

Rates

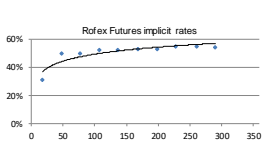
Instrumento	TNA	
Cautión 7d	30.00%	13/12/2021
Cautión 30d	34.50%	
BADLAR Priv. (>\$1mm)	34.19%	
TM20 Priv. (>\$20mm)	34.00%	10/12/2021
TFM - Leliq 7D	38.00%	13/12/2021
Pases Pasivos 7D	36.50%	13/12/2021

BCRA A3500 USD \$101.725

Days	00%Change	Annualized
10d	0.6%	21%
31d	1.6%	18%
61d	2.6%	16%
91d	3.6%	14%
185d	6.9%	14%
367d	23.7%	24%

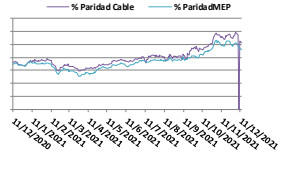
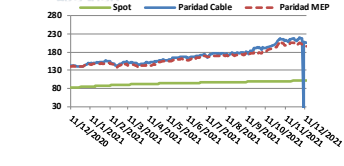
Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	13/12/2021	-	101.73				
DLR122021	31/12/2021	18	103.28	31.0%	103.41	-0.13%	2.325
DLR012022	31/12/2022	49	108.52	49.8%	108.59	-0.06%	9.96
DLR022022	28/2/2022	77	112.45	50.0%	112.55	-0.09%	8.64
DLR032022	31/3/2022	108	117.55	52.6%	117.60	-0.04%	5.03
DLR042022	29/4/2022	137	121.75	52.4%	121.80	-0.04%	1.37
DLR052022	31/5/2022	169	126.55	52.7%	126.70	-0.12%	5.7
DLR062022	30/6/2022	199	131.00	52.8%	131.00	0.00%	2.8
DLR072022	29/7/2022	228	136.35	54.5%	135.00	1.00%	2.3
DLR082022	31/8/2022	261	141.70	55.0%	140.00	1.21%	1.2
DLR092022	30/9/2022	291	145.55	54.0%	145.00	0.38%	1.0



4.953

ARS - USD



	\$	%
Spot	101.725	
Paridad Cable	206.27	102.77%
Paridad MEP	195.412	92.10%

Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
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Bocon 24	PR13	473	2.00%	726.87	3.64%	1.12	15/3/2024
Boncor 03-22	TX22	277.922	1.20%	187.68	0.56%	0.25	18/3/2022
Boncor 09-22	TX22	342.185	1.30%	179.80	0.01%	0.76	20/9/2022
Boncor 23	TC23	28.300	4.00%	445.56	1.82%	1.18	6/3/2023
Boncor 03-23	TX23	286.479	1.40%	185.18	2.04%	1.26	25/3/2023
Boncor 08-23	TX23	289.867	1.45%	166.30	2.70%	1.62	13/8/2023
Boncor 03-24	TX24	333.254	1.40%	181.85	2.60%	2.21	25/3/2024
Boncor 04-25	TC25P	29.908	4.00%	404.00	5.00%	3.09	27/4/2025
Boncor 11-26	TX26	66.300	2.00%	148.01	5.29%	3.64	9/11/2026
Boncor 11-28	TX28	9.243	2.25%	144.618	4.19	9/11/2028	
Disc ARL 05	DICP	10.563	5.83%	3.150.33	7.12%	5.42	31/12/2033
Par ARL 05	PARP	2.861	1.77%	1.400.11	8.13%	9.78	31/12/2038
C-Par ARL 05	CUAP	23.668	3.31%	1.973.17	8.32%	11.28	31/12/2045

Sovereign ARS Floating Badlar							
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Bocon 22	PR15	1.930	0.00%	62.13	46.73%	0.39	4/10/2022
Boncor Abr 22	AA22	53.625	2.00%	106.13	45.88%	0.25	4/4/2022
Boncor Abr 22	TB23P	31.321	5.25%	106.13	48.20%	0.84	6/2/2023

Sub-Sovereign ARS Floating Badlar							
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CABA TD C20	BDC22	3.708	5.00%	105.70	43.60%	0.10	24/11/2022
CABA TD C24	BDC24	22.614	3.25%	97.84	52.63%	1.30	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	88.75	52.34%	2.04	2/2/2028
PBA TD 2022	PBY22	15.182	3.83%	99.71	49.77%	0.39	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	90.33	57.13%	1.55	14/4/2025
Santa Fe TD S1	SA21	400	5.00%	108.85	54.62%	0.02	22/12/2021
Santa Fe TD S1	SFA23	3.38	0.00%	71.00	73.53%	0.45	14/2/2023

Sovereign ARS Fixed							
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Bonle \$ May 22	TY22P	249.021	22.00%	107.08	8.60%	0.42	23/5/2022
Bonle \$ Oct 23	TO23	64.150	16.00%	63.86	56.99%	1.21	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15.50%	41.60	55.71%	2.05	19/10/2026

Ledes ARS							
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S31D1		213.492		98.17	42.61%	16	31/12/2021
S31E2		168.631		95.57	36.02%	47	31/1/2022
S28F2		134.319		92.59	38.97%	75	28/2/2022
S31M2		107.562		89.20	41.89%	106	31/3/2022
S29A2		29.220		86.46	45.47%	135	29/4/2022

