

Rates

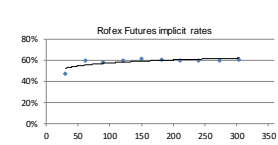
Instrumento	TNA	
Cautión 7d	30.00%	30/11/2021
Cautión 30d	32.50%	
BADLAR Priv. (>\$1mm)	34.25%	29/11/2021
TM20 Priv. (>\$20mm)	34.06%	
TFM - Leliq 7D	38.00%	30/11/2021
Pases Pasivos 7D	36.50%	30/11/2021

BCRA A3500 USD \$100.925

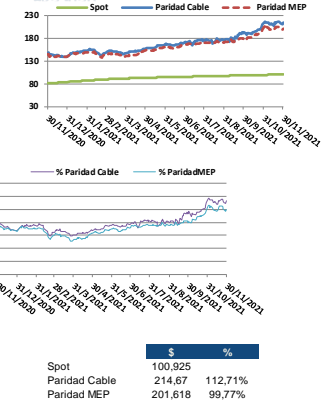
Days	00%Change	Annualized
7d	0.3%	17%
32d	1.2%	14%
61d	2.2%	13%
92d	3.3%	13%
186d	6.7%	13%
365d	24.1%	24%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	30/11/2021	-	100.93				
DLR122021	31/12/2021	31	105.00	47.5%	105.55	-0.52%	2.051
DLR012022	31/12/2022	62	111.20	59.9%	111.75	-0.49%	969
DLR022022	28/2/2022	90	115.32	57.8%	116.10	-0.67%	860
DLR032022	31/3/2022	121	120.91	59.7%	121.80	-0.73%	493
DLR042022	29/4/2022	150	126.25	61.1%	126.55	-0.24%	139
DLR052022	31/5/2022	162	131.20	60.2%	131.80	-0.46%	39
DLR062022	30/6/2022	212	136.00	59.8%	136.50	-0.37%	23
DLR072022	29/7/2022	241	141.00	60.1%	141.10	-0.07%	19
DLR082022	31/8/2022	274	146.00	59.5%	146.50	-0.34%	7
DLR092022	30/9/2022	304	151.50	60.2%	151.80	-0.20%	7



ARS - USD



	\$	%
Spot	100.925	
Paridad Cable	214.67	112.71%
Paridad MEP	201.618	99.77%

Bonds

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

Bonco 24	PR13	473	2.00%	735.00	1.23%	1.16	15/3/2024
Boncoer 03-22	TX22	277.922	1.20%	184.33	1.57%	0.29	18/3/2022
Boncoer 09-22	TX22	342.185	1.30%	176.83	0.23%	0.80	20/9/2022
Boncoer 23	TC23	28.300	4.00%	435.10	2.50%	1.21	6/3/2023
Boncoer 03-23	TX23	286.479	1.40%	182.25	2.07%	1.29	25/3/2023
Boncoer 08-23	TX23	289.867	1.45%	164.74	2.31%	1.66	13/8/2023
Boncoer 03-24	TX24	333.254	1.40%	176.01	3.36%	2.24	25/3/2024
Boncoer 04-25	TC25P	29.908	4.00%	396.37	5.08%	3.12	27/4/2025
Boncoer 11-26	TX26	66.300	2.00%	143.66	5.65%	3.67	9/11/2026
Boncoer 11-28	TX28	9.243	2.25%	136.69	6.60%	4.21	9/11/2028
Dis-ARL 05	DICP	10.563	5.83%	2.979.9	7.85%	5.37	31/12/2033
Par-ARL 05	PARP	2.861	1.77%	1.175.00	9.83%	9.47	31/12/2038
C-Par ARL 05	CIAP	23.668	3.31%	1.666.71	9.76%	10.57	31/12/2045

Sovereign ARS Floating Badlar							
Bonco 22	PR15	1.930	0.00%	60.53	50.74%	0.41	4/10/2022
Bonar Abr 22	A22	53.625	2.00%	104.54	46.63%	0.28	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	104.54	48.71%	0.87	6/2/2023
Sub-Sovereign ARS Floating Badlar							
BP +							
CABA TD C20	BDC22	3.708	5.00%	104.29	44.16%	0.13	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	95.57	53.48%	1.32	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	82.50	56.23%	1.98	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	97.21	53.30%	0.42	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	86.10	59.95%	1.55	14/4/2025
Salta 2021	SA21	4.00	5.00%	106.88	62.47%	0.05	22/11/2021
Salta Fe TD S1	SFA23	3.38	0.00%	71.00	67.62%	0.49	11/4/2023

Sovereign ARS Fixed							
Dirty							
Bonle \$ May 22	TY22P	249.021	22.00%	97.85	31.25%	0.41	23/5/2022
Bonle \$ Oct 23	TO23	64.150	16.00%	62.28	57.88%	1.23	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15.50%	40.00	57.10%	2.04	19/10/2026
Ledes ARS							
S31D1		213.492		97.28	35.20%	29	31/12/2021
S31E2		168.631		94.56	34.97%	60	31/1/2022
S28F2		134.319		91.44	38.85%	88	28/2/2022
S31M2		106.857		88.05	41.63%	119	31/3/2022
S29A2		29.220		85.22	45.67%	148	29/4/2022
Lepasas ARS							
Days	Amt Out.	BP +	Price	Spread	MD	Maturity	

