

Rates

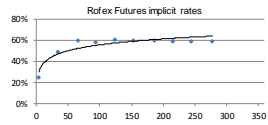
Instrumento	TNA	
Cautión 7d	29.50%	26/11/2021
Cautión 30d	33.50%	
BADLAR Priv. (>\$1mm)	34.13%	
TM20 Priv. (>\$20mm)	33.94%	25/11/2021
TFM - Leliqu 7D	38.00%	26/11/2021
Pases Pasivos 7D	36.50%	26/11/2021

BCRA A3500 USD \$100.758

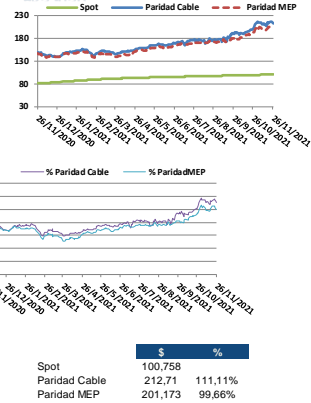
Days	00%Change	Annualized
8d	0.4%	16%
31d	1.2%	15%
63d	2.2%	13%
92d	3.3%	13%
184d	6.6%	13%
365d	24.6%	25%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	26/11/2021	-	100.76				
DLR112021	30/11/2021	4	101.03	24.6%	101.03	0.00%	2.200
DLR122021	31/12/2021	35	105.25	49.1%	105.25	0.24%	1.544
DLR012022	31/1/2022	66	111.60	59.5%	111.25	0.31%	874
DLR022022	28/2/2022	94	115.80	58.0%	115.45	0.30%	762
DLR032022	31/3/2022	125	121.60	60.4%	121.30	0.25%	469
DLR042022	29/4/2022	154	126.25	60.0%	126.07	0.14%	122
DLR052022	31/5/2022	186	131.30	59.5%	130.95	0.27%	36
DLR062022	30/6/2022	216	136.10	59.3%	135.95	0.11%	23
DLR072022	29/7/2022	245	140.70	59.1%	140.00	0.07%	18
DLR082022	31/8/2022	278	146.00	59.0%	146.00	0.00%	8



ARS - USD



	\$	%
Spot	100.758	
Paridad Cable	212.71	111.11%
Paridad MEP	201.173	99.66%

Bonds

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

Boncor 24	PR13	473	2.00%	736.75	0.82%	1.17	15/3/2024
Boncor 03-22	TX22	277.922	1.20%	183.97	1.42%	0.29	18/3/2022
Boncor 09-22	TX22	342.185	1.30%	176.43	0.22%	0.80	20/9/2022
Boncor 23	TC23	28.300	4.00%	430.02	3.27%	1.21	6/3/2023
Boncor 03-23	TX23	286.479	1.40%	181.33	2.28%	1.30	25/3/2023
Boncor 08-23	TX23	289.867	1.45%	162.48	3.00%	1.66	13/8/2023
Boncor 03-24	TX24	333.254	1.40%	176.32	3.17%	2.25	25/3/2024
Boncor 04-25	TC25P	29.908	4.00%	392.88	5.29%	3.12	27/4/2025
Boncor 11-26	TX26	66.300	2.00%	143.19	5.67%	3.67	9/11/2026
Boncor 11-28	TX28	9.243	2.25%	136.07	6.65%	4.21	9/11/2028
Dis-ARL 05	DICP	10.563	5.83%	2.9661	7.89%	5.37	31/12/2033
Par-ARL 05	PARP	2.861	1.77%	1.18530	9.67%	9.51	31/12/2038
C-Par ARL 05	CIUAP	23.668	3.31%	1.61638	10.04%	10.43	31/12/2045

Sovereign ARS Floating Badlar							
BP +							
Boncor 22	PR15	1.930	0.00%	59.99	52.95%	0.41	4/10/2022
Boncor Abr 22	AA22	53.625	2.00%	103.48	50.42%	0.29	4/4/2022
Boncor Abr 22	TB23P	31.321	5.25%	103.48	49.87%	0.87	6/2/2023

