

Rates

Instrumento	TNA	
Caución 7d	34,41%	28/06/2021
Caución 30d	34,91%	
BADLAR Priv. (>\$1mm)	34,13%	25/06/2021
TM20 Priv. (>\$20mm)	33,94%	
TPM - Leliq 7D	38,00%	28/06/2021
Pases Pasivos 7D	36,50%	28/06/2021

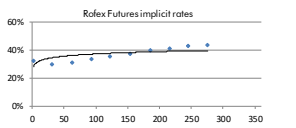
BCRAA3500 USD \$95,683

Days	00%Change	Annualized
10d	0,3%	12%
31d	1,2%	14%
61d	2,4%	15%
94d	4,2%	16%
182d	14,0%	28%
367d	36,3%	36%

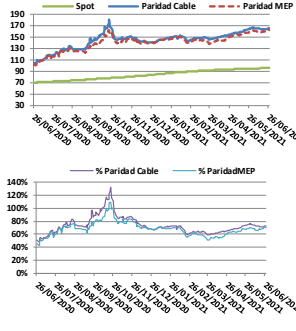
Rofax--ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	28/06/2021	-	95,69				
DLR062021	30/06/2021	2	95,86	32,4%	96,03	-0,18%	757
DLR072021	30/07/2021	32	98,17	29,6%	98,42	-0,25%	563
DLR082021	31/08/2021	64	100,95	31,3%	101,20	-0,25%	292
DLR092021	30/09/2021	94	104,00	33,7%	104,10	-0,10%	246
DLR102021	29/10/2021	123	107,10	35,4%	107,15	-0,05%	200
DLR112021	30/11/2021	155	110,91	37,5%	110,90	0,01%	314
DLR122021	31/12/2021	186	115,05	39,7%	114,75	0,26%	133
DLR12022	31/01/2022	217	119,00	41,0%	119,10	-0,08%	39
DLR2022	28/02/2022	245	123,30	43,0%	123,45	-0,12%	19
DLR3022	31/03/2022	276	127,35	43,8%	127,50	-0,12%	0

2.563



ARS-USD



	\$	%
Spot	95,6833	
Paridad Cable	164,865	72,30%
Paridad MEP	162,783	70,13%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed

Boncar 07-21	TC21	57.390	2,50%	520,60	0,29%	0,06	22/07/2021
Boncar 08-21	TX21	221.424	1,00%	165,25	0,12%	0,10	05/08/2021
Bocan 24	PR13	762	2,00%	734,00	1,95%	1,37	15/03/2024
Boncar 03-22	TX22	262.932	1,20%	156,00	3,20%	0,70	18/03/2022
Boncar 09-22	TX22	209.189	1,30%	147,90	2,67%	1,20	20/09/2022
Boncar 23	TC23	28.300	4,00%	370,00	3,52%	1,60	06/03/2023
Boncar 03-23	TX23	218.924	1,40%	150,80	4,04%	1,68	25/03/2023
Boncar 08-23	TX23	38.369	1,45%	136,35	3,89%	2,05	13/08/2023
Boncar 04-24	TX24	145.016	1,40%	142,10	5,39%	2,61	25/03/2024
Boncar 25	TC25P	29.908	4,00%	335,00	5,46%	3,46	27/04/2025
Boncar 11-26	TX26	645.086	2,00%	115,30	7,01%	4,00	09/11/2026
Boncar 11-28	TX28	9.243	2,25%	107,95	8,15%	4,49	09/11/2028
Disc. ARL 05	DICP	10.563	5,83%	2.350,0	8,77%	5,67	31/12/2033
Par. ARL 05	PASP	2.861	1,77%	886,20	11,00%	9,44	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.325,00	10,10%	10,80	31/12/2045

Sovereign ARS Floating Badlar

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Boncar Ago 21	TB21	56.149	1,00%	104,80	46,89%	0,09	05/08/2021
Bocan 22	PR15	2.725	0,00%	87,90	47,12%	0,52	04/10/2022
Boncar Abr 22	AA22	53.625	2,00%	106,00	46,49%	0,58	04/04/2022
Boncar Abr 22	TB23P	31.321	5,25%	106,00	46,78%	1,07	06/02/2023
Sub-Sovereign ARS Floating Badlar	BP +						
CABA TD C20	BDC22	3.708	5,00%	106,80	46,23%	0,45	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	89,08	52,50%	1,57	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	90,08	52,33%	2,03	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	98,80	51,48%	0,70	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	93,85	54,50%	1,63	14/04/2025

Salto 2021

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Boncar 5 Oct 21	TO21	62.500	18,20%	99,11	44,07%	0,22	04/10/2021
Boncar 5 May 22	TY22P	249.021	22,00%	102,12	23,30%	0,76	23/05/2022
Boncar 5 Oct 23	TO23	64.150	16,00%	65,29	48,35%	1,48	17/10/2023
Boncar 5 Oct 26	TO26	96.570	15,50%	44,20	50,99%	2,17	19/10/2026