LeCer ARS Inflation Indexed

X31D1		37.641		117.54	-8.00%	29	31/12/2021
X28F2		192.468		133.79	0.46%	88	28/2/2022
X31M2		107.562		131.82	-0.02%	119	31/3/2022
X18A2		137.598		128.75	0.18%	137	18/4/2022
X23Y2		178.119		123.08	-0.01%	172	23/5/2022
X30J2		220.534		116.50	0.39%	210	30/6/2022
X29L2		152.000		111.97	0.35%	239	29/7/2022
X16G2		76.629		99.50	1.04%	257	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	22,59%	4,23	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,87	22,34%	4,45	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	18,40%	7,20	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,75	18,26%	6,12	9/12/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,95	16,07%	7,02	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	18,38%	6,33	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%	32,00	27,53%	4,04	9/7/2029
Bonar 30	AL30D	13.509	0,500%	29,40	27,58%	4,22	9/7/2030
Bonar 35	AL35D	19.070	1,125%	29,00	20,11%	6,95	9/7/2035
Bonar 38	AE38D	7.215	2,000%	33,50	21,33%	5,69	9/11/2038
Bonar 41	AL41D	1.496	2,500%	31,60	19,01%	6,43	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%	10.577,00	-10,81%	0,42	29/4/2022
Bonle 11-22 - USD Linked	TV27	1.238	0,200%	10.578,70	-4,43%	1,01	30/11/2022
Bonle 04-23 - USD Linked	TV23	1.493	0,300%	10.331,94	-1,32%	1,40	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%	39,74	23,64%	4,53	1/9/2037
BS. As. 37 NYL	BB37D	116.33	3,500%	36,15	18,62%	6,53	19/9/2037
BS. As. 37 NYL	BC37D	153.17	3,000%	34,52	19,82%	6,20	19/9/2037
CABA 27 NYL	CABA27	890	7,500%	88,57	11,08%	3,63	16/10/2027
Córdoba 21 NYL**	CO21D	725	7,125%	77,09	19,65%	2,18	10/2/2025
Córdoba 24 NYL**	CO24D	725	7,450%	65,22	18,72%	3,63	16/2/2027
Córdoba 27 NYL**	CO26	272	7,125%	59,80	9,79%	2,11	27/10/2026
Córdoba 27 NYL**	CO27D	725	7,125%	62,21	17,61%	4,46	16/2/2029
Mun. Cord 27 NYL**	MUNCOR27	156	4,500%	64,25	20,85%	3,07	29/9/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	94,15	16,31%	0,70	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6,900%	77,85	13,83%	3,81	1/11/2027
Jujuy 27 NYL	JUS22	214	5,750%	68,89	24,43%	2,34	22/3/2027
Salta 27 NYL	SA24D	357	5,000%	74,30	17,76%	3,12	1/12/2027
Chaco 24 NYL	CH24D	250	9,375%	63,92	52,23%	1,06	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	67,40	49,46%	0,96	24/2/2025
T.Fuego 27 NYL	TFU27	190	8,950%	63,67	15,76%	2,19	19/4/2027
Chubut 30 NYL	PUL26	610	7,750%	75,24	13,77%	2,87	26/7/2030
Entre Rios 28 NYL	ERF25	518	8,750%	71,48	19,03%	2,98	8/8/2028
Rio Negro 28 NYL**	RNF25	320	4,875%	66,52	19,57%	3,17	10/3/2028
Neuquen 30 NYL	NQUEN30	377	4,625%	60,62	19,48%	3,74	29/4/2030

Corporate USD*

Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Gennia 2022**						
GNCL0	500	8,750%	99,73	10,90%	0,13	20/1/2022
Edenor 2022**						
ODNX9	176	9,750%	91,24	22,05%	0,78	25/10/2022
3M YSA 2023**						
AYS23	500	6,625%	54,67	81,09%	0,78	1/2/2023
Clisa 2023**						
CLIS0	300	9,500%	45,44	83,57%	0,99	20/7/2023
Tecoperator 2022**						
TTC10	500	4,875%	100,44	4,48%	0,97	12/12/2022
YPF 2024						
YPCU0	1.325	8,750%	85,39	22,79%	1,13	4/4/2024
IRSA Prop. 2023**						
RPC20	360	8,750%	95,62	12,89%	1,17	23/3/2023
Cresud 2023						
CSD00	113	6,500%	101,40	7,06%	1,10	16/2/2023
YPF 03-2025						
YMCEO	N.A.	8,750%	87,41	17,97%	1,44	23/3/2025
Albanesi 2023**						
GMFRO	336	9,625%	82,49	24,27%	1,34	27/7/2023
Pampa 2023**						
PTST0	491	7,375%	96,59	9,92%	1,45	21/7/2023
Acor 2023**						
RCC90	500	6,000%	98,32	7,27%	1,45	6/7/2023
AC 2000 2027**						
AERAO	375	6,875%	83,44	15,79%	2,12	1/2/2027
CGC 2025**						
CP170	197	9,500%	98,21	10,68%	1,91	