One Page Informe Diario de Mercado 02/09/2021 Argenfunds

Rates

Instrumento	TNA	
Caución 7d	34,60%	02/09/2021
Caución 30d	34,75%	
BADLAR Priv. (>$1mm)	34,19%	01/09/2021
TM20 Priv. (>$20mm)	33,94%	
TPM - Leliq 7D	38,00%	02/09/2021
Pases Pasivos 7D	36,50%	02/09/2021

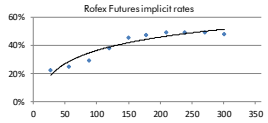
BCRA A3500 USD $97,833

(+0,00%)

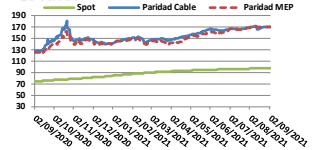
Days	Change	Annualized
7d	0,3%	15%
31d	1,1%	13%
62d	2,1%	13%
92d	3,2%	13%
184d	8,5%	17%
365d	31,6%	32%

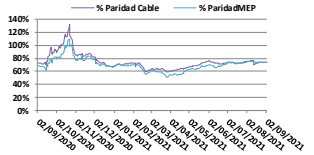
Rofex – ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	02/09/2021	-	97,83				
DLR092021	30/09/2021	28	99,50	22,2%	99,40	0,10%	812
DLR102021	29/10/2021	57	101,65	25,0%	101,60	0,05%	493
DLR112021	30/11/2021	89	104,80	29,2%	104,75	0,05%	460
DLR122021	31/12/2021	120	109,95	37,7%	109,96	-0,01%	303
DLR012022	31/01/2022	151	116,10	45,1%	116,10	0,00%	96
DLR022022	28/02/2022	179	120,45	47,1%	120,60	-0,12%	90
DLR032022	31/03/2022	210	125,50	49,2%	125,70	-0,16%	37
DLR042022	29/04/2022	239	129,49	49,4%	129,50	-0,01%	22
DLR052022	31/05/2022	271	133,55	49,2%	133,75	-0,15%	9
DLR062022	30/06/2022	301	136,55	48,0%	137,60	-0,76%	19
							2.340



ARS -USD

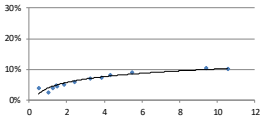


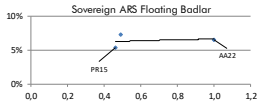


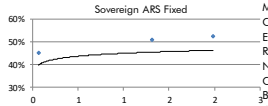
	$	%
Spot	97,8333	
Paridad Cable	170,719	74,50%
Paridad MEP	170,582	74,36%

