

Rates

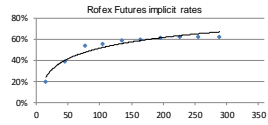
Instrumento	TNA	
Cautión 7d	32,99%	15/11/2021
Cautión 30d	34,24%	
BADLAR Priv. (>\$1mm)	34,13%	
TM20 Priv. (>\$20mm)	33,75%	12/11/2021
TFM - Leliqu 7D	38,00%	15/11/2021
Pases Pasivos 7D	36,50%	15/11/2021

BCRA A3500 USD \$100,292

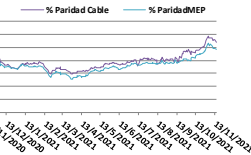
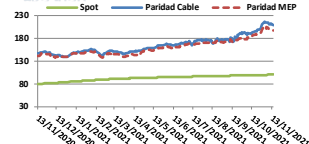
Days	00%Change	Annualized
7d	0,2%	13%
31d	1,1%	13%
61d	2,1%	13%
94d	3,3%	13%
185d	6,6%	13%
367d	25,8%	26%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	15/11/2021	-	100,29				
DLR112021	30/11/2021	15	101,11	19,9%	102,13	-1,00%	2,354
DLR122021	31/12/2021	46	105,20	38,8%	107,05	-1,73%	1,408
DLR012022	31/1/2022	77	111,65	53,7%	114,10	-2,15%	825
DLR022022	28/2/2022	105	116,25	55,3%	119,04	-2,34%	775
DLR032022	31/3/2022	136	122,30	58,9%	125,17	-2,29%	446
DLR042022	29/4/2022	165	127,35	59,7%	130,80	-2,64%	100
DLR052022	31/5/2022	197	133,69	61,7%	136,80	-2,27%	29
DLR062022	30/6/2022	227	139,00	62,1%	142,25	-2,28%	23
DLR072022	29/7/2022	256	144,00	62,1%	147,40	-2,31%	16
DLR082022	31/8/2022	289	149,80	62,3%	153,20	-2,22%	4



ARS - USD



	\$	%
Spot	100,292	
Paridad Cable	208,13	107,53%
Paridad MEP	197,603	97,03%

Bonds

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

Boncor 24	PR13	473	2,00%	716,70	2,00%	1,20	15/3/2024
Boncor 03-22	TX22	277,922	1,20%	180,86	2,42%	0,33	18/3/2022
Boncor 09-22	TX22	342,185	1,30%	173,73	0,47%	0,84	20/9/2022
Boncor 23	TC23	28,300	4,00%	427,00	2,87%	1,25	6/3/2023
Boncor 03-23	TX23	286,479	1,40%	179,91	1,80%	1,33	25/3/2023
Boncor 08-23	TX23	289,867	1,45%	160,35	2,93%	1,69	13/8/2023
Boncor 03-24	TX24	333,254	1,40%	172,30	3,55%	2,28	25/3/2024
Boncor 04-25	TC25P	29,908	4,00%	378,00	6,05%	3,14	27/4/2025
Boncor 11-26	TX26	66,300	2,00%	135,90	6,71%	3,68	9/11/2026
Boncor 11-28	TX28	9,243	2,25%	127,42	7,88%	4,19	9/11/2028
Dis-ARL 05	DICP	10,563	5,83%	2,770	8,81%	5,29	31/12/2033
Par-ARL 05	PARP	2,861	1,77%	1,121	10,13%	9,45	31/12/2038
C-Par ARL 05	CIAP	23,668	3,31%	1,605,04	9,94%	10,51	31/12/2045

Sovereign ARS Floating Badlar							
BP +							
Boncor 22	PR15	1,930	0,00%	58,82	54,30%	0,44	4/10/2022
Boncor Abr 22	AA22	53,625	2,00%	102,30	49,11%	0,32	4/4/2022
Boncor Abr 22	TB23P	31,321	5,25%	102,30	49,20%	0,90	6/2/2023

Sub-Sovereign ARS Floating Badlar							
BP +							
CABA TD C20	BDC22	3,708	5,00%	102,61	45,12%	0,17	24/1/2022
CABA TD C24	BDC24	22,614	3,25%	94,52	52,85%	1,36	29/3/2024
CABA TD C23	BDC28	13,262	3,75%	91,88	55,11%	1,83	22/2/2028
PBA TD 2022	PBY22	15,182	3,83%	103,24	58,44%	0,41	31/5/2022
PBA TD 2025	PBA25	30,000	3,75%	84,01	60,43%	1,58	14/4/2025
Salta 2021	SA21	4,00	5,00%	105,20	55,64%	0,08	22/11/2021
Santa Fe TD S1	SFA23	3,38	0,00%	71,00	61,93%	0,53	11/4/2023

Sovereign ARS Fixed							
Bonle \$ May 22	TY22P	249,021	22,00%	108,67	28,24%	0,41	23/5/2022
Bonle \$ Oct 23	TO23	64,150	16,00%	61,12	57,88%	1,27	17/10/2023
Bonle \$ Oct 26	TO26	96,570	15,50%	39,10	57,35%	2,07	19/10/2026

Ledes ARS							
SN011	119,573	98,82	33,55%	13	30/11/2021	51,3%	
S31D1	213,492	95,21	41,73%	44	31/12/2021	50,9%	
S31E2	168,831	92,00	42,31%	75	31/12/2022		
S28F2	98,337	89,15	43,15%	103	28/2/2022		
S31M2	76,800	85,91	44,69%	134	31/3/2022		

