

Rates

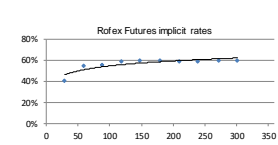
Instrumento	TNA	
Cautión 7d	23.00%	2/12/2021
Cautión 30d	34.24%	
BADLAR Priv. (>\$1mm)	34.19%	
TM20 Priv. (>\$20mm)	33.94%	1/12/2021
TFM - Leliq 7D	38.00%	2/12/2021
Pases Pasivos 7D	36.50%	2/12/2021

BCRA A3500 USD \$101.070

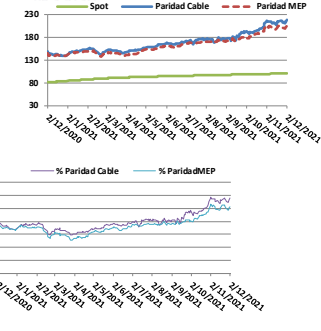
Days	00%Change	Annualized
7d	0.4%	20%
30d	1.2%	15%
62d	2.3%	14%
91d	3.3%	13%
183d	6.6%	13%
365d	24.1%	24%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	2/12/2021	-	101.07				
DLR122021	31/12/2021	29	104.34	40.7%	104.43	-0.09%	2.115
DLR012022	31/1/2022	60	110.12	54.5%	110.45	-0.30%	946
DLR022022	28/2/2022	88	114.55	55.3%	114.80	-0.22%	852
DLR032022	31/3/2022	119	120.50	59.0%	120.70	-0.17%	494
DLR042022	29/4/2022	148	125.45	59.5%	125.60	-0.12%	139
DLR052022	31/5/2022	180	130.65	59.3%	130.70	-0.04%	41
DLR062022	30/6/2022	210	135.40	59.0%	135.00	0.30%	24
DLR072022	29/7/2022	239	140.00	58.8%	140.75	-0.53%	19
DLR082022	31/8/2022	272	145.75	59.3%	146.50	-0.51%	7
DLR092022	30/9/2022	302	150.75	59.4%	151.50	-0.50%	7



ARS - USD



	\$	%
Spot	101.07	
Paridad Cable	218.71	116.40%
Paridad MEP	204.213	102.05%

Bonds

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

Bonco 24	PR13	473	2.00%	742.00	0.62%	1.16	15/3/2024
Boncoer 03-22	TX22	277.922	1.20%	186.54	-1.80%	0.28	18/3/2022
Boncoer 09-22	TX22	342.185	1.30%	178.26	-0.50%	0.79	20/9/2022
Boncoer 23	TC23	28.300	4.00%	440.00	1.77%	1.21	6/3/2023
Boncoer 03-23	TX23	286.479	1.40%	185.19	1.01%	1.29	25/3/2023
Boncoer 08-23	TX23	289.867	1.45%	166.95	1.65%	1.65	13/8/2023
Boncoer 03-24	TX24	333.254	1.40%	180.23	2.40%	2.24	25/3/2024
Boncoer 04-25	TC25P	29.908	4.00%	403.38	4.60%	3.12	27/4/2025
Boncoer 11-26	TX26	66.300	2.00%	145.06	5.46%	3.66	9/11/2026
Boncoer 11-28	TX28	9.243	2.25%	139.16	6.24%	4.21	9/11/2028
Dis-ARL 05	DICP	10.563	5.83%	3.030.5	7.59%	5.39	31/12/2033
Par-ARL 05	PARP	2.861	1.77%	1.180.44	9.72%	9.48	31/12/2038
C-Par ARL 05	CIAP	23.668	3.31%	1.684.03	9.69%	10.59	31/12/2045

Sovereign ARS Floating Badlar	BP +						
Bonco 22	PR15	1.930	0.00%	61.01	49.58%	0.40	4/10/2022
Bonar Abr 22	A22	53.625	2.00%	105.90	42.51%	0.28	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	105.90	48.21%	0.86	6/2/2023
Sub-Sovereign ARS Floating Badlar							
BP +							
CABA TD C20	BDC22	3.708	5.00%	104.67	44.54%	0.12	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	95.85	53.67%	1.31	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	83.37	55.84%	1.98	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	97.75	53.01%	0.41	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	86.42	60.08%	1.54	14/4/2025
Salta 2021	SA21	4.00	5.00%	107.70	54.12%	0.04	22/11/2021
Sania Fe TD S1	SFA23	3.38	0.00%	71.00	69.33%	0.47	11/4/2023

Sovereign ARS Fixed	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Dirty							
Bonco \$ May 22	TY22P	249.021	22.00%	98.72	29.02%	0.40	23/5/2022
Bonco \$ Oct 23	TO23	64.150	16.00%	64.05	55.59%	1.24	17/10/2023
Bonco \$ Oct 26	TO26	96.570	15.50%	39.70	57.86%	2.01	19/10/2026
Ledes ARS							
S31D1		213.492		97.53	36.98%	25	31/12/2021
S31E2		168.631		94.80	35.77%	56	31/1/2022
S28F2		134.319		92.00	37.77%	84	28/2/2022
S31M2		106.857		88.91	39.58%	115	31/3/2022
S29A2		29.220		86.10	43.86%	144	29/4/2022
Lepasas ARS							
Days	Amt Out.	Price	Spread	MD	Maturity		

