

### Rates

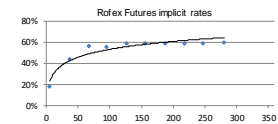
Instrumento	TNA	
Cautión 7d	33.00%	24/11/2021
Cautión 30d	33.50%	
BADLAR Priv. (>\$1mm)	34.19%	
TM20 Priv. (>\$20mm)	34.00%	23/11/2021
TFM - Leliq 7D	38.00%	24/11/2021
Pases Pasivos 7D	36.50%	24/11/2021

### BCRA A3500 USD \$100.623

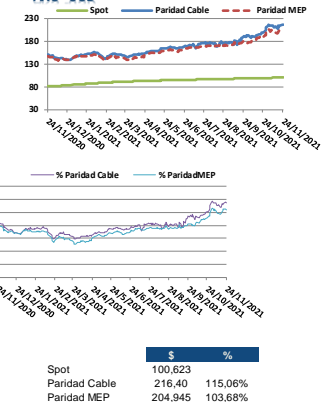
Days	00%Change	Annualized
8d	0.3%	14%
33d	1.2%	14%
61d	2.1%	13%
92d	3.3%	13%
187d	6.7%	13%
365d	24.7%	25%

### Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	24/11/2021	-	100.62				
DLR112021	30/11/2021	6	100.92	17.9%	100.89	0.03%	2.241
DLR122021	31/12/2021	37	105.10	43.9%	105.00	0.10%	1.491
DLR012022	31/1/2022	68	111.19	56.4%	111.00	0.17%	867
DLR022022	28/2/2022	96	115.35	55.6%	115.51	-0.14%	772
DLR032022	31/3/2022	127	121.20	58.8%	121.55	-0.29%	469
DLR042022	29/4/2022	156	126.10	59.2%	126.60	-0.39%	121
DLR052022	31/5/2022	188	131.25	59.1%	132.00	-0.57%	30
DLR062022	30/6/2022	218	136.25	59.3%	137.00	-0.55%	23
DLR072022	29/7/2022	247	141.00	59.3%	141.81	-0.57%	18
DLR082022	31/8/2022	280	146.50	59.4%	147.50	-0.68%	8



### ARS - USD



	\$	%
Spot	100.623	
Paridad Cable	216.40	115.06%
Paridad MEP	204.945	103.88%

### Bonds

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

Boncor 24	PR13	473	2.00%	732.04	0.98%	1.18	15/3/2024
Boncor 03-22	TX22	277.922	1.20%	183.14	1.40%	0.30	18/3/2022
Boncor 09-22	TX22	342.185	1.30%	175.98	-0.01%	0.81	20/9/2022
Boncor 23	TC23	28.300	4.00%	432.00	2.50%	1.23	6/3/2023
Boncor 03-23	TX23	286.479	1.40%	180.73	2.17%	1.31	25/3/2023
Boncor 08-23	TX23	289.867	1.45%	162.11	2.85%	1.67	13/8/2023
Boncor 03-24	TX24	333.254	1.40%	174.59	3.39%	2.26	25/3/2024
Boncor 04-25	TC25P	29.908	4.00%	396.51	4.83%	3.14	27/4/2025
Boncor 11-26	TX26	66.300	2.00%	140.83	6.00%	3.68	9/11/2026
Boncor 11-28	TX28	9.243	2.25%	136.76	6.40%	4.23	9/11/2028
Dis-ARL 05	DICP	10.563	5.83%	2.9697	7.77%	5.40	31/12/2033
Par-ARL 05	PARP	2.861	1.77%	1.174	9.74%	9.50	31/12/2038
C-Par ARL 05	CIAP	23.668	3.31%	1.6024	10.07%	10.42	31/12/2045

Sovereign ARS Floating Badlar							
Boncor 22	PR15	1.930	0.00%	60.44	49.10%	0.43	4/10/2022
Bonar Abr 22	AA22	53.625	2.00%	103.01	50.48%	0.30	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	103.01	47.29%	0.89	6/2/2023
Sub-Sovereign ARS Floating Badlar							
BP +							
CABA TD C20	BDC22	3.708	5.00%	103.58	44.96%	0.15	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	94.65	53.81%	1.34	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	84.50	54.18%	2.04	22/2/2028
PBA TD 2022	PHY22	15.182	3.83%	106.07	52.98%	0.39	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	86.40	59.01%	1.57	14/4/2025
Salta 2021	SA21	4.00	5.00%	106.00	63.25%	0.06	22/11/2021
Santa Fe TD S1	SFA23	3.38	0.00%	71.00	65.27%	0.51	11/4/2023

Sovereign ARS Fixed							
Dirt							
Bonte \$ May 22	TY22P	249.021	22.00%	111.15	-0.27%	0.49	23/5/2022
Bonte \$ Oct 23	TO23	64.150	16.00%	62.78	56.36%	1.26	17/10/2023
Bonte \$ Oct 26	TO26	96.570	15.50%	39.00	58.17%	2.03	19/10/2026
Ledes ARS							
SN011		119.573		99.63	34.34%	4	30/11/2021
S31D1		213.492		96.67	35.98%	35	31/12/2021
S31E2		168.831		93.36	39.33%	66	31/1/2022
S28F2		98.337		90.26	41.89%	94	28/2/2022
S31M2		76.800		86.70	44.79%	125	31/3/2022
Lepasas ARS							
SN301		4	22.712	3.00%	112.87	1.02%	0.01