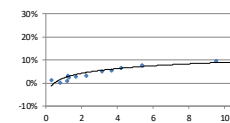
Sub-Sovereign ARS Floating Badlar							
BP +							
CABA TD C20	BDC22	3.708	5.00%	103.81	46.71%	0.13	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	94.84	54.08%	1.32	29/3/2024
CABA TD C28	BDC28	13.262	3.75%	83.80	55.06%	2.01	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	97.42	51.93%	0.42	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	86.61	59.25%	1.56	14/4/2025
Salta 2021	SA21	4.00	5.00%	106.49	65.30%	0.05	22/11/2021
Santa Fe TD S1	SFA23	3.38	0.00%	71.00	66.86%	0.49	11/4/2023

Sovereign ARS Fixed							
Bonle \$ May 22	TY22P	249.021	22.00%	109.45	2.99%	0.47	23/5/2022
Bonle \$ Oct 23	TO23	64.150	16.00%	63.19	56.21%	1.25	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15.50%	40.00	56.96%	2.05	19/10/2026

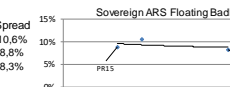
Ledes ARS							
SN01	119.573	0.00	#DIV/0!	0	30/11/2021	50.0%	
S31D1	213.492	97.02	36.10%	31	31/12/2021	50.6%	
S31E2	168.831	94.14	36.66%	62	31/1/2022		
S28F2	98.337	90.87	40.74%	90	28/2/2022		
S31M2	76.800	87.23	44.18%	121	31/3/2022		

Lepases ARS							
SN301	0	22.712	3.00%	0.00	#NUM!	0.00	30/11/2021

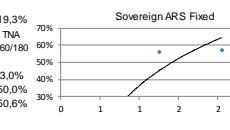
Lecer ARS Inflation Indexed							
X31D1	37.641	117.09	-5.85%	31	31/12/2021	#N/A	
X28F2	192.468	133.48	0.44%	90	28/2/2022	#DIV/0!	
X31M2	107.562	131.42	0.21%	121	31/3/2022		
X18A2	137.598	128.65	-0.22%	139	18/4/2022		
X23Y2	178.119	122.77	0.03%	174	23/5/2022		
X30J2	187.954	116.20	0.43%	212	30/6/2022		
X28L2	152.000	111.75	0.30%	241	29/7/2022		



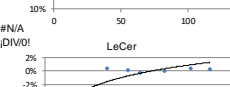
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2.194	1.000%	31.84	27.63%	4.04	9/7/2029
Bonar 30	AL30D	13.509	0.500%	29.25	27.68%	4.22	9/7/2030
Bonar 35	AL35D	19.070	1.125%	29.25	19.96%	6.98	9/7/2035
Bonar 38	AE38D	7.215	2.000%	33.15	21.51%	5.67	9/1/2038
Bonar 41	AL41D	1.496	2.500%	32.10	18.73%	6.49	9/7/2041



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonle 11-21 - USD Linked	TZV1	976	0.100%	10.049.00	#NUM!	###	30/11/2021
Bonle 04-22 - USD Linked	TV22	1.952	0.100%	10.485.00	-9.12%	0.42	29/4/2022
Bonle 11-22 - USD Linked	TZV2	1.238	0.200%	10.411.21	-0.30%	1.01	30/11/2022
Bonle 04-23 - USD Linked	TV23	1.493	0.300%	10.150.10	-0.18%	1.41	28/4/2023