Lepasas ARS							
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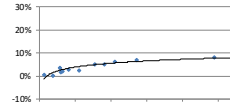
Days	Amt Out.	BP +	Price	Spread	MD	Maturity	
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Lecor ARS Inflation Indexed							
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X31D1		37.641		118.78	-4.97%	16	31/12/2021
X28F2		192.468		136.20	-0.90%	75	28/2/2022
X31M2		107.562		133.74	0.12%	106	31/3/2022
X18A2		137.598		131.31	-1.21%	124	18/4/2022
X23Y2		178.119		125.71	-1.44%	159	23/5/2022
X30J2		220.534		119.29	-1.22%	197	30/6/2022
X29L2		152.000		114.83	-1.28%	226	29/7/2022
X16G2		76.629		102.63	-1.29%	244	16/8/2022

Bonds

Bond	Code	Amt Out.	Coupon	Price (1)	YTM	MD	Maturity
Sovereign ext. law USD							
Bonos Int29 NYL	GD29 ext	2.635	1.000%	38.06	22.75%	4.19	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0.500%	35.87	22.51%	4.41	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1.125%	31.98	18.47%	7.16	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2.000%	38.75	18.34%	6.08	9/1/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2.500%	36.95	16.12%	6.98	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1.125%	32.76	18.46%	6.28	9/7/2046

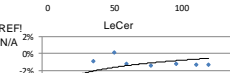
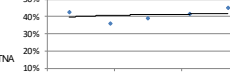
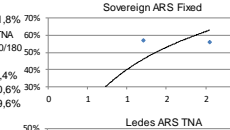
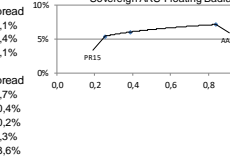


Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1.000%	35.50	24.91%	4.11	9/7/2029
Bonar 30	AL30D	13.509	0.500%	33.05	24.74%	4.31	9/7/2030
Bonar 35	AL35D	19.070	1.125%	32.39	18.50%	7.15	9/7/2035
Bonar 38	AE38D	7.215	2.000%	37.05	19.55%	5.90	9/1/2038
Bonar 41	AL41D	1.496	2.500%	36.00	16.97%	6.80	9/7/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonle 04-22 - USD Linked	TV22	1.952	0.100%	10.469.50	-7.36%	0.38	29/4/2022
Bonle 11-22 - USD Linked	T2V2	1.238	0.200%	10.656.05	-4.53%	0.97	30/11/2022
Bonle 04-23 - USD Linked	TV23	1.493	0.300%	10.390.52	-1.19%	1.37	28/4/2023

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
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Bonle 04-22 - USD Linked	TV22	1.952	0.100%	10.469.50	-7.36%	0.38	29/4/2022
Bonle 11-22 - USD Linked	T2V2	1.238	0.200%	10.656.05	-4.53%	0.97	30/11/2022
Bonle 04-23 - USD Linked	TV23	1.493	0.300%	10.390.52	-1.19%	1.37	28/4/2023
Sub-Sovereign USD (3)							
BS. As. 37 NYL	BA37D	6.202	3.900%	43.76	21.52%	4.74	1/9/2037
BS. As. 37 NYL	BB37D	116.33	3.500%	37.28	18.21%	6.56	1/9/2037
BS. As. 37 NYL	BC37D	153.17	3.000%	33.84	20.29%	6.09	1/9/2037
CABA 27 NYL	CAB27	890	7.500%	90.20	10.59%	3.61	1/6/2027
CO21D	725	7.125%	75.24	19.54%	2.22	10/12/2025	
CO24D	725	7.450%	64.40	19.29%	3.58	1/6/2027	
CO26	272	7.125%	61.00	9.96%	2.10	27/10/2026	
CO27D	725	7.125%	61.40	10.47%	4.40	1/12/2029	
Mun. Cord 27 NYL	MUNCOR27	156	4.500%	64.54	20.93%	3.04	29/9/2027
STa Fe 23 NYL**	SF23D	250	7.000%	95.66	16.30%	0.67	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6.900%	78.21	13.83%	3.78	11/1/2027
JUS22	214	5.750%	69.22	24.57%	2.31	22/3/2027	
Salta 27 NYL	SA24D	357	5.000%	72.42	18.87%	3.05	1/12/2027
Chaco 24 NYL	CH24D	250	9.375%	64.00	53.84%	1.02	19/8/2024
La Rioja 25 NYL	RFI25	300	9.750%	67.69	50.75%	0.92	24/2/2025
T.Fuego 27 NYL	TFU27	190	8.950%	64.01	15.76%	2.16	19/4/2027
Chubut 30 NYL	PUL26	610	7.750%	75.67	13.73%	2.84	26/7/2030
Entre Rios 28 NYL	ERF25	518	8.750%	71.91	19.03%	2.95	8/8/2028
Rio Negro 28 NYL**	RND25	320	4.875%	67.22	19.43%	3.14	10/3/2028
Neuquen 30 NYL	NUEN30	377	6.25%	59.88	20.04%	3.68	29/4/2030



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Corporate USD*							
Gennisa 2022**	GNCL0	500	8.750%	99.87	10.02%	0.09	20/1/2022
Edenor 2022**	ODNXX	176	9.750%	89.88	24.70%	0.74	25/10/2022
ANSA 2023**	AYS23	500	6.625%	53.45	87.81%	0.7	