

Rates

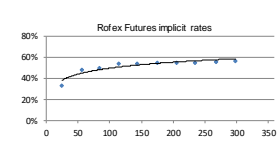
Instrumento	TNA	
Cautión 7d	32.20%	6/12/2021
Cautión 30d	33.00%	
BADLAR Priv. (>\$1mm)	34.13%	
TM20 Priv. (>\$20mm)	33.88%	3/12/2021
TFM - Leliq 7D	38.00%	6/12/2021
Pases Pasivos 7D	36.50%	6/12/2021

BCRA A3500 USD \$101.323

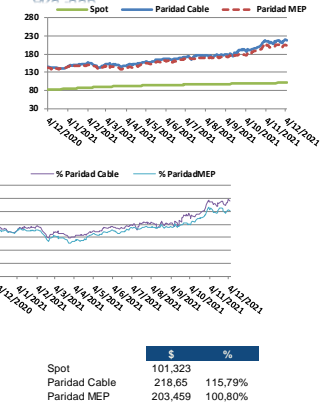
Days	00%Change	Annualized
7d	0.4%	21%
31d	1.4%	16%
61d	2.4%	15%
91d	3.4%	14%
185d	6.8%	14%
367d	24.1%	24%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	6/12/2021	-	101.32				
DLR122021	31/12/2021	25	103.64	33.4%	104.00	-0.35%	2.270
DLR012022	31/1/2022	56	108.81	48.2%	109.45	-0.58%	9.55
DLR022022	28/2/2022	84	112.85	49.4%	113.60	-0.66%	8.58
DLR032022	31/3/2022	115	118.65	54.3%	119.50	-0.71%	4.95
DLR042022	29/4/2022	144	123.00	54.2%	123.95	-0.77%	1.38
DLR052022	31/5/2022	176	128.00	54.6%	129.49	-1.15%	4.2
DLR062022	30/6/2022	206	132.61	54.7%	134.10	-1.11%	2.4
DLR072022	29/7/2022	235	137.11	54.9%	138.60	-1.08%	1.9
DLR082022	31/8/2022	268	142.86	55.8%	144.35	-1.03%	8
DLR092022	30/9/2022	298	148.00	56.4%	149.50	-1.00%	7



ARS - USD



	\$	%
Spot	101.323	
Paridad Cable	218.65	115.79%
Paridad MEP	203.459	100.80%

Bonds

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

Bonco 24	PR13	473	2.00%	742.46	1.07%	1.15	15/3/2024
Boncoer 03-22	TX22	277.922	1.20%	187.82	-2.27%	0.27	18/3/2022
Boncoer 09-22	TX2Z	342.185	1.30%	180.64	-1.46%	0.78	20/9/2022
Boncoer 23	TC23	28.300	4.00%	446.26	1.08%	1.20	6/3/2023
Boncoer 03-23	TX23	286.479	1.40%	187.61	0.45%	1.28	25/3/2023
Boncoer 08-23	TX23	289.867	1.45%	169.50	1.08%	1.65	13/8/2023
Boncoer 03-24	TX24	333.254	1.40%	181.79	2.28%	2.23	25/3/2024
Boncoer 04-25	TC25P	29.908	4.00%	410.13	4.26%	3.12	27/4/2025
Boncoer 11-26	TX26	66.300	2.00%	148.20	5.04%	3.67	9/11/2026
Boncoer 11-28	TX28	9.243	2.25%	142.55	5.80%	4.22	9/11/2028
Disc-ARL 05	DICP	10.563	5.83%	3.106.9	7.23%	5.43	31/12/2033
Par-ARL 05	PARP	2.861	1.77%	1.264.30	9.13%	9.59	31/12/2038
C-Par ARL 05	CIAP	23.668	3.31%	1.744.88	9.40%	10.73	31/12/2045

Sovereign ARS Floating Badlar							
BP +							
Bonco 22	PR15	1.930	0.00%	61.54	47.81%	0.40	4/10/2022
Bonar Abr 22	A22	53.625	2.00%	105.49	45.78%	0.27	4/4/2022
Bonar Abr 22	TB23P	31.321	2.25%	105.49	49.54%	0.85	6/2/2023

Sub-Sovereign ARS Floating Badlar							
BP +							
CABA TD C20	BDC22	3.708	5.00%	105.06	43.80%	0.11	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	96.00	53.85%	1.30	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	83.70	55.81%	1.97	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	99.27	49.01%	0.40	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	86.97	59.83%	1.53	14/4/2025
Salta 2021	SA21	4.00	5.00%	108.08	54.34%	0.03	22/11/2021
Sania Fe TD S1	SFA23	3.38	0.00%	71.00	70.65%	0.46	11/4/2023

Sovereign ARS Fixed							
Dfns							
Bonle \$ May 22	TY2P	249.021	22.00%	107.94	6.39%	0.44	23/5/2022
Bonle \$ Oct 23	TO23	64.150	16.00%	64.80	54.81%	1.24	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15.50%	60.05	57.55%	2.02	19/10/2026

Ledes ARS							
Amt Out.	Price	TNA	Days	Maturity			
S31D1	213.492	97.83	36.72%	22	31/12/2021		
S31E2	168.631	94.98	36.37%	53	31/1/2022		
S28F2	134.319	92.45	36.81%	81	28/2/2022		
S31M2	106.857	89.25	39.25%	112	31/3/2022		
S29A2	29.220	86.61	43.01%	141	29/4/2022		