Lepasas ARS							
SN301	13	22,712	3,00%	111,79	3,33%	0,04	30/11/2021

Lecer ARS Inflation Indexed							
X31D1	37,641	115,01	-0,45%	44	31/12/2022	#N/A	
X28F2	192,468	131,42	1,22%	103	28/2/2022	38,3%	
X31M2	107,562	129,32	0,95%	134	31/3/2022		
X18A2	137,598	126,81	0,06%	152	18/4/2022		
X23Y2	178,119	120,67	0,67%	187	23/5/2022		
X30J2	187,954	114,95	0,00%	225	30/6/2022		
X29L2	152,000	110,45	0,05%	254	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	22,40%	4,27	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	22,15%	4,49	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20,502	1,125%	31,98	18,31%	7,25	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11,405	2,000%	38,75	18,18%	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	18,28%	6,38	9/7/2046

(1) Clean

Bond	Code	Amt Out.	Coupon	Price (2)	YTM	MD	Maturity
Sovereign Arg. law USD							
Bonar 1% 29	AL29D	2,194	1,000%	38,20	22,54%	4,26	9/7/2029
Bonar 30	AL30D	13,509	0,500%	35,19	22,74%	4,47	9/7/2030
Bonar 35	AL35D	19,070	1,125%	33,70	17,72%	7,34	9/7/2035
Bonar 38	AE38D	7,215	2,000%	37,65	19,01%	6,05	9/12/2038
Bonar 41	AL41D	1,496	2,500%	36,50	16,57%	6,96	9/7/2041

(2) Dirty

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Sovereign Arg. law USD Linked							
Bonle 11-21 - USD Linked	TZV1	976	0,100%	10,000,00	10,06%	0,03	30/11/2021
Bonle 04-22 - USD Linked	TV22	1,952	0,100%	10,535,00	-10,33%	0,46	29/4/2022
Bonle 11-22 - USD Linked	TZV2	1,238	0,200%	11,010,39	-8,36%	1,06	30/11/2022
Bonle 04-23 - USD Linked	TV23	1,493	0,300%	10,405,08	-2,19%	1,45	28/4/2023

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
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BS. As. 37 NYL	BA37D	6,202	3,900%	44,59	20,76%	4,90	1/9/2037
BS. As. 37 NYL	BB37D	116,33	3,500%	39,71	16,99%	6,84	1/9/2037
BS. As. 37 NYL	BC37D	153,17	3,000%	35,62	19,14%	6,35	1/9/2037
CABA 27 NYL	CABA27	890	7,500%	92,64	10,85%	3,53	1/6/2027
Córdoba 21 NYL**	CO21D	725	7,125%	77,68	18,91%	2,23	10/12/2025
Córdoba 24 NYL**	CO24D	725	7,450%	68,05	19,36%	3,54	1/6/2027
Córdoba 27 NYL**	CO26	272	7,125%	62,90	7,20%	2,22	27/10/2026
Córdoba 27 NYL**	CO27D	725	7,125%	63,84	16,83%	4,54	1/2/2029
Mun. Cord 27 NYL**	MUNCOR27	156	4,500%	64,14	20,64%	3,12	29/9/2027
Sta Fe 23 NYL**	SF23D	250	5,000%	94,43	16,50%	0,74	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6,900%	77,67	13,75%	3,85	1/11/2027
Jujuy 27 NYL	JUS22	214	5,750%	68,34	24,38%	2,38	22/3/2027
Salta 27 NYL	SA24D	357	5,000%	74,11	18,80%	3,02	1/12/2027
Chaco 24 NYL	CH24D	250	9,375%	64,30	49,68%	1,11	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	68,21	46,11%	1,03	24/2/2025
T.Fueyo 27 NYL	TFU27	190	8,950%	62,10	16,68%	2,20	19/4/2027
Chubut 30 NYL	PUL26	610	7,750%	74,26	14,04%	2,90	26/7/2030
Entre Rios 28 NYL**	ERF25	518	8,750%	72,14	18,44%	3,04	8/8/2028
Rio Negro 28 NYL**	RNF25	320	4,875%	66,60	19,28%	3,22	10/3/2028
Neuquen 30 NYL	NQUEN30	377	4,625%	60,97	19,11%	3,80	29/4/2030

Corporate USD*	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
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Transener 2021**	OTR29	101	9,750%	SD	N.A.	N.A.	15/8/2021
CGC 2021**	CGC20	300	9,500%	SD	N.A.	N.A.	7/11/2021
Genesisa 2022**	GNCL0	500	8,750%	99,90	9,43%	0,17	20/1/2022
Edenor 2022**	ODN29	176	9,750%	91,23	21,55%	0,82	25/10/2022
AYSA 2023**	AYSA23	500	6,625%	56,94	71,95%	0,84	1/2/2023
Clisa 2023**	CLIS0	300	9,500%	45,48	81,33%	1,03	20/7/2023
Tecelport 2022**	TTC10	500	4,875%	SD	N.A.	N.A.	12/12/2022
YPF 2024	YPCU0	1,325	8,750%	89,22	18,42%	1,21	4/4/2024
IRSA Prop. 2023**	RPC20	360	8,750%	96,13	12,32%	1,21	23/3/2023
Crusud 2023	CSD00	113	6,500%	98,25	9,66%	1,14	16/2/2023
YPF 03-2025	YMCE0	N.A.	8,750%	90,39	15,39%	1,52	23/3/2025
Albanesi 2023**	GMFR0	336	9,625%	82,97	23,47%	1,38	27/7/2023</