

Rates

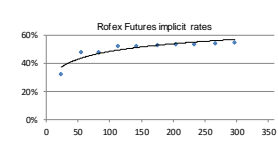
Instrumento	TNA	
Cuación 7d	23.00%	7/12/2021
Cuación 30d	33.00%	
BADLAR Priv. (>\$1mm)	34.25%	
TM20 Priv. (>\$20mm)	34.06%	6/12/2021
TFM - Leliq 7D	38.00%	7/12/2021
Pases Pasivos 7D	36.50%	7/12/2021

BCRA A3500 USD \$101.365

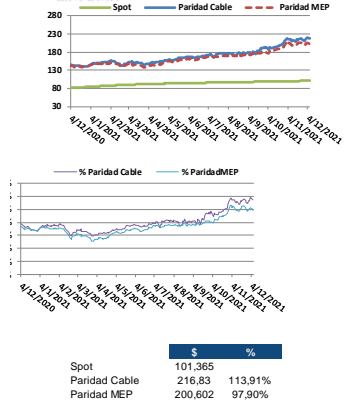
Days	00%Change	Annualized
7d	0.4%	23%
32d	1.4%	16%
61d	2.4%	15%
91d	3.4%	14%
183d	6.7%	14%
368d	24.1%	24%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	7/12/2021	-	101.37				
DLR12021	31/12/2021	24	103.52	32.3%	103.64	-0.12%	2.317
DLR01202	31/1/2022	55	108.65	47.7%	108.81	-0.15%	981
DLR02202	28/2/2022	83	112.40	47.9%	112.85	-0.40%	864
DLR03202	31/3/2022	114	117.90	52.2%	118.65	-0.63%	499
DLR04202	29/4/2022	143	122.25	52.8%	123.00	-0.61%	135
DLR05202	31/5/2022	175	127.00	52.7%	128.00	-0.78%	55
DLR06202	30/6/2022	205	132.00	53.8%	132.61	-0.46%	29
DLR07202	29/7/2022	234	136.35	53.8%	137.11	-0.55%	19
DLR08202	31/8/2022	267	141.70	54.4%	142.86	-0.81%	10
DLR09202	30/9/2022	297	146.50	54.7%	148.00	-1.01%	9



ARS - USD



	\$	%
Spot	101.365	
Paridad Cable	216.83	113.91%
Paridad MEP	200.602	97.90%

Bonds

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

Bonco 24	PR13	473	2.00%	744.01	0.99%	1.14	15/3/2024
Boncoer 03-22	TX22	277.922	1.20%	187.50	-1.25%	0.27	18/3/2022
Boncoer 09-22	TX22	342.185	1.30%	180.51	-1.23%	0.78	20/9/2022
Boncoer 23	TC23	28.300	4.00%	446.50	1.14%	1.20	6/3/2023
Boncoer 03-23	TX23	286.479	1.40%	187.84	0.45%	1.28	25/3/2023
Boncoer 08-23	TX23	289.867	1.45%	170.11	0.93%	1.65	13/8/2023
Boncoer 03-24	TX24	333.254	1.40%	182.88	2.06%	2.23	25/3/2024
Boncoer 04-25	TC25P	29.908	4.00%	405.00	4.71%	3.11	27/4/2025
Boncoer 11-26	TX26	66.300	2.00%	149.49	4.83%	3.67	9/11/2026
Boncoer 11-28	TX28	9.243	2.25%	142.59	5.83%	4.22	9/11/2028
Disc-ARL 05	DICP	10.563	5.83%	3.1568	6.94%	5.46	31/12/2033
Par-ARL 05	PARP	2.861	1.77%	1.2782	9.03%	9.61	31/12/2038
C-Par ARL 05	CIAP	23.668	3.31%	1.73935	9.45%	10.70	31/12/2045

Sovereign ARS Floating Badlar							
BP +							
Bonco 22	PR15	1.930	0.00%	61.64	47.63%	0.40	4/10/2022
Bonar Abr 22	A22	53.625	2.00%	105.65	45.54%	0.26	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	105.65	49.43%	0.85	6/2/2023

Sub-Sovereign ARS Floating Badlar							
BP +							
CABA TD C20	BDC22	3.708	5.00%	105.14	44.03%	0.11	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	96.16	53.81%	1.30	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	84.60	55.15%	1.98	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	99.14	49.81%	0.40	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	88.10	58.78%	1.54	14/4/2025
Salta 2021	SA21	4.00	5.00%	108.21	54.03%	0.03	22/1/2021
Sania Fe TD S1	SAF23	3.38	0.00%	71.00	71.11%	0.46	11/4/2023

Sovereign ARS Fixed							
Bonle \$ May 22	TY22P	249.021	22.00%	107.84	6.63%	0.43	23/5/2022
Bonle \$ Oct 23	TO23	64.150	16.00%	65.32	54.14%	1.24	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15.50%	41.05	56.14%	2.05	19/10/2026

Ledes ARS							
S31D1		213.492		97.89	37.44%	21	31/12/2021
S31E2		168.631		95.08	36.36%	52	31/1/2022
S28F2		134.319		92.35	37.81%	80	28/2/2022
S31M2		106.857		89.29	39.45%	111	31/3/2022
S29A2		29.220		86.54	43.57%	140	29/4/2022