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign ARS Fixed							
Bs. As. 37 NYL	BA37D	6.202	3.900%	40.91	22.91%	4.61	1/9/2037
Bs. As. 37 NYL	BB37D	116.33	3.500%	38.37	17.63%	6.70	19/9/2037
Bs. As. 37 NYL	BC37D	153.17	3.000%	34.82	19.65%	6.23	19/9/2037
CABA 27 NYL	CABA27	890	7.500%	92.33	11.06%	3.49	16/6/2027
Córdoba 21 NYL**	CO21D	725	7.125%	77.86	19.10%	2.20	10/12/2025
Córdoba 24 NYL**	CO24D	725	7.450%	67.95	18.59%	3.50	1/6/2027
Córdoba 27 NYL**	CO26	272	7.125%	60.40	9.28%	2.13	27/10/2026
Córdoba 27 NYL**	CO27D	725	7.125%	62.24	17.57%	4.47	12/2/2029
Mun. Cord 27 NYL**	MUNCOR27	156	4.500%	64.37	20.75%	3.08	29/9/2027
Sta Fe 23 NYL**	SF23D	250	5.000%	95.05	16.33%	0.71	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6.900%	77.85	13.81%	3.82	1/11/2027
Jujuy 27 NYL	JUS22	214	5.750%	68.34	24.74%	2.34	22/3/2027
Salta 27 NYL	SA24D	357	5.000%	77.18	17.56%	3.03	1/12/2027
Chaco 24 NYL	CH24D	250	9.375%	64.14	51.58%	1.07	19/8/2024
La Rioja 25 NYL	RIF25	300	9.750%	67.52	48.96%	0.97	24/2/2025
T.Fuegu 27 NYL	TFU27	190	8.950%	63.85	15.58%	2.20	19/4/2027
Chubut 30 NYL	PUL26	610	7.750%	75.26	13.73%	2.88	26/7/2030
Entre Rios 28 NYL	ERF25	518	8.750%	71.39	19.04%	2.99	8/8/2028
Rio Negro 28 NYL**	RNF25	320	4.875%	67.23	19.17%	3.19	10/3/2028
Neuquen 30 NYL	NQUEN30	377	4.625%	61.25	19.15%	3.77	29/4/2030



Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate USD*							
Genneta 2022**	GNCL0	500	8.750%	99.81	10.22%	0.13	20/1/2022
Edenor 2022**	ODNX9	176	9.750%	91.27	21.92%	0.79	25/10/2022
AYSA 2023**	AYSA23	500	6.625%	56.18	76.40%	0.80	1/2/2023
CLISA 2023**	CLIS0	300	9.500%	45.49	83.14%	1.00	20/7/2023
Tecopetrol 2022**	TTC10	500	4.875%	100.45	4.48%	0.98	12/12/2022
YPF 2024	YPCU0	1.325	8.750%	86.66	21.34%	1.15	4/4/2024
IRSA Prop. 2023**	RPC20	360	8.750%	95.95	12.57%	1.17	23/3/2023
Resud 2023	CSD00	113	6.500%	101.00	7.40%	1.11	16/2/2023
YPF 03-2025	YMCEO	N.A	8.250%	89.05	16.59%	1.47	23/3/2025
Albanesi 2023**	GMFRO	396	9.625%	82.84	23.88%	1.34	27/7/2023
Pampa 2023**	PTST0	491	7.375%	96.87	9.71%	1.46	21/7/2023
Arcor 2023**	RCC90	500	6.000%	98.16	7.38%	1.46	6/7/2023
AAP 2000 2027**	AERAO	375	6.875%	83.48	15.74%	2.13	1/2/2027
CGC 2025**	CP170	197	9.500%	98.48	10.53%	1.92	8/9/2025
AES Arg. G. 2024**	AECA0	300	7.750%	85.81	16.28%	1.83	2/2/2024
Raighsa 2024**	RA310	120	7.250%	95.30	9.79%	2.03	21/3/2024
Capex 2024**	CAC20	389	6.875%	95.62	9.10%	2.19	15/5/2024
Telecom 2025**	TLC50	300	8.000%	97.35	9.35%	2.27	6/8/2025
YPF 2025	YC60	1.50					