Lecer ARS Inflation Indexed							
X31D1		37.641		115.96	0.12%	35	31/12/2021
X28F2		192.468		132.74	0.88%	94	28/2/2022
X31M2		107.562		130.92	0.02%	125	31/3/2022
X18A2		137.598		128.12	-0.30%	143	18/4/2022
X23Y2		178.119		122.38	-0.21%	178	23/5/2022
X30J2		187.954		116.01	-0.06%	216	30/6/2022
X29L2		152.000		111.60	-0.27%	245	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	22,51%	4,24	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,87	22,26%	4,47	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	18,36%	7,22	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,75	18,23%	6,14	9/12/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,95	16,05%	7,04	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	18,34%	6,35	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%	32,75	26,78%	4,08	9/7/2029
Bonar 30	AL30D	13.509	0,500%	30,15	26,81%	4,27	9/7/2030
Bonar 35	AL35D	19.070	1,125%	30,00	19,54%	7,05	9/7/2035
Bonar 38	AE38D	7.215	2,000%	33,50	21,27%	5,71	9/1/2038
Bonar 41	AL41D	1.496	2,500%	32,60	18,44%	6,56	9/7/2041

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonte 11-21 - USD Linked	TZV1	976	0,100%	10,018	56,60%	0,01	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.952	0,100%	10,360	-6,57%	0,43	29/4/2022
Bonte 11-22 - USD Linked	TZV2	1.238	0,200%	10,485	-3,71%	1,02	30/11/2022
Bonte 04-23 - USD Linked	TV23	1.493	0,300%	10,246	-0,93%	1,42	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%	42,15	22,15%	4,71	1/9/2037
BS. As. 37 NYL	BB37D	116.33	3,500%	38,02	17,75%	6,69	1/9/2037
BS. As. 37 NYL	BC37D	153.17	3,000%	34,57	19,74%	6,23	1/9/2037
CABA 27 NYL	CABA27	890	7,500%	92,32	11,03%	3,50	16/6/2027
Cordoba 21 NYL**	CO21D	725	7,125%	77,74	19,08%	2,21	10/12/2025
Cordoba 24 NYL**	CO24D	725	7,450%	67,83	18,58%	3,51	1/6/2027
Cordoba 27 NYL**	CO26	272	7,125%	60,00	9,55%	2,13	27/10/2026
Cordoba 27 NYL**	CO27D	725	7,125%	62,53	17,42%	4,49	1/2/2029
Mun. Cord 27 NYL	MUNCOR27	156	4,500%	64,29	20,72%	3,09	29/9/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	95,02	16,14%	0,72	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6,900%	77,80	13,79%	3,83	1/1/2027
Jujuy 27 NYL	JUS22	214	5,750%	68,29	24,67%	2,35	22/3/2027
Salta 27 NYL	SA24D	357	5,000%	77,36	17,41%	3,05	1/12/2027
Chaco 24 NYL	CH24D	250	9,375%	64,03	51,26%	1,08	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	67,81	47,92%	0,99	24/2/2025
T.Fuegu 27 NYL	TFU27	190	8,950%	63,80	45,54%	2,21	19/4/2027
Chubut 30 NYL	PUL26	610	7,750%	75,28	13,67%	2,89	26/7/2030
Entre Rios 28 NYL	ERF25	518	8,750%	71,40	18,96%	3,00	8/8/2028
Rio Negro 28 NYL**	RNF25	320	4,875%	67,28	19,08%	3,20	10/3/2028
Neuquen 30 NYL	NQUEN30	377	4,625%	61,10	19,17%	3,77	29/4/2030

Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Fixed							
PR15							
AA22							

Corporate USD*							
#N/A							
36,0%							
LeCer							
Gennia 2022**	GNLCLO	500	8,750%	99,87	9,70%	0,14	20/1/2022
Edenor 2022**	ODNX9	176	9,750%	91,34	21,68%	0,80	25/10/2022
AYSA 2023**	AYSA23	500	6,625%	55,65	77,07%	0,80	1/2/2023
CLISA 2023**	CLIS0	300	9,500%	45,50	82,52%	1,01	20/7/2023
Tecpetrol 2022**	TTC10	500	4,875%	100,47	4,45%	0,99	12/12/2022
YPF 2024	YPCUO	1.325	8,750%	87,71	20,13%	1,17	4/4/2024
IRSA Prop. 2023**	RPC20	360	8,750%	96,05	12,45%	1,18	23/3/2023
Crusud 2023	CSDOO	113	6,500%	99,56	8,64%	1,12	16/2/2023
YPF 03-2025	YMCEO	N.A	8,750%	88,90	16,67%	1,48	23/3/2025
Albanesi 2023**	GMFRO	396	9,625%	82,85	23,78%	1,35	27/7/2023
Pampa 2023**	PTSTO	491	7,375%	97,21	9,45%	1,47	21/7/2023
Arcor 2023**	RCC90	500	6,000%	98,25	7,30%	1,47	6/7/2023
AAP 2000 2027**	AERAO	375	6,875%	83,52	15,68%	2,14	1/2/2027
CGC 2025**	CP170	197	9,500				