

Rates

Instrumento	TNA	
Caución 7d	34,56%	
Caución 30d	34,86%	29/06/2021
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	33,94%	28/06/2021
TPM - Leliq 7D	38,00%	29/06/2021
Pases Pasivos 7D	36,50%	29/06/2021

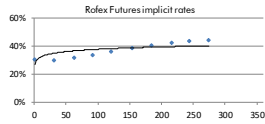
BCRAA3500 USD \$95,705

7d	0,2%	11%
32d	1,2%	14%
61d	2,4%	14%
92d	4,1%	16%
182d	13,9%	28%
365d	36,0%	36%

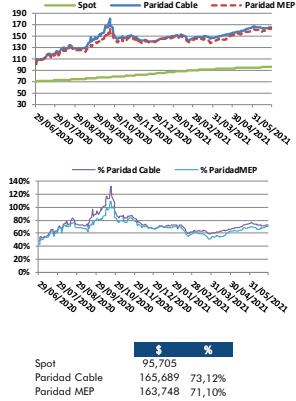
Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	29/06/2021	-	95,71				
DLR062021	30/06/2021	1	95,79	30,5%	95,86	-0,07%	712
DLR072021	30/07/2021	31	98,14	29,9%	98,17	-0,03%	651
DLR082021	31/08/2021	63	100,90	31,4%	100,95	-0,05%	298
DLR092021	30/09/2021	93	103,93	33,7%	104,00	-0,07%	248
DLR102021	29/10/2021	122	107,20	35,9%	107,10	0,09%	217
DLR112021	30/11/2021	154	111,15	38,2%	110,91	0,22%	318
DLR122021	31/12/2021	185	115,20	40,2%	115,05	0,13%	133
DLR012022	31/01/2022	214	119,60	42,6%	119,00	0,50%	39
DLR022022	28/02/2022	244	123,40	44,3%	123,30	0,24%	19
DLR032022	31/03/2022	275	127,65	44,3%	127,35	0,24%	0

2.635



ARS - USD

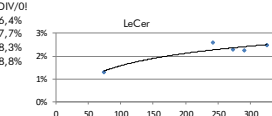
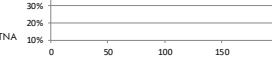
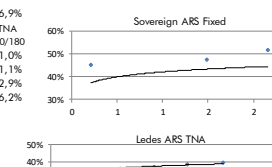
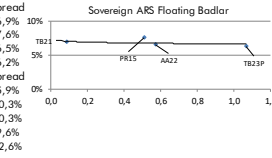
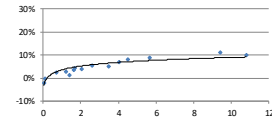


	\$	%
Spot	95,705	
Paridad Cable	165,689	73,12%
Paridad MEP	163,748	71,10%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
------	------	----------	--------	-------	-----	----	----------

Sovereign Bond Inflation Indexed							
Bonar 07-21	TC21	57.390	2,50%	521,90	-2,12%	0,06	22/07/2021
Bonar 08-21	TC21	221.424	1,00%	165,45	0,00%	0,10	05/08/2021
Bocan 24	PR13	762	2,00%	740,00	1,43%	1,37	15/03/2024
Bonar 03-22	TX22	262.932	1,20%	157,05	0,40%	0,70	18/03/2022
Bonar 09-22	TX22	209.189	1,30%	148,00	2,71%	1,20	20/09/2022
Bonar 23	TC23	28.300	4,00%	370,00	3,59%	1,59	06/03/2023
Bonar 03-23	TX23	218.924	1,40%	150,45	4,25%	1,68	25/03/2023
Bonar 08-23	TX23	38.369	1,45%	135,92	4,10%	2,04	13/08/2023
Bonar 04-24	TX24	145.016	1,40%	142,10	5,44%	2,61	25/03/2024
Bonar 25	TC25P	29.908	4,00%	339,50	5,10%	3,47	27/04/2025
Bonar 11-26	TX26	645.086	2,00%	115,50	7,00%	4,00	09/11/2026
Bonar 11-28	TX28	9.243	2,25%	108,00	8,16%	4,49	09/11/2028
Disc. ARL 05	DICP	10.563	5,83%	2.925,0	8,99%	5,65	31/12/2033
Par. ARL 05	PAPB	2.861	1,77%	875,00	11,16%	9,40	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.326,00	10,10%	10,79	31/12/2045



Sovereign ARS Floating Badlar							
Bonar Ago 21	TR21	56.149	1,00%	104,85	47,80%	0,09	05/08/2021
Bocan 22	PR15	2.725	0,00%	87,45	48,75%	0,51	04/10/2022
Bonar Abr 22	AA22	53.625	2,00%	105,75	47,31%	0,57	04/04/2022
Bonar Abr 22	TR23P	31.321	5,25%	105,75	46,95%	1,07	06/02/2023

