

Rates

Instrumento	TNA	
Caución 7d	33,98%	
Caución 30d	35,50%	16/07/2021
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,06%	20/07/2021
TPM - Leliq 7D	38,00%	21/07/2021
Pases Pasivos 7D	36,50%	21/07/2021

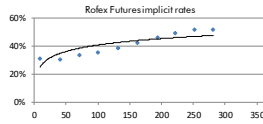
BCRAA3500 USD \$96,360

Days	%Change	Annualized
7d	0,2%	11%
33d	1,0%	11%
61d	2,2%	13%
91d	3,6%	14%
181d	11,5%	23%
365d	34,4%	34%

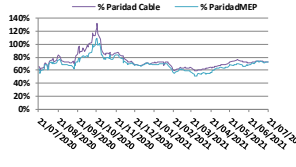
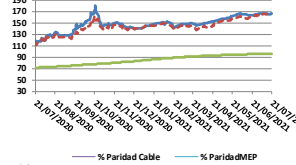
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	21/07/2021	-	96,36				
DLR072021	30/07/2021	9	97,10	31,1%	97,15	-0,05%	883
DLR082021	31/08/2021	41	99,67	30,6%	99,60	0,07%	376
DLR092021	30/09/2021	71	102,60	33,3%	102,40	0,20%	279
DLR102021	29/10/2021	100	105,77	35,6%	105,40	0,35%	324
DLR112021	30/11/2021	132	109,80	38,6%	109,55	0,23%	374
DLR122021	31/12/2021	163	114,50	42,2%	114,20	0,26%	189
DLR102022	31/01/2022	194	119,95	46,1%	119,26	0,58%	50
DLR022022	28/02/2022	222	125,00	48,9%	124,11	0,72%	34
DLR032022	31/03/2022	253	130,75	51,5%	129,00	1,36%	7
DLR042022	29/04/2022	282	134,85	51,7%	133,10	1,31%	6

2.523



ARS - USD



	Spot	%
Spot	\$96,36	
Paridad Cable	166,713	73,01%
Paridad MEP	166,3	72,58%

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%	169,47	-0,62%	0,04	05/08/2021
Bocan 24	PR13	762	2,00%	723,75	2,57%	1,35	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	161,15	2,31%	0,64	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	152,41	2,36%	1,14	20/09/2022
Boncor 23	TC23	28.300	4,00%	383,44	2,95%	1,54	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	156,12	3,58%	1,63	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	137,90	4,71%	1,98	13/08/2023
Boncor 03-24	TX24	145.016	1,40%	148,81	4,67%	2,56	25/03/2024
Boncor 04-25	TC25P	29.908	4,00%	336,60	6,17%	3,39	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	120,47	6,63%	3,95	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	115,07	7,35%	4,47	09/11/2028
Disc. ARL 05	DICP	10.563	5,83%	2.483,7	8,31%	5,67	31/12/2033
Par. ARL 05	PASP	2.861	1,77%	1.014,3	9,85%	9,63	31/12/2038
C-Par. ARL 05	CUAP	23.668	3,31%	1.366,38	10,10%	10,74	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TB21	56.149	1,00%	107,47	43,10%	0,03	05/08/2021
Bocan 21	PR15	2.328	0,00%	70,75	45,58%	0,61	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	100,39	44,21%	0,57	04/04/2022
Boncor Abr 22	TB23P	31.321	5,25%	100,39	45,95%	1,02	06/02/2023

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	100,00	45,10%	0,44	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	92,73	51,24%	1,52	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	92,32	52,41%	1,97	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	101,56	51,13%	0,65	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	87,52	53,89%	1,76	14/04/2025

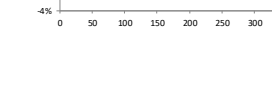
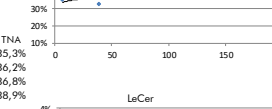
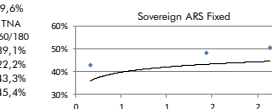
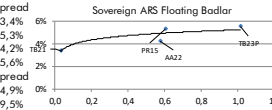
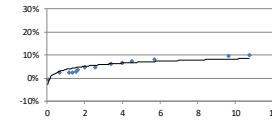
Salto 2021							
ARS	SA21	400	5,00%	101,51	51,45%	0,35	22/12/2021