Lepases ARS							
Days							

Lecor ARS Inflation Indexed							
X31D1		37.641		118.50	-9.39%	21	31/12/2021
X28F2		192.468		135.76	-1.96%	80	28/2/2022
X31M2		107.562		133.90	-2.12%	111	31/3/2022
X18A2		137.598		131.00	-2.07%	129	18/4/2022
X32Y2		178.119		125.71	-2.63%	164	23/5/2022
X30J2		220.534		118.89	-1.60%	202	30/6/2022
X29L2		152.000		114.70	-1.98%	231	29/7/2022
X16G2		76.629		102.10	-1.36%	249	16/8/2022

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	22,69%	4,20	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,87	22,44%	4,42	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	18,44%	7,17	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,75	18,31%	6,09	9/12/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,95	16,10%	7,00	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	18,43%	6,30	9/7/2046

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1,000%	37,05	23,69%	4,16	9/7/2029
Bonar 30	AL30D	13.509	0,500%	34,30	23,71%	4,37	9/7/2030
Bonar 35	AL35D	19.070	1,125%	33,35	18,03%	7,23	9/7/2035
Bonar 38	AE38D	7.215	2,000%	38,00	19,05%	5,99	9/11/2038
Bonar 41	AL41D	1.496	2,500%	36,90	16,55%	6,90	9/7/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonte 04-22 - USD Linked	TV22	1.952	0,100%	10.430.00	-7,05%	0,39	29/4/2022
Bonte 11-22 - USD Linked	TV22	1.238	0,200%	10.730.95	-5,50%	0,99	30/11/2022
Bonte 04-23 - USD Linked	TV23	1.493	0,300%	10.524.28	-2,34%	1,39	28/4/2023

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sovereign ARS Floating Badlar							
Bs. As. 37 NYL	BA37D	6.202	3,900%	43,70	21,49%	4,75	1/9/2037
Bs. As. 37 NYL	BB37D	116.33	3,500%	36,58	18,48%	6,53	19/9/2037
Bs. As. 37 NYL	BC37D	153.17	3,000%	34,39	19,95%	6,16	19/9/2037
Sovereign ARS Fixed							
CABA 27 NYL	CABA27	890	7,500%	89,04	10,99%	3,61	16/2/2027
Córdoba 21 NYL**	CO21D	725	7,125%	74,67	19,79%	2,23	10/12/2025
Córdoba 24 NYL**	CO24D	725	7,450%	65,36	19,77%	3,60	16/2/2027
Córdoba 27 NYL**	CO27D	725	7,125%	61,24	18,08%	4,41	12/2/2029
Mun. Cord 27 NYL	MUNCOR27	156	4,500%	64,28	20,98%	3,05	29/9/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	94,34	16,50%	0,68	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6,900%	78,22	13,78%	3,79	1/11/2027
Jujuy 27 NYL	JUS22	214	5,750%	69,08	24,52%	2,32	22/3/2027
Salta 27 NYL	SA24D	357	5,000%	74,06	18,00%	3,09	1/12/2027
Chaco 24 NYL	CH24D	250	9,375%	64,05	53,05%	1,03	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	67,70	50,00%	0,94	24/2/2025
T.Fuego 27 NYL	TFU27	190	8,950%	63,90	15,74%	2,17	19/4/2027
Chubut 30 NYL	PUL26	610	7,750%	75,67	13,66%	2,86	26/7/2030
Entre Rios 28 NYL	ERF25	518	8,750%	71,71	19,05%	2,96	8/8/2028
Rio Negro 28 NYL**	RNF25	320	4,875%	66,94	19,49%	3,15	10/3/2028
Neuquen 30 NYL	NQUEN30	377	4,625%	60,24	19,78%	3,71	29/4/2030

Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
LeCer							
Gennia 2022**	GNCL0	500	8,750%	99,59	12,60%	0,11	20/1/2022
Edenor 2022**	ODNX9	176	9,750%	90,15	24,06%	0,76	25/10/2022
YPF 2022**	AYS23	500	6,625%	53,38	86,80%	0,75	1/2/2023
Clisa 2023**	CLIS0	300	9,500%	45,47	84,68%	0,97	20/7/2023
Tecepetrol 2022**	TTC10	500	4,875%	100,50	4,41%	0,95	12/12/2022
YPF 2024	YPCU0	1.325	8,750%	86,15	22,17%	1,12	4/4/2024
IRSA Prop. 2023**	RPC20	360	8,750%	95,90	12,68%	1,15	23/3/2023
Resud 2023	CSD00	113	6,500%	101,38	7,22%	1,08	16/2/2023
YPF 03-2025	YMCEO	N.A.	8,750%	86,38	18,98%	1,41	23/3/2025
Albanesi 2023**	GMFRO	336	9,625%	82,42	24,52%	1,31	27/7/2023
Pampa 2023**	PTST0	491	7,375%	97,46	9,32%	1,44	21/7/2023
Arcor 2023**	RCC90	500	6,000%	99,59	7,09%	1,43	6/7/2023
Arcor 2020 2027**	AERAO	375	6,875%	83,52	15,81%	2,10	1/2/2027
CGC 2025**	CP170	197	9,500%	98,15	10,72%	1,89	8/9/2025
AES Arg. G. 2024**	AECA0	300	7,750%	85,66	16,		