

### Rates

Instrumento	TNA	
Cautión 7d	31,99%	16/11/2021
Cautión 30d	34,25%	
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	33,88%	15/11/2021
TPM - Leliq 7D	38,00%	16/11/2021
Pases Pasivos 7D	36,50%	16/11/2021

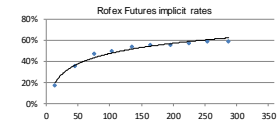
### BCRA A3500 USD \$100,308

Days	00%Change	Annualized
7d	0,2%	11%
32d	1,1%	13%
61d	2,0%	12%
95d	3,3%	13%
186d	6,7%	13%
365d	25,5%	25%

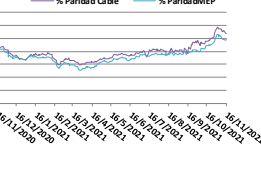
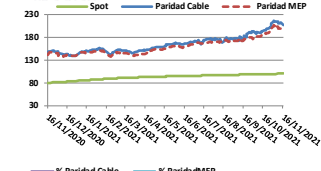
### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	16/11/2021	-	100,31				
DLR112021	30/11/2021	14	100,97	17,2%	101,11	-0,14%	2,326
DLR122021	31/12/2021	45	104,68	35,4%	105,20	-0,49%	1,410
DLR012022	31/1/2022	76	110,10	46,9%	111,65	-1,39%	818
DLR022022	28/2/2022	104	114,50	49,7%	116,25	-1,51%	768
DLR032022	31/3/2022	135	120,40	54,2%	122,30	-1,55%	459
DLR042022	29/4/2022	164	125,50	55,9%	127,35	-1,45%	109
DLR052022	31/5/2022	196	130,30	55,7%	133,69	-2,54%	29
DLR062022	30/6/2022	226	136,00	57,5%	139,00	-2,16%	23
DLR072022	29/7/2022	255	141,80	59,2%	144,00	-1,53%	17
DLR082022	31/8/2022	288	147,00	59,0%	149,80	-1,87%	4

5.962



### ARS - USD



	\$	%
Spot	100,308	
Paridad Cable	208,00	107,36%
Paridad MEP	199,568	98,95%

### Bonds

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Sovereign Bond Inflation Indexed							
Bonco 24	PR13	473	2,00%	718,01	1,94%	1,20	15/3/2024
Boncoer 03-22	TX22	277,922	1,20%	181,98	0,87%	0,33	18/3/2022
Boncoer 09-22	TX22	342,185	1,30%	173,96	0,44%	0,83	20/9/2022
Boncoer 23	TC23	28,300	4,00%	430,89	2,04%	1,25	6/3/2023
Boncoer 03-23	TX23	286,479	1,40%	180,93	1,46%	1,33	25/3/2023
Boncoer 08-23	TX23	289,867	1,45%	161,07	2,73%	1,69	13/8/2023
Boncoer 03-24	TX24	333,254	1,40%	174,66	3,00%	2,28	25/3/2024
Boncoer 04-25	TC25P	29,908	4,00%	376,70	6,21%	3,14	27/4/2025
Boncoer 11-26	TX26	66,300	2,00%	138,60	6,19%	3,69	9/11/2026
Boncoer 11-28	TX28	9,243	2,25%	135,25	6,45%	4,25	9/11/2028
Dis-ARL 05	DICP	10,563	5,83%	2,766,5	8,92%	5,30	31/12/2033
Par-ARL 05	PARP	2,861	1,77%	1,119,00	10,17%	9,44	31/12/2038
C-Par ARL 05	CIAP	23,668	3,31%	1,593,91	10,02%	10,47	31/12/2045

Sovereign ARS Floating Badlar							
Bonco 22	PR15	1,930	0,00%	59,11	53,13%	0,44	4/10/2022
Bonar Abr 22	A422	53,625	2,00%	102,51	48,66%	0,32	4/4/2022
Bonar Abr 22	TB23P	31,321	5,25%	102,51	49,15%	0,90	6/2/2023

Sub-Sovereign ARS Floating Badlar							
CABA TD C20	BDC22	3,708	5,00%	102,72	45,07%	0,16	24/1/2022
CABA TD C24	BDC24	22,614	3,25%	93,50	54,01%	1,35	29/3/2024
CABA TD C28	BDC28	13,262	3,75%	91,10	55,79%	1,81	22/2/2028
PBA TD 2022	PHY22	15,182	3,83%	104,15	55,88%	0,41	31/5/2022
PBA TD 2025	PBA25	30,000	3,75%	84,38	60,11%	1,58	14/4/2025
Salta 2021	SA21	4,00	5,00%	104,85	63,38%	0,08	22/11/2021
Santa Fe TD S1	SFA23	3,38	0,00%	71,00	62,24%	0,53	1/4/2023

Sovereign ARS Fixed								
Bonco \$ May 22	TY22P	249,021	22,00%	109,16	27,18%	0,40	23/5/2022	
Bonco \$ Oct 23	TO23	64,150	16,00%	62,51	55,84%	1,28	17/10/2023	
Bonco \$ Oct 26	TO26	96,570	15,50%	39,45	56,90%	2,08	19/10/2026	
Ledes ARS								
SN011		119,573		98,82	36,18%	12	30/11/2021	
S31D1		213,492		95,61	38,98%	43	31/12/2021	
S31E2		168,831		92,19	41,80%	74	31/12/2022	
S28F2		98,337		89,44	42,24%	102	28/2/2022	
S31M2		76,800		86,06	44,44%	133	31/3/2022	
Lepasas ARS								
SN301		12	22,712	3,00%	111,98	0,94%	0,03	30/11/2021

