

### Rates

Instrumento	TNA	
Caución 7d	33,00%	16/07/2021
Caución 30d	35,50%	
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	33,88%	19/07/2021
TPM - Leliq 7D	38,00%	20/07/2021
Pases Pasivos 7D	36,50%	20/07/2021

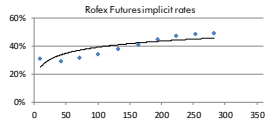
### BCRAA3500 USD \$96,335

Days	%Change	Annualized
7d	0,2%	11%
32d	1,0%	11%
61d	2,2%	13%
91d	3,6%	14%
181d	11,6%	23%
365d	34,4%	34%

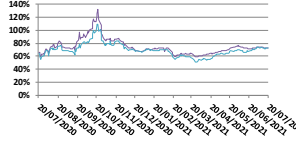
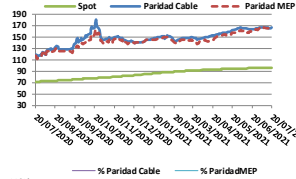
### Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	20/07/2021	-	96,34				
DLR072021	30/07/2021	10	97,15	30,9%	97,17	-0,02%	899
DLR082021	31/08/2021	42	99,60	29,5%	99,42	0,18%	371
DLR092021	30/09/2021	72	102,40	31,9%	101,95	0,44%	278
DLR102021	29/10/2021	101	105,40	34,0%	104,90	0,48%	323
DLR112021	30/11/2021	132	109,55	37,6%	108,80	0,69%	367
DLR122021	31/12/2021	164	114,20	41,3%	113,10	0,97%	189
DLR012022	31/01/2022	195	119,26	44,5%	118,00	1,07%	50
DLR022022	28/02/2022	223	124,11	47,2%	122,30	1,48%	34
DLR032022	31/03/2022	254	129,40	48,7%	126,80	1,74%	7
DLR042022	29/04/2022	283	133,10	49,2%	130,90	1,68%	6

2.523



### ARS - USD



	\$	%
Spot	96,335	
Paridad Cable	166,482	72,82%
Paridad MEP	166,068	72,39%

### 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%	169,24	0,26%	0,04	05/08/2021
Bocan 24	PR13	762	2,00%	722,82	2,58%	1,35	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	161,16	2,12%	0,65	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	152,36	2,28%	1,14	20/09/2022
Boncor 23	TC23	28.300	4,00%	381,97	3,12%	1,54	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	155,97	3,57%	1,63	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	137,52	4,79%	1,98	13/08/2023
Boncor 03-24	TX24	145.016	1,40%	148,32	4,76%	2,56	25/03/2024
Boncor 04-25	TC25P	29.908	4,00%	334,16	6,35%	3,38	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	120,50	6,59%	3,95	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	114,70	7,40%	4,47	09/11/2028
Disc. ARL 05	DICP	10.563	5,83%	2.474,9	8,35%	5,67	31/12/2033
Par. ARL 05	PASP	2.861	1,77%	1.021,9	9,76%	9,65	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.382,74	9,97%	10,81	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TR21	56.149	1,00%	107,30	45,36%	0,03	05/08/2021
Bocan 22	PR15	2.328	0,00%	70,75	45,36%	0,61	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	100,10	44,63%	0,58	04/04/2022
Boncor Abr 22	TR23P	31.321	5,25%	100,10	46,74%	1,02	06/02/2023

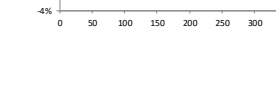
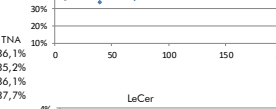
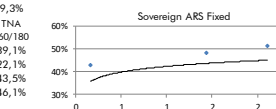
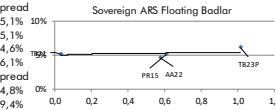
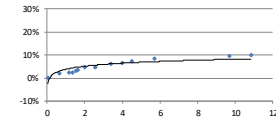
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	109,67	45,00%	0,40	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	92,74	51,13%	1,52	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	92,90	51,90%	1,99	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	102,78	48,46%	0,65	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	87,95	53,42%	1,77	14/04/2025

