

Rates

Instrumento	TNA	
Caución 7d	33,74%	
Caución 30d	34,86%	16/07/2021
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	34,00%	23/07/2021
TPM - Leliq 7D	38,00%	26/07/2021
Pases Pasivos 7D	36,50%	26/07/2021

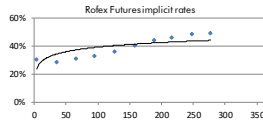
BCRAA3500 USD \$96,527

Days	0,00%Change	Annualized
7d	0,2%	12%
31d	1,0%	12%
61d	2,2%	13%
91d	3,5%	14%
181d	10,9%	22%
367d	34,3%	34%

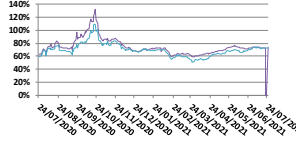
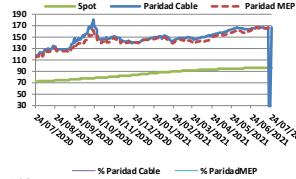
Rofax - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	26/07/2021		96,53				
DLR072021	30/07/2021	4	96,85	30,6%	96,91	-0,06%	839
DLR082021	31/08/2021	36	99,23	28,4%	99,43	-0,20%	449
DLR092021	30/09/2021	66	101,93	31,0%	102,33	-0,39%	302
DLR102021	29/10/2021	95	104,79	32,9%	105,30	-0,48%	349
DLR112021	30/11/2021	127	108,72	36,3%	109,35	-0,58%	382
DLR122021	31/12/2021	158	113,40	40,4%	114,20	-0,70%	189
DLR102022	31/01/2022	189	118,60	44,2%	119,08	-0,46%	53
DLR022022	28/02/2022	217	123,00	46,1%	123,75	-0,61%	42
DLR032022	31/03/2022	248	128,50	48,8%	130,00	-1,15%	8
DLR042022	29/04/2022	277	132,50	49,1%	134,00	-1,12%	6

2.619



ARS - USD



	\$	%
Spot	96,5267	
Paridad Cable	167,508	73,54%
Paridad MEP	166,814	72,82%

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%	170,27	7,46%	0,02	05/08/2021
Bocan 24	PR13	762	2,00%	723,88	3,08%	1,33	15/03/2024
Boncor 03-22	TX22	262.932	1,20%	162,25	2,31%	0,63	18/03/2022
Boncor 09-22	TX22	209.189	1,30%	152,77	2,76%	1,12	20/09/2022
Boncor 23	TC23	28.300	4,00%	383,29	3,43%	1,52	06/03/2023
Boncor 03-23	TX23	218.924	1,40%	157,68	3,40%	1,61	25/03/2023
Boncor 08-23	TX23	38.369	1,45%	140,04	4,28%	1,97	13/08/2023
Boncor 03-24	TX24	145.016	1,40%	150,73	4,45%	2,55	25/03/2024
Boncor 04-25	TC25P	29.908	4,00%	340,06	6,08%	3,37	27/04/2025
Boncor 11-26	TX26	645.086	2,00%	122,71	6,34%	3,95	09/11/2026
Boncor 11-28	TX28	9.243	2,25%	116,21	7,30%	4,46	09/11/2028
Disc-ARL 05	DICP	10.563	5,83%	2.498,3	8,34%	5,65	31/12/2033
Par-ARL 05	PASP	2.861	1,77%	1.022,0	9,86%	9,61	31/12/2038
C-Par-ARL 05	CUAP	23.668	3,31%	1.417,42	9,82%	10,87	31/12/2045

Sovereign ARS Floating Badlar							
Boncor Ago 21	TR21	56.149	1,00%	108,00	43,01%	0,02	05/08/2021
Bocan 22	PR15	2.328	0,00%	70,86	46,42%	0,59	04/10/2022
Boncor Abr 22	AA22	53.625	2,00%	100,52	45,14%	0,56	04/04/2022
Boncor Abr 22	TR23P	31.321	5,25%	100,52	46,04%	1,00	06/02/2023

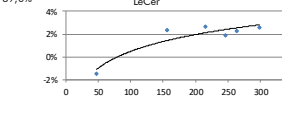
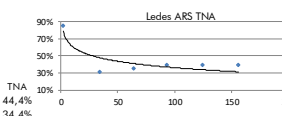
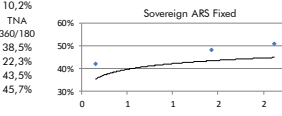
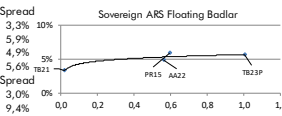
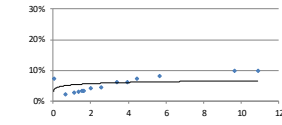
Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3.708	5,00%	101,35	42,62%	0,43	24/01/2022
CABA TD C24	BDC24	22.614	3,25%	93,31	51,26%	1,51	29/03/2024
CABA TD C23	BDC28	13.262	3,75%	92,91	52,44%	1,96	22/02/2028
PBA TD 2022	PBY22	15.182	3,83%	102,75	49,95%	0,64	31/05/2022
PBA TD 2025	PBA25	30.000	3,75%	87,12	54,78%	1,74	14/04/2025