LeCer ARS Inflation Indexed	Amt Out.	Price	YTM	Days	Maturity
X31D1	37.641	118.00	-11.46%	25	31/12/2021
X28F2	192.468	135.34	-3.46%	84	28/2/2022
X31M2	107.562	133.18	-2.53%	115	31/3/2022
X18A2	137.598	130.46	-2.78%	133	18/4/2022
X32Y2	178.119	124.40	-1.83%	168	23/5/2022
X30J2	220.534	117.65	-0.94%	206	30/6/2022
X29L2	152.000	112.86	-0.52%	235	29/7/2022
X16G2	76.629	101.05	-0.84%	253	16/8/2022

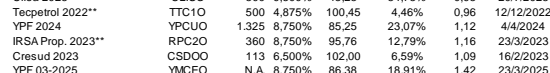
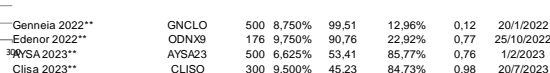
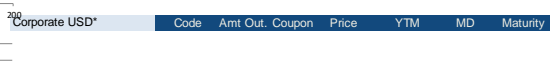
Bonds

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	22.64%	4.21	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35.87	22.39%	4.44	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31.98	18.42%	7.19	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38.75	18.29%	6.11	9/1/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36.95	16.08%	7.01	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32.76	18.40%	6.31	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%	34.20	25.77%	4.10	9/7/2029
Bonar 30	AL30D	13.509	0,500%	31.19	26.09%	4.27	9/7/2030
Bonar 35	AL35D	19.070	1,125%	30.80	19.21%	7.07	9/7/2035
Bonar 38	AE38D	7.215	2,000%	35.80	20.11%	5.85	9/1/2038
Bonar 41	AL41D	1.496	2,500%	34.40	17.64%	6.69	9/7/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonco 04-22 - USD Linked	TV22	1.952	0.100%	10.775.00	-14.87%	0.41	29/4/2022
Bonco 11-22 - USD Linked	T2V2	1.238	0.200%	10.730.99	-5.72%	1.00	30/11/2022
Bonco 04-23 - USD Linked	TV23	1.493	0.300%	10.481.15	-2.24%	1.40	28/4/2023
Sub-Sovereign USD (3)							
Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity	

BS. As. 37 NYL	BA37D	6.202	3,900%	41.59	22.59%	4.64	1/9/2037
BS. As. 37 NYL	BB37D	116.33	3,500%	36.56	18.46%	6.55	19/2037
BS. As. 37 NYL	BC37D	153.17	3,000%	34.34	19.94%	6.17	19/2037
CABA 27 NYL	CABA27	890	7,500%	88.14	11.25%	3.61	1/6/2027
Córdoba 21 NYL**	CO21D	725	7,125%	77.01	19.80%	2.17	10/12/2025
Córdoba 24 NYL**	CO24D	725	7,450%	64.99	18.88%	3.61	1/6/2027
Córdoba 26 NYL**	CO26	272	7,125%	60.60	9.18%	2.12	27/10/2026
Córdoba 27 NYL**	CO27D	725	7,125%	62.19	17.66%	4.45	1/12/2029
Mun. Cord 27 NYL	MUNCOR27	156	4,500%	64.30	20.90%	3.06	29/9/2027
SF23D	SF23D	250	7,000%	95.25	16.40%	0.69	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6,900%	77.97	13.83%	3.80	1/1/2027
Jujuy 27 NYL	JUS22	214	5,750%	69.00	24.46%	2.33	22/3/2027
Salta 27 NYL	SA24D	357	5,000%	74.58	17.69%	3.11	1/12/2027
Chaco 24 NYL	CH24D	250	9,375%	63.97	52.65%	1.05	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	67.44	49.92%	0.95	24/2/2025
T.Fuegu 27 NYL	TFU27	190	8,950%	64.62	15.11%	2.20	19/4/2027
Chubut 30 NYL	PUL26	610	7,750%	75.28	13.80%	2.86	26/7/2030
Entre Rios 28 NYL	ERF25	518	8,750%	71.53	19.07%	2.97	8/8/2028
Rio Negro 28 NYL**	RNF25	320	4,875%	66.82	19.48%	3.16	10/3/2028
Neuquen 30 NYL	NUEN30	377	4,625%	60.37	19.68%	3.73	29/4/2030



Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Genneta 2022**							
GNCL0		500	8,750%	99.51	12.96%	0.12	20/1/2022
Edenor 2022**							
ODNX9		176	9,750%	90.76	22.92%	0.77	25/10/2022
AYS23							
AYS23		500	6,625%	53.41	85.77%	0.76	1/2/2023
Clisa 2023**							
CLIS0		300	9,500%	45.23	84.73%	0.98	20/7/2023
Tecoper 2022**							
TTC10		500	4,875%	100.45	4.46%	0.96	12/12/2022
YPF 2024							
YPCU0		1,325	8,750%	85.25	23.07%	1.12	4/4/2024
IRSA Prop. 2023**							
RPC20		360	8,750%	95.76	12.79%	1.16	23/3/2023
Cresud 2023							
CSD00		113	6,500%	102.00	6.59%	1.09	16/2/2023
YPF 03-2025							
YMCEO		N.A.	8,750%	86.38	18.91%	1.42	23/3/2025
Albanesi 2023**							
GMFRO		396	9,625%	82.50	24.35%	1.33	27/7/2023
Pampa 2023**							
PTST0		491	7,375%	97.14	9.54%	1.45	21/7/2023
Acor 2023**							
RCC9							