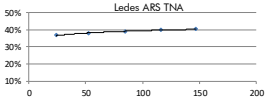
Bonds

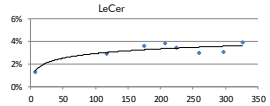
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	
Sovereign Bond Inflation Indexed								
Bocon 24	PR13	762	2,00%	722,84	4,03%	1,26	15/03/2024	
Boncer 03-22	TX22	262.932	1,20%	167,86	4,03%	0,52	18/03/2022	
Boncer 09-22	T2X2	209.189	1,30%	159,85	2,55%	1,02	20/09/2022	
Boncer 23	TC23	28.300	4,00%	385,37	4,77%	1,43	06/03/2023	
Boncer 03-23	TX23	218.924	1,40%	161,80	4,62%	1,50	25/03/2023	
Boncer 08-23	T2X3	38.369	1,45%	143,47	4,99%	1,87	13/08/2023	
Boncer 03-24	TX24	145.016	1,40%	152,26	5,92%	2,42	25/03/2024	
Boncer 04-25	TC25P	29.908	4,00%	345,09	7,10%	3,25	27/04/2025	
Boncer 11-26	TX26	645.086	2,00%	124,21	7,28%	3,81	09/11/2026	
Boncer 11-28	TX28	9.243	2,25%	117,63	8,15%	4,31	09/11/2028	
Disc ARL 05	DICP	10.563	5,83%	2.523,8	9,07%	5,46	31/12/2033	
Par ARL 05	PARP	2.861	1,77%	1.027,82	10,36%	9,40	31/12/2038	
C-Par ARL 05	CUAP	23.668	3,31%	1.420,98	10,29%	10,52	31/12/2045	
Sovereign ARS Floating Badlar			BP +					
Bocon 22	PR15	2.328	0,00%	73,35	48,39%	0,49	04/10/2022	Spread
Bonar Abr 22	AA22	53.625	2,00%	104,50	45,75%	0,46	04/04/2022	7,3%
Bonar Abr 22	TB23P	31.321	5,25%	104,50	47,39%	1,00	06/02/2023	5,3%
Sub-Sovereign ARS Floating Badlar			BP +					6,5%
CABA TD C20	BDC22	3.708	5,00%	104,85	44,64%	0,32	24/01/2022	
CABA TD C24	BDC24	22.614	3,25%	97,57	51,39%	1,41	29/03/2024	Spread
CABA TD C23	BDC28	13.262	3,75%	88,49	51,85%	2,09	22/02/2028	4,5%
PBA TD 2022	PBY22	15.182	3,83%	97,54	50,56%	0,59	31/05/2022	9,5%
PBA TD 2025	PBA25	30.000	3,75%	91,60	54,66%	1,64	14/04/2025	9,8%
Salta 2021	SA21	400	5,00%	107,55	47,96%	0,24	22/12/2021	8,9%
Sovereign ARS Fixed								11,9%
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity	
Bonte $ Oct 21	TO21	62.500	18,20%	106,02	45,18%	0,06	04/10/2021	7,0%
Bonte $ May 22	TY22P	249.021	22,00%	103,93	27,38%	0,58	23/05/2022	TNA
Bonte $ Oct 23	TO23	64.150	16,00%	68,31	50,91%	1,31	17/10/2023	360/180
Bonte $ Oct 26	TO26	96.570	15,50%	46,65	52,36%	1,99	19/10/2026	41,0%
Ledes ARS		Amt Out.		Price	TNA	Days	Maturity	25,7%
S30S1		115.000		97,64	36,71%	24	30/09/2021	45,7%
S29O1		187.368		94,79	37,88%	53	29/10/2021	46,9%
S30N1		119.573		91,71	38,82%	85	30/11/2021	
S31D1		91.124		88,82	39,61%	116	31/12/2021	
S31E2		79.835		85,95	40,58%	147	31/01/2022	
Lepases ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity	
SS301	24	57.382	2,00%	116,41	2,54%	0,07	30/09/2021	
SO291	53	60.336	2,75%	114,45	2,15%	0,15	29/10/2021	TNA
SN301	85	19.905	3,00%	103,83	2,81%	0,23	30/11/2021	
Lecer ARS Inflation Indexed		Amt Out.		Price	YTM	Days	Maturity	37,7%
X13S1		62.288		139,94	1,30%	7	13/09/2021	37,9%
X31D1		35.438		106,45	2,90%	116	31/12/2021	39,2%
X28F2		192.468		121,15	3,61%	175	28/02/2022	
X31M2		107.562		118,74	3,81%	206	31/03/2022	
X18A2		122.293		116,10	3,45%	224	18/04/2022	
X23Y2		163.078		110,88	3,00%	259	23/05/2022	
X30J2		147.202		104,85	3,02%	297	30/06/2022	
X29L2		46.026		99,77	3,92%	326	29/07/2022	







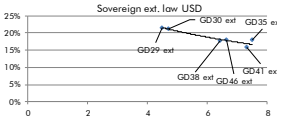




Bonds

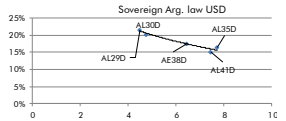
Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. law USD							
Bonos Int.29 NYL	GD29 ext	2.635	1,000%	38,06	21,54%	4,48	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,87	21,29%	4,71	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	17,93%	7,49	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,75	17,79%	6,41	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,95	15,78%	7,30	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	17,85%	6,65	09/07/2046

(1) Clean



Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	38,40	21,43%	4,49	09/07/2029
Bonar 30	AL30D	13.509	0,500%	37,46	20,34%	4,76	09/07/2030
Bonar 35	AL35D	19.070	1,125%	35,80	16,41%	7,71	09/07/2035
Bonar 38	AE38D	7.215	2,000%	39,40	17,65%	6,43	09/01/2038
Bonar 41	AL41D	1.496	2,500%	39,20	15,08%	7,46	09/07/2041

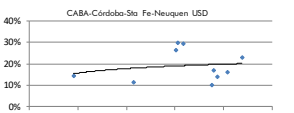
(2) Dirty

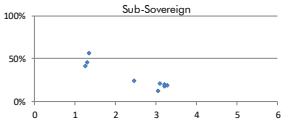


Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	T2V1	1.766	0,100%	9.488,00	14,31%	0,22	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9.830,00	-0,58%	0,64	29/04/2022
Bonte 11-22 - USD Linked	T2V2	374	0,200%	#####	-1,76%	1,24	30/11/2022