Ledes ARS

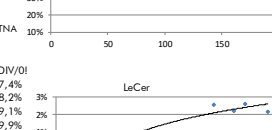
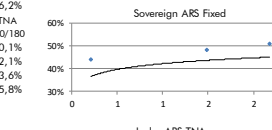
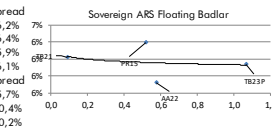
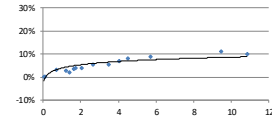
Ledes ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
S30L1		52.377		97,13	35,89%	30	30/07/2021
S31G1		30.744		94,08	37,07%	42	31/08/2021
S30S1		8.651		91,31	37,77%	92	30/09/2021
S29O1		50.643		88,52	39,12%	121	29/10/2021
S30N1		11.614		85,65	39,97%	153	30/11/2021

Lepases ARS

Lepases ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
SJ301		0	99,975	2,25%	0,00	#INUMI	0,00
SL301		30	81.826	2,25%	112,88	2,05%	30/07/2021
SG311		62	28.109	1,75%	109,55	2,27%	0,17
SS301		92	36.826	2,00%	108,61	2,52%	0,25
SO291		121	31.910	2,75%	106,66	2,73%	0,33

Lecer ARS Inflation Indexed

XI 351	Amt Out.	Price	YTM	Days	Maturity
282.888	130,33	-0,10%	75	13/09/2021	
112.615	112,79	2,58%	243	28/02/2022	
9.240	111,08	2,19%	274	31/03/2022	
22.256	108,11	2,60%	292	18/04/2022	
63.650	103,43	2,14%	327	23/05/2022	



Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
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Sovereign ext. law USD							
Bonos Int.29 NYL	GD29 ext	2.635	1,000%	38,03	20,82%	4,58	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	35,90	20,52%	4,90	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	31,73	17,49%	7,67	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	37,64	17,90%	6,54	09/07/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	35,73	16,03%	7,40	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	32,02	17,81%	6,80	09/07/2046

Sovereign Arg. law USD

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
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Bonar 1% 29	AL29D	2.194	1,000%	37,24	21,84%	4,53	09/07/2029
Bonar 30	AL30D	13.509	0,125%	34,85	21,25%	4,87	09/07/2030
Bonar 35	AL35D	19.070	0,125%	32,00	17,62%	7,68	09/07/2035
Bonar 38	AE38D	7.215	0,125%	36,00	18,69%	6,43	09/07/2038
Bonar 41	AL41D	1.496	0,125%	34,50	16,58%	7,29	09/07/2041

Sovereign Arg. law USD Linked

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Bonte 11-21 - USD Linked	TZV1	1.766	0,100%	9,210,00	9,68%	0,41	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9,275,00	3,96%	0,82	29/04/2022
Bonte 11-22 - USD Linked	TZV2	374	0,200%	9,125,00	3,63%	1,40	30/11/2022

Sub-Sovereign USD (3)

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Bs. As. 21 NYL	BP21	500	10,875%	19,39	0,00	29/07/2021	
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.	05/08/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	76,83	16,61%	2,63	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	30,49	14,04%	0,50	15/02/2023
Córdoba 26	CO26	272	7,125%	64,50	10,86%	2,18	27/10/2026
Jujuy 27 NYL**	JUZ27	214	5,250%	64,08	25,21%	2,61	22/03/2027
Sta Fe 23 NYL**	SF23D	550	7,000%	94,64	14,14%	1,08	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	9,125%	46,83	93,98%	0,81	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	68,02	19,43%	3,35	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	61,61	46,60%	1,35	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	64,84	44,26%	1,27	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	59,74	22,22%	2,09	19/04/2027

Mun. Cord 27 NYL

Mun. Cord 27 NYL	WUNCOR27	156	2,125%	61,60	20,55%	3,38	29/09/2027
Chubut 30 NYL	PUL26	616	7,240%	76,59	13,55%	3,12	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	70,75	18,12%	3,29	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	61,21	20,77%	3,41	10/03/2028
Neuquen 30 NYL	NQUEUN30	377	1,250%	64,43	16,45%	4,22	09/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	67,93	16,63%	3,96	21/06/2027
PRJ27	PRJ27	500	8,875%	44,55	32,97%	3,11	15/03/2027
CABA, 27 NYL	CABA27	890	7,500%	87,44	11,34%	3,87	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	49,04	31,22%	3,22	18/04/2028
Sta Fe							