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	106,81	46,54%	0,45	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	89,32	52,40%	1,56	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	90,11	52,42%	2,03	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	98,95	51,43%	0,70	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	92,80	55,59%	1,62	14/04/2025

Salto 2021							
Sovereign ARS Fixed	SA21	400	5,00%	96,14	61,66%	0,39	22/12/2021

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
------	------	----------	--------	-------	-----	----	----------

Bonte \$ Oct 21	TO21	62.500	18,20%	99,00	45,24%	0,21	04/10/2021
Bonte \$ May 22	TY22P	249.021	22,00%	102,26	22,19%	0,76	23/05/2022
Bonte \$ Oct 23	TO23	64.150	16,00%	66,03	47,54%	1,49	19/10/2023
Bonte \$ Oct 26	TO26	96.570	15,50%	43,80	51,56%	2,16	19/10/2026

Ledes ARS	Days	Amt Out.	BP +	Price	Spread	MD	Maturity
-----------	------	----------	------	-------	--------	----	----------

S30L1	52.377	97,31	34,82%	29	30/07/2021
S31G1	30.744	94,37	35,71%	61	31/08/2021
S30S1	8.651	91,55	37,03%	91	30/09/2021
S29O1	50.643	88,86	38,14%	120	29/10/2021
S30N1	11.614	85,98	39,15%	152	30/11/2021

Lacer ARS Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
-----------------------------	----------	-------	-----	------	----------

X1351	62.288	130,10	1,30%	74	13/09/2021
X20E2	117.615	112,91	2,59%	242	28/02/2022
X21A2	9.240	111,13	2,28%	273	31/03/2022
X18A2	22.256	108,52	2,26%	291	18/04/2022
X23Y2	63.650	103,24	2,47%	326	23/05/2022

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%	37,78	20,98%	4,57	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,125%	35,72	20,64%	4,89	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	0,125%	31,50	17,80%	7,65	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	0,125%	37,56	17,94%	6,53	09/07/2038
Bonos Int. 41 NYL	GD41 ext	10.482	0,125%	35,50	16,12%	7,38	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	0,125%	31,79	17,94%	6,78	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%	36,72	22,19%	4,51	09/07/2029
Bonar 30	AL30D	13.509	0,125%	34,15	21,72%	4,84	09/07/2030
Bonar 35	AL35D	19.070	0,125%	31,40	17,89%	7,64	09/07/2035
Bonar 38	AE38D	7.215	0,125%	35,35	19,01%	6,38	09/01/2038
Bonar 41	AL41D	1.496	0,125%	34,10	16,76%	7,25	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
------	------	----------	--------	-------	-----	----	----------

Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV21	1.766	0,100%	9.180,00	10,67%	0,41	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9.275,00	4,00%	0,82	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9.133,27	3,59%	1,40	30/11/2022

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
-----------------------	------	----------	--------	-------	-----	----	----------

Bs. As. 21 NYL	BP21	500	10,875%	19,39	0,00	30/07/2021	
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	09/02/2021	
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	0,00	N.A.	19/04/2021	
Córdoba 21 NYL**	CO21D	725	7,125%	76,92	16,58%	2,63	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	30,45	146,06%	0,50	15/02/2023
Córdoba 26	CO26	272	7,125%	64,70	10,72%	2,18	27/10/2026
Jujuy 27 NYL	JU27	214	5,250%	64,26	25,12%	2,61	22/03/2027
Sta Fe 23 NYL**	SF23D	550	7,000%	95,20	13,59%	1,08	23/03/2023
PBA24	PBA24	1.250	9,125%	46,87	94,11%	0,81	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	68,29	19,32%	3,35	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	61,69	46,57%	1,35	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	65,00	44,13%	1,27	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	60,16	21,88%	2,09	19/04/2027

Mun. Cord 27 NYL	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
------------------	------	----------	--------	-------	-----	----	----------

WUNCOR27	156	2,125%	61,66	20,54%	3,37	29/09/2027	
PUL26	616	7,240%	76,54	13,58%	3,11	26/07/2030	
Entre Rios 28 NYL	ERF25	518	8,750%	70,76	18,13%	3,29	08/08/2028
Rio Negro 28 NYL**	RNR25	320	2,750%	60,25	20,76%	3,41	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	64,34	16,50%	4,21	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,125%	67,97	16,62%	3,95	01/06/2027
PRJ27	550	9,875%	44,63	23,93%	3,11	15/03/2027	
CABA, 27 NYL	CABA27	890	7,500%	87,30	11,40%	3,87	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	48,87	31,36%	3,21	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	73,37	15,12%	3,98	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	64,26	15,92%	4,83	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	35,40	28,76%	2,97	15/05/2035

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