Lecer ARS Inflation Indexed							
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X31D1		37,641		115,41	-2,50%	43	31/12/2022
X28F2		192,468		131,93	0,22%	102	28/2/2022
X31M2		107,562		129,79	0,26%	133	31/3/2022
X18A2		137,598		126,65	0,64%	151	18/4/2022
X23Y2		178,119		121,22	1,41%	186	23/5/2022
X30J2		187,954		115,05	0,03%	224	30/6/2022
X29L2		152,000		110,48	0,17%	253	29/7/2022

### 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	22,41%	4,27	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	22,16%	4,49	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20,502	1,125%	31,98	18,32%	7,25	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11,405	2,000%	38,75	18,19%	6,17	9/12/2038
Bonos Int. 41 NYL	GD41 ext	10,482	2,500%	36,95	16,02%	7,07	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2,092	1,125%	32,76	18,29%	6,38	9/7/2046

Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2,194	1,000%	37,00	23,39%	4,23	9/7/2029
Bonar 30	AL30D	13,509	0,500%	32,85	24,48%	4,39	9/7/2030
Bonar 35	AL35D	19,070	1,125%	32,20	18,40%	7,23	9/7/2035
Bonar 38	AE38D	7,215	2,000%	36,10	19,79%	5,94	9/12/2038
Bonar 41	AL41D	1,496	2,500%	35,95	16,81%	6,90	9/7/2041

Sovereign Arg. law USD Linked							
Bonite 11-21 - USD Linked	TZV1	976	0,100%	9,950,00	29,86%	0,03	30/11/2021
Bonite 04-22 - USD Linked	TV22	1,952	0,100%	10,460,00	-8,90%	0,45	29/4/2022
Bonite 11-22 - USD Linked	TZV2	1,238	0,200%	10,923,32	-4,86%	1,05	30/11/2022
Bonite 04-23 - USD Linked	TV23	1,493	0,300%	10,300,04	-1,49%	1,44	28/4/2023

Sub-Sovereign USD (3)							
BS. As. 37 NYL	BA37D	6,202	3,900%	43,83	21,16%	4,85	1/9/2037
BS. As. 37 NYL	BB37D	116,33	3,500%	39,61	17,04%	6,83	19/2037
BS. As. 37 NYL	BC37D	153,17	3,000%	35,63	19,15%	6,35	19/2037
CABA 27 NYL	CABA27	890	7,500%	92,61	10,87%	3,53	16/2/2027
Córdoba 21 NYL**	CO21D	725	7,125%	77,75	18,89%	2,23	10/12/2025
Córdoba 24 NYL**	CO24D	725	7,450%	68,14	19,33%	3,54	1/6/2027
Córdoba 27 NYL**	CO27D	725	7,125%	62,00	7,89%	2,20	27/10/2026
Mun. Cord 27 NYL**	CO27D	725	7,125%	63,87	16,83%	4,54	12/2/2029
Sta Fe 23 NYL**	MUNCOR27	156	4,500%	64,57	20,42%	3,12	29/9/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	66,46	16,20%	0,74	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6,900%	77,68	13,76%	3,85	1/11/2027
Jujuy 27 NYL	JUS22	214	5,750%	68,47	24,32%	2,38	22/3/2027
Salta 27 NYL	SA24D	357	5,000%	73,89	19,92%	3,02	1/12/2027
Chaco 24 NYL	CH24D	250	9,375%	64,44	49,57%	1,11	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	68,12	46,38%	1,03	24/2/2025
T.Fuepo 27 NYL	TFU27	190	8,950%	62,22	16,61%	2,20	19/4/2027
Chubut 30 NYL	PUL26	610	7,750%	74,54	13,92%	2,90	26/7/2030
Entre Rios 28 NYL	ERF25	518	8,750%	72,04	18,51%	3,04	8/8/2028
Rio Negro 28 NYL**	RNF25	320	4,875%	67,08	19,08%	3,22	10/3/2028
Neuquen 30 NYL	NQUEN30	377	4,625%	61,50	18,87%	3,81	29/4/2030

Corporate USD*							
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Transener 2021**	OTR29	101	9,750%	SD	N.A.	N.A.	15/8/2021
CGC 2021**	CGC20	300	8,500%	SD	N.A.	N.A.	7/11/2021
Genesisa 2022**	GNCL0	500	9,750%	99,94	9,18%	0,17	20/1/2022
Edenor 2022**	ODN29	176	9,750%	91,08	21,80%	0,82	15/10/2022
AYSA 2023**	AYSA23	500	6,625%	56,96	72,08%	0,83	2/2/2023
Clisa 2023**	CLIS0	300	9,500%	45,48	81,46%	1,03	20/7/2023
Tecoperator 2022**	TTC10	500	4,875%	100,42	4,52%	1,01	12/12/2022
YPF 2024	YPCU0	1,325	8,750%	89,11	18,55%	1,21	4/4/2024
IRSA Prop. 2023**	RPC20	360	8,750%	96,19	12,27%	1,21	23/3/2023
Resud 2023	CSD00	113	6,500%	98,25	9,68%	1,14	16/2/2023
YPF 03-2025	YPCU0	N.A.	8,750%	90,20	15,55%	1,51	23/3/2025
Albanesi 2023**	GMFRO	336	9,625%	83,03	23,44%	1,38	27/7/2023
Pampa 2023**	PTST0	491	7,375%	96,82	9,70%	1,49	21/7/2023
Arcor 2023**	RCC90	500	6,000%	98,10	7,40%	1,49	6/7/2023
AGC 2000 2027**	AERAO	375	6,875%	83,44	15,86%	2,16	1/2/2027