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Bs. As. 21 NYL	BP21	500	10,875%	21,32		0,00	04/10/2021
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.	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	64,07	26,35%	2,28	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	32,78	155,12%	0,41	15/02/2023
Córdoba 26	CO26	272	7,125%	61,00	11,14%	2,15	27/10/2026
Jujuy 27 NYL	JUS22	214	5,250%	67,48	24,77%	2,45	22/03/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	97,02	14,11%	0,90	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	53,99	90,37%	0,70	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	71,54	18,84%	3,20	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	62,03	45,63%	1,30	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	66,39	41,48%	1,24	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,83	57,34%	1,33	19/04/2027
Mun. Cord 27 NYL	MUNCOR27	156	2,125%	64,20	20,33%	3,21	29/09/2027
Chubut 30 NYL	PUL26	613	7,240%	77,17	12,95%	3,05	26/07/2030
Entre Ríos 28 NYL	ERF25	518	8,750%	62,89	22,03%	3,09	08/08/2028
Río Negro 28 NYL**	RND25	320	2,750%	65,49	19,68%	3,28	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	67,57	15,94%	4,07	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	69,76	16,68%	3,78	01/06/2027
Bs. As. 27 NYL	PBJ27	500	7,875%	51,25	29,67%	3,05	15/06/2027
CABA. 27 NYL	CABA27	890	7,500%	93,54	10,01%	3,75	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	54,81	29,01%	3,16	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	78,84	13,84%	3,86	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	48,12	22,87%	4,38	01/02/2029
Par Bs.As. NYL	BPLD	456	4,000%	39,66	26,16%	3,00	15/05/2035

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

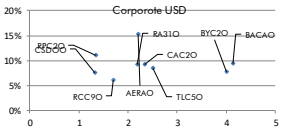


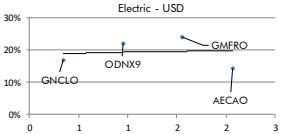


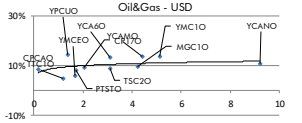
Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Transener 2021**	OTRX9	101	9,750%	S/D	N.A.	N.A.	15/08/2021
CGC 2021**	CPCAO	300	9,500%	100,17	8,51%	0,16	07/11/2021
Genneia 2022**	GNCLO	500	8,750%	97,38	16,83%	0,34	20/01/2022
Edenor 2022**	ODNX9	176	9,750%	89,13	22,08%	0,95	25/10/2022
AYSA 2023**	AYSA23	500	6,625%	55,55	64,40%	1,01	01/02/2023
Clisa 2023**	CLISO	300	9,500%	46,44	70,86%	1,23	20/07/2023
Tecpetrol 2022**	TTC1O	500	4,875%	100,22	4,75%	1,20	12/12/2022
YPF 2024	YPCUO	1.325	8,750%	92,40	14,63%	1,38	04/04/2024
IRSA Prop. 2023**	RPC2O	360	8,750%	97,17	11,10%	1,34	23/03/2023
Cresud 2023	CSDOO	113	6,500%	99,04	7,63%	1,33	16/02/2023
YPF 03-2025	YMCEO	N.A.	8,750%	93,54	13,23%	1,45	23/03/2025
Albanesi 2023**	GMFRO	336	9,625%	80,72	24,03%	1,55	27/07/2023
Pampa 2023**	PTSTO	491	7,375%	99,08	8,08%	1,70	21/07/2023
Arcor 2023**	RCC9O	500	6,000%	100,07	6,05%	1,69	06/07/2023
AA2000 2027**	AERAO	375	6,875%	83,80	15,25%	2,20	01/02/2027
CGC 2025**	CP17O	197	9,500%	101,32	9,09%	2,07	08/09/2025
AES Arg. G. 2024**	AECAO	300	7,750%	87,72	14,39%	2,07	02/02/2024
Raghsa 2024**	RA31O	120	7,250%	95,93	9,29%	2,18	21/03/2024
Capex 2024**	CAC2O	389	6,875%	94,98	9,22%	2,34	15/05/2024
Telecom 2025**	TLC5O	300	8,000%	99,21	8,48%	2,51	06/08/2025
YPF 2025	YCA6O	1.500	8,500%	86,39	13,49%	3,11	28/07/2025
TGS 2025**	TSC2O	500	6,750%	94,39	8,75%	3,10	02/05/2025
Telecom 2026**	TLC1O	400	8,000%	97,06	8,94%	3,90	18/07/2026
Galicia 2026**	BYC2O	250	8,250%	98,13	7,77%	4,00	19/07/2026
Macro 2026**	BACAO	400	6,750%	90,12	9,40%	4,13	04/11/2026
YPF 2027	YCAMO	1.000	6,950%	75,30	13,54%	4,40	21/07/2027
Pampa 2027**	MGC1O	690	7,500%	92,12	9,61%	4,24	24/01/2027
YPF 2029	YMC1O	500	8,500%	77,83	13,54%	5,11	27/06/2029
YPF 2047**	YCANO	750	7,000%	68,96	10,76%	9,20	15/12/2047

** Dirty Price

** Callable Bond - Yield to Maturity







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