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62.500	18,20%	101,58	42,95%	0,16	04/10/2021
Boncor 5 May 22	TY22P	249.021	22,00%	103,37	23,47%	0,70	23/05/2022
Boncor 5 Oct 23	TO23	64.150	16,00%	67,22	48,00%	1,44	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	45,74	50,52%	2,14	19/10/2026

Ledes ARS TNA							
S30L1		52.377		99,32	35,49%	7	30/07/2021
S31G1		30.744		96,61	32,86%	39	31/08/2021
S30S1		8.651		93,56	36,42%	69	30/09/2021
S29O1		50.643		90,51	39,04%	98	29/10/2021
S30N1		11.614		87,72	39,29%	130	30/11/2021
S31D1		11.614		85,17	39,48%	161	31/12/2021

Ledes ARS							
SL301		7	81,82%	2,25%	115,57	0,26%	0,02
SG311		39	28,10%	1,75%	112,32	0,59%	0,11
SS301		69	36,82%	2,00%	111,54	0,70%	0,19
SO291		98	31,91%	2,75%	109,32	2,29%	0,27

Lacer ARS Inflation Indexed							
X13S1		62.288		133,99	-2,06%	52	13/09/2021
X31D1		63.650		101,71	1,82%	161	31/12/2021
X28F2		117.615		115,94	2,40%	220	28/02/2022
X31M2		9.240		113,98	2,38%	251	31/03/2022
X18A2		22.254		111,42	2,09%	269	18/04/2022
X23Y2		63.650		106,03	2,31%	304	23/05/2022
X30J2		63.650		99,30	3,46%	342	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	21,05%	4,61	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,50%	35,87	20,79%	4,85	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	17,70%	7,63	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,00%	38,75	17,56%	6,55	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,50%	36,95	15,64%	7,45	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	17,59%	6,81	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%	37,20	21,61%	4,59	09/07/2029
Bonar 30	AL30D	13.509	0,50%	36,32	20,52%	4,86	09/07/2030
Bonar 35	AL35D	19.070	1,125%	33,26	17,17%	7,71	09/07/2035
Bonar 38	AE38D	7.215	2,00%	38,15	17,85%	6,51	09/01/2038
Bonar 41	AL41D	1.496	2,50%	37,85	15,33%	7,52	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%	9.985,00	7,84%	0,35	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9.680,00	-0,46%	0,77	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9.690,00	-0,19%	1,36	30/11/2022
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	20,65*	0,00	0,00	23/08/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	N.A.	19/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	0,00	N.A.	N.A.	09/06/2021
Córdoba 21 NYL**	CO21D	725	7,125%	63,48	25,44%	2,40	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	1,90	####	0,00	15/02/2023
Córdoba 26	CO26	272	7,125%	66,50	9,68%	2,16	27/10/2026
Jujuy 27 NYL	COJ27	214	5,250%	67,19	23,78%	2,59	23/02/2027
Sta Fe 23 NYL**	SF23	250	7,000%	96,23	13,27%	1,02	23/03/2023
Bs. As. 24 NYL	PBM24	1.250	6,125%	52,60	81,77%	0,83	16/03/2024
Salta 27 NYL	SA24D	357	5,000%	62,89	22,46%	3,19	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	60,72	50,21%	1,26	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	70,10	39,14%	1,28	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	34,03	54,60%	1,47	19/04/2027

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Mun. Cord 27 NYL							
Chubut 30 NYL	PUL26	616	7,240%	67,81	18,29%	2,84	26/07/2030
Entre Rios 28 NYL	ERF25	518	8,750%	64,79	21,51%	3,10	08/08/2028
Rio Negro 28 NYL**	RNF25	320	2,750%	65,16	19,13%	3,41	10/03/2028
Neuquen 30 NYL	NQUEN30	377	1,250%	64,38	16,72%	4,14	29/04/2030
Córdoba 24 NYL**	CO24D	725	7,450%	68,68	16,59%	3,90	01/06/2027
Paraná 27 NYL**	PR27	500	8,875%	50,42	29,12%	3,18	15/06/2027
CABA, 27 NYL	CABA27	890	7,500%	90,10	10,70%	3,84	01/06/2027
Bs. As. 28 NYL	BP28	400	9,625%	51,18	30,03%	3,22	18/04/2028
Sta Fe 27 NYL**	SF27D	250	6,900%	75,63	14,53%	3,95	01/11/2027
Córdoba 27 NYL**	CO27D	725	7,125%	50,61	21,77%	4,21	01/02/2029
Par Bs. As. NYL	BLPD	456	4,000%	37,20	27,45%	3,01	15/05/2035