0%	12%
61d	2,1%	13%
94d	3,4%	13%
181d	10,4%	21%
367d	33,8%	34%

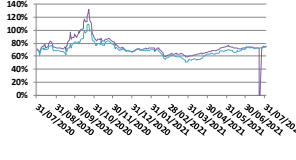
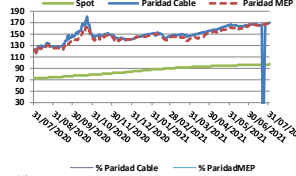
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	02/08/2021	-	96,78				
DLR082021	31/08/2021	29	98,80	26,2%	99,14	-0,34%	795
DLR092021	30/09/2021	59	101,17	28,1%	101,69	-0,51%	373
DLR102021	29/10/2021	88	104,00	30,9%	104,70	-0,67%	383
DLR112021	30/11/2021	120	107,63	34,1%	108,65	-0,94%	406
DLR122021	31/12/2021	151	111,95	37,9%	113,15	-1,06%	183
DLR012022	31/01/2022	182	116,90	41,7%	118,30	-1,18%	84
DLR022022	28/02/2022	210	121,00	43,5%	123,30	-1,87%	47
DLR032022	31/03/2022	241	125,60	45,1%	128,00	-1,88%	10
DLR042022	29/04/2022	270	130,30	46,8%	131,50	-0,91%	6
DLR052022	31/05/2022	302	135,30	48,1%	136,50	-0,88%	6

2,293



ARS - USD



	\$	%
Spot	96,7817	
Paridad Cable	169,332	74,96%
Paridad MEP	168,67	74,28%

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%	171,74	5,68%	0,00	05/08/2021
Bocan 24	PR13	762	2,00%	723,86	3,70%	1,30	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	163,06	2,75%	0,61	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	153,50	3,02%	1,10	20/09/2022
Boncor 23	TC23	28.300	4,00%	383,50	3,93%	1,50	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	158,14	3,71%	1,59	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	140,90	4,38%	1,95	13/08/2023
Boncor 03-24	TX24	145.016	1,40%	151,96	4,44%	2,53	25/03/2024
Boncor 04-25	TC25P	29.908	4,00%	339,48	6,39%	3,25	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	123,13	6,47%	3,92	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	116,12	7,51%	4,43	09/11/2028
Disc. ARL 05	DICP	10.563	5,85%	2.503,8	8,46%	5,62	31/12/2033
Par. ARL 05	PASP	2.861	1,77%	1.031,7	9,86%	9,60	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.432,61	9,80%	10,86	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	108,75	40,80%	0,00	05/08/2021
Bocan 22	PR15	2.328	0,00%	71,96	44,60%	0,58	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	101,79	43,87%	0,55	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	101,79	46,29%	0,99	06/02/2023

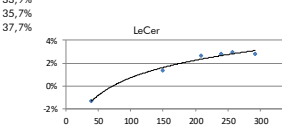
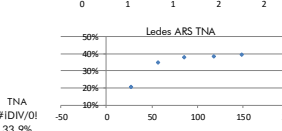
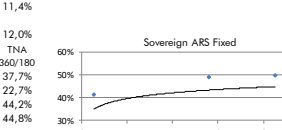
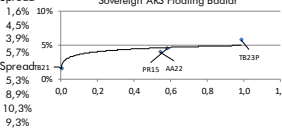
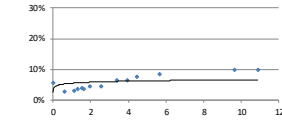
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	101,09	45,66%	0,41	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	94,80	50,59%	1,50	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	93,59	52,54%	1,94	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	103,04	51,06%	0,62	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	88,81	53,97%	1,73	14/04/2025

Salto 2021							
ARS21	SA21	400	5,00%	102,12	54,84%	0,32	22/12/2021

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62.500	18,20%	102,98	14,28%	0,14	04/10/2021
Boncor 5 May 22	TY22P	249.021	22,00%	103,79	23,94%	0,67	23/05/2022
Boncor 5 Oct 23	TO23	64.150	16,00%	67,27	49,03%	1,40	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	46,95	49,80%	2,13	19/10/2026