Sovereign ARS Fixed							
Boncor Oct 21	TO21	62.500	18,20%	101,48	42,90%	0,17	04/10/2021
Boncor May 22	TY22P	249.021	22,00%	103,40	23,34%	0,70	23/05/2022
Boncor Oct 23	TO23	64.150	16,00%	67,00	48,17%	1,44	17/10/2023
Boncor Oct 26	TO26	96.570	15,50%	45,00	51,38%	2,11	19/10/2026

Ledes ARS TNA							
S30L1		52.377	99,20	37,02%	8	30/07/2021	
S31G1		30.744	96,43	33,76%	40	31/08/2021	
S30S1		8.651	93,61	35,61%	70	30/09/2021	
S29O1		50.643	90,48	38,78%	99	29/10/2021	
S30N1		11.614	87,67	39,20%	131	30/11/2021	
S31D1		11.614	85,12	39,38%	162	31/12/2021	

Lepases ARS								
S30L1		8	81,826	2,25%	115,44	1,06%	0,02	30/07/2021
S6311		40	28.109	1,75%	112,33	-0,48%	0,11	31/08/2021
S6301		70	36.826	2,00%	111,58	-0,07%	0,19	30/09/2021
S20Y1		99	31.910	2,75%	109,57	0,98%	0,27	29/10/2021

Lecer ARS Inflation Indexed							
X13S1		62.288		133,85	-2,09%	53	13/09/2021
X31D1		63.650		101,65	1,69%	31	31/12/2021
X28F2		117.615		115,69	2,57%	221	28/02/2022
X31M2		9.240		113,81	2,31%	252	31/03/2022
X18A2		22.254		111,06	2,39%	270	18/04/2022
X23Y2		63.650		106,94	1,13%	305	23/05/2022
X30J2		63.650		100,10	2,46%	343	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	21,03%	4,62	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,50%	35,87	20,78%	4,85	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	17,70%	7,64	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,00%	38,75	17,55%	6,56	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,50%	36,95	15,63%	7,45	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	17,59%	6,82	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%	37,00	21,73%	4,59	09/07/2029
Bonar 30	AL30D	13.509	0,50%	36,19	20,59%	4,86	09/07/2030
Bonar 35	AL35D	19.070	1,125%	33,12	17,22%	7,71	09/07/2035
Bonar 38	AE38D	7.215	2,00%	38,20	17,82%	6,52	09/01/2038
Bonar 41	AL41D	1.496	2,50%	37,60	15,42%	7,50	09/07/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TV11	1.766	0,100%	9.350,00	8,83%	0,35	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9.655,00	-0,16%	0,77	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9.663,51	0,00%	1,36	30/11/2022

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	19,63	0,00	20/08/2021	
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%	63,46	25,43%	2,41	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	32,08	146,00%	0,47	15/02/2023
Córdoba 26	CO26	272	7,125%	66,50	9,67%	2,16	27/10/2026
Jujuy 27 NYL	JUS22	214	5,250%	66,28	24,33%	2,58	22/03/2027
Sta Fe 23 NYL**	SF23	250	7,000%	95,51	14,02%	1,02	23/03/2023
Bs. As. 24 NYL	PBM24	1.350	9,125%	48,54	94,67%	0,77	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	62,88	22,45%	3,19	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	58,85	53,11%	1,24	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	70,07	39,09%	1,29	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,01	54,55%	1,48	19/10/2027

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 27 NYL							
Chubut 30 NYL	PUL26	616	7,240%	67,79	18,28%	3,81	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	64,78	21,50%	3,10	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	65,16	19,12%	3,42	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	64,38	16,71%	4,15	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,67	16,58%	3,90	01/06/2027
PRJ27	PRJ27	500	9,875%	46,45	32,06%	3,09	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	88,91	11,06%	3,83	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	50,03	31,09%	3,17	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	74,56	14,90%	3,94	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	50,60	21,76%	4,42	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	35,73	28,95%	2,91	15/05/2035