Lepasas ARS							
Days	Amt Out.	BP +	Price	Spread	MD	Maturity	

Lecer ARS Inflation Indexed							
Amt Out.	Price	YTM	Days	Maturity			
X31D1	37.641	118.36	-8.80%	22	31/12/2021		
X28F2	192.468	135.89	-2.84%	81	28/2/2022		
X31M2	107.562	134.02	-2.76%	112	31/3/2022		
X18A2	137.598	131.10	-2.59%	130	18/4/2022		
X23Y2	178.119	125.99	-3.35%	165	23/5/2022		
X30J2	220.534	118.54	-1.27%	203	30/6/2022		
X29L2	152.000	114.39	-1.73%	232	29/7/2022		
X16G2	76.629	101.95	-1.30%	250	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	22,68%	4,20	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,87	22,43%	4,43	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	18,44%	7,18	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,75	18,30%	6,10	9/12/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,95	16,09%	7,00	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	18,42%	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%	35,40	24,89%	4,12	9/7/2029
Bonar 30	AL30D	13.509	0,500%	33,11	24,60%	4,33	9/7/2030
Bonar 35	AL35D	19.070	1,125%	32,00	18,65%	7,15	9/7/2035
Bonar 38	AE38D	7.215	2,000%	36,33	19,86%	5,87	9/12/2038
Bonar 41	AL41D	1.496	2,500%	35,40	17,20%	6,77	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%	10.550.00	-9.81%	0.40	29/4/2022
Bonle 11-22 - USD Linked	TV22	1.238	0.200%	10.866.27	-6.20%	0.99	30/11/2022
Bonle 04-23 - USD Linked	TV23	1.493	0.300%	10.505.29	-2.24%	1.39	28/4/2023

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sub-Sovereign USD (3)							

BS. As. 37 NYL	BA37D	6.202	3,900%	42,55	22,10%	4,68	1/9/2037
BS. As. 37 NYL	BB37D	116.33	3,500%	36,63	18,46%	6,54	1/9/2037
BS. As. 37 NYL	BC37D	153.17	3,000%	33,91	20,19%	6,12	1/9/2037
CABA 27 NYL	CABA27	890	7,500%	88,84	11,05%	3,61	1/6/2027
Córdoba 21 NYL**	CO21D	725	7,125%	77,11	19,81%	2,16	10/12/2025
Córdoba 24 NYL**	CO24D	725	7,450%	65,36	18,76%	3,61	1/6/2027
Córdoba 27 NYL**	CO26	272	7,125%	61,25	8,69%	2,12	27/10/2026
Córdoba 27 NYL**	CO27D	725	7,125%	61,78	17,85%	4,43	1/2/2029
Mun. Cord 27 NYL**	MUNCOR27	156	4,500%	64,20	21,01%	3,05	29/9/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	95,29	16,52%	0,68	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6,900%	78,17	13,79%	3,79	1/1/2027
Jujuy 27 NYL	JUS22	214	5,750%	68,97	24,57%	2,32	22/3/2027
Salta 27 NYL	SA24D	357	5,000%	74,39	17,83%	3,10	1/12/2027
Chaco 24 NYL	CH24D	250	9,375%	64,12	52,79%	1,04	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	67,84	49,59%	0,95	24/2/2025
T.Fuegu 27 NYL	TFU27	190	8,950%	63,68	18,98%	2,17	19/4/2027
Chubut 30 NYL	PUL26	610	7,750%	75,60	13,69%	2,86	26/7/2030
Entre Rios 28 NYL	ERF25	518	8,750%	71,73	19,02%	2,97	8/8/2028
Rio Negro 28 NYL**	RNF25	320	4,875%	66,70	19,60%	3,15	10/3/2028
Neuquen 30 NYL	NQUEN30	377	4,625%	60,67	19,58%	3,72	29/4/2030

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate USD*							
Gennia 2022**	GNCL0	500	8,750%	99,63	12,13%	0,11	20/1/2022
Edenor 2022**	ODNX9	176	9,750%	90,16	23,99%	0,76	25/10/2022
3M YSA 2023**	AYS23	500	6,625%	53,55	86,02%	0,75	1/2/2023
Clisa 2023**	CLIS0	300	9,500%	45,48	84,49%	0,97	20/7/2023
Tecepor 2022**	TTC10	500	4,875%	100,59	4,32%	0,95	12/12/2022
YPF 2024	YPCU0	1.325	8,750%	86,05	22,24%	1,12	4/4/2024
IRSA Prop. 2023**	RPC20	360	8,750%	95,84	12,73%	1,15	23/3/2023
Resud 2023	CSD00	113	6,500%	101,20	7,38%	1,09	16/2/2023
YPF 03-2025	YMCEO	N.A	8,750%	86,45	18,90%	1,41	23/3/2025
Albanesi 2023**	GMFR0	396	9,625%	82,40	24,52%	1,32	27/7/2023
Pampa 2023**	PTST0	431	7,375%	97,39	9,37%	1,44	21/7/2023
Acor 2023**	RCC90	500	6,000%	98,57	7,11%	1,44	6/7/2023
ARC 2002027**	AERAO	375	6,875%	83,52	15,80%	2,10	1/2/2027
CGC 2025**	CP17						