Salto 2021							
ARS	SA21	400	5,00%	101,91	52,24%	0,34	22/12/2021

Sovereign ARS Fixed							
Boncor 5 Oct 21	TO21	62.500	18,20%	102,17	42,23%	0,15	04/10/2021
Boncor 5 May 22	TY22P	249.021	22,00%	103,60	23,58%	0,69	23/05/2022
Boncor 5 Oct 23	TO23	64.150	16,00%	67,42	48,20%	1,42	17/10/2023
Boncor 5 Oct 26	TO26	96.570	15,50%	45,69	50,91%	2,11	19/10/2026

Ledes ARS							
S30L1		52.377		99,54	84,89%	2	30/07/2021
S31G1		30.744		97,23	30,57%	34	31/08/2021
S30S1		8.651		94,14	35,49%	44	30/09/2021
S29O1		50.643		90,91	39,25%	93	29/10/2021
S30N1		11.614		88,11	39,39%	125	30/11/2021
S31D1		11.614		85,62	39,31%	156	31/12/2021

Lecar ARS Inflation Indexed							
X13S1		62.288		134,72	-1,47%	47	13/09/2021
X31D1		63.650		102,16	2,37%	35	31/12/2021
X28F2		117.615		116,59	2,62%	215	28/02/2022
X11M2		9.240		115,04	1,88%	246	30/09/2022
X18A2		22.254		112,04	2,26%	264	18/04/2022
X23Y2		63.650		106,55	2,55%	299	23/05/2022
X30J2		63.650		100,91	2,45%	337	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	1,000%	38,06	21,10%	4,60	09/07/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,87	20,84%	4,83	09/07/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	17,73%	7,62	09/07/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,75	17,58%	6,54	09/01/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,95	15,65%	7,43	09/07/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	17,62%	6,79	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%	37,06	21,77%	4,57	09/07/2029
Bonar 30	AL30D	13.509	0,500%	36,22	20,64%	4,84	09/07/2030
Bonar 35	AL35D	19.070	1,125%	33,50	17,10%	7,71	09/07/2035
Bonar 38	AE38D	7.215	2,000%	38,45	17,76%	6,51	09/01/2038
Bonar 41	AL41D	1.496	2,500%	38,30	15,19%	7,53	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%	9.985,00	8,72%	0,34	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.704	0,100%	9.720,00	-0,79%	0,75	29/04/2022
Bonte 11-22 - USD Linked	TV22	374	0,200%	9.776,97	-0,72%	1,35	30/11/2022

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sub-Sovereign USD (3)							
Bs. As. 21 NYL	BP21	500	10,875%	17,19	0,00	0,00	26/08/2021
CABA, 21 NYL	CABA21	335	8,950%	0,00	N.A.	0,00	09/02/2021
Bs. As. PBJ 21 NYL	PBJ21	900	9,950%	0,00	N.A.	0,00	19/01/2021
Córdoba 21 NYL**	CO21D	725	7,125%	64,67	24,73%	2,41	10/12/2025
Bs. As. 23 NYL	PBF23	750	6,500%	27,63	204,75%	0,37	15/02/2023
Córdoba 26	CO26	272	7,125%	62,75	9,31%	2,31	27/10/2026
Jujuy 27 NYL	JUS27	214	5,250%	60,16	28,82%	2,45	25/02/2027
Sta Fe 23 NYL**	SF23	250	7,000%	62,48	31,22%	0,90	23/03/2023
Bs. As. 24 NYL	PBM24	1.350	9,125%	41,48	127,80%	0,63	16/03/2024
Salta 27 NYL	SA24D	325	5,000%	64,04	21,93%	3,19	01/12/2027
Chaco 24 NYL	CH24D	250	9,375%	50,30	70,45%	1,00	19/08/2024
La Rioja 25 NYL	RIF25	300	9,750%	70,23	39,37%	1,27	24/02/2025
T.Fuego 27 NYL	TFU27	190	8,950%	40,85	41,25%	1,70	19/04/2027

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Mun. Cord 27 NYL							
WUNCOR27		156	2,125%	58,79	22,60%	3,24	29/09/2027
Chubut 30 NYL							
PUL26		613	7,240%	0,04	####	0,00	26/07/2030
Entre Rios 28 NYL							
ERF25		518	8,750%	64,86	21,56%	3,00	08/08/2028
Rio Negro 28 NYL**							
RND25		320	2,750%	1,64	####	0,02	10/03/2028
Neuquen 30 NYL							
NQUEN30		377	1,250%	65,44	16,35%	4,15	29/04/2030
Córdoba 24 NYL**							
CO24D		725	7,450%	69,80	16,20%	3,90	01/06/2027
Buenos Aires 24 NYL**							
BA27		500	9,875%	38,98	39,04%	2,85	15/06/2027
CABA, 27 NYL							
CABA27		890	7,500%	80,16	14,03%	3,70	01/06/2027
Bs. As. 28 NYL							
BP28		400	9,625%	42,53	37,41%	2,89	18/04/2028
Sta Fe 27 NYL**							
SF27D		250	6,900%	70,54	16,50%	3,85	01/11/2027
Córdoba 27 NYL**							
CO27D		725	7,125%	50,65	21,82%	4,40	01/02/2029
Par Bs. As. NYL							
BLPD							