Ledes ARS							
S30L1		52.377		0,00	#DIV/0!	-5	30/07/2021
S31G1		30.744		98,49	20,71%	27	31/08/2021
S30S1		8.651		94,84	34,82%	57	30/09/2021
S29O1		50.643		91,84	37,70%	86	29/10/2021
S30N1		11.614		89,01	38,21%	118	30/11/2021
S31D1		11.614		86,17	39,32%	149	31/12/2021

Lecser ARS Inflation Indexed							
X13S1		62.288		135,63	-1,32%	40	13/09/2021
X31D1		63.650		103,38	1,32%	31	31/12/2021
X28F2		117.615		117,45	2,68%	208	28/02/2022
X31M2		9.240		115,24	2,78%	239	31/03/2022
X18A2		22.254		112,38	2,93%	257	18/04/2022
X23Y2		63.650		107,16	2,79%	292	23/05/2022
X30J2		63.650		99,57	4,85%	330	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	21,18%	4,58	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,50%	35,87	20,92%	4,81	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	17,76%	7,59	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,00%	38,75	17,62%	6,52	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,50%	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	1,00%	36,75	22,06%	4,54	09/07/2029
Bonar 30	AL30D	13.509	0,50%	35,78	21,00%	4,81	09/07/2030
Bonar 35	AL35D	19.070	1,125%	33,50	17,14%	7,69	09/07/2035
Bonar 38	AE38D	7.215	2,00%	38,30	17,87%	6,48	09/01/2038
Bonar 41	AL41D	1.496	2,50%	38,05	15,32%	7,49	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TZV1	1.766	0,100%	9.410,00	9,25%	0,32	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9.690,00	-0,03%	0,73	29/04/2022
Bonte 11-22 - USD Linked	TZV2	374	0,200%	9.738,17	-0,24%	1,32	30/11/2022

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	20,42	0,00	0,00	02/09/2021
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.	15/08/2021
Córdoba 21 NYL**	CO21D	725	7,125%	63,63	25,68%	2,37	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	33,84	139,26%	0,46	15/02/2023
Córdoba 26	CO26	272	7,125%	62,70	24,29%	2,29	27/10/2026
Jujuy 27 NYL**	JUS27	214	5,250%	67,34	93,22%	2,55	23/03/2027
Sta Fe 23 NYL**	SF23	500	7,000%	96,09	13,86%	0,99	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	6,125%	51,93	87,10%	0,78	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	63,05	22,61%	3,15	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	61,72	49,92%	1,24	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	70,39	39,75%	1,25	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,23	55,30%	1,44	19/04/2027

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 27 NYL							
WUNCOR27		156	2,125%	63,04	20,38%	3,29	29/09/2027
Chubut 30 NYL							
PUL26		613	7,240%	76,56	12,83%	3,14	26/07/2030
Entre Rios 28 NYL							
ERF25		518	8,750%	64,94	21,65%	3,06	08/08/2028
Rio Negro 28 NYL**							
RNF230		320	2,750%	65,25	19,28%	3,38	10/03/2028
Neuquen 30 NYL							
NQUEU30		371	1,250%	67,46	15,64%	4,17	09/04/2030
Córdoba 24 NYL**							
CO24D		725	7,450%	68,84	16,67%	3,87	21/06/2027
Buenos Aires 27 NYL**							
BA27		500	9,875%	49,40	30,16%	3,12	15/03/2027
CABA, 27 NYL							
CABA27		890	7,500%	90,87	10,56%	3,81	01/06/2027
Bs. As. 28 NYL							
BP28		400	9,625%	62,69	29,59%	3,21	18/04/2028
Sta Fe 27 NYL**							
SF27D		250	6,900%	76,73	14,26%	3,93	01/11/2027
Córdoba 27 NYL**							
CO27D		725	7,125%	47,67	22,64%	4,47	01/02/2029
Par Bs. As. NYL							
BLPD		456	4,000%	37,28	27,68%	2,97	15/05/2035

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