

Rates

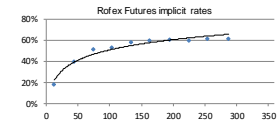
Instrumento	TNA	
Cauti6n 7d	31.50%	17/11/2021
Cauti6n 30d	34.30%	
BADLAR Priv. (>\$1mm)	34.25%	
TM20 Priv. (>\$20mm)	34.13%	16/11/2021
TFM - Leliq 7D	38.00%	17/11/2021
Pases Pasivos 7D	36.50%	17/11/2021

BCRA A3500 USD \$100.358

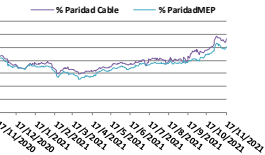
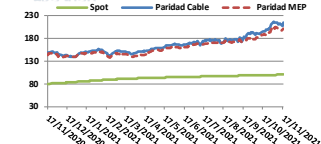
Days	00%Change	Annualized
7d	0.2%	11%
33d	1.2%	13%
61d	2.0%	12%
92d	3.2%	13%
184d	6.8%	13%
365d	25.4%	25%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	17/11/2021	-	100.36				
DLR112021	30/11/2021	13	101.00	18.0%	100.97	0.03%	2.301
DLR122021	31/12/2021	44	105.13	39.4%	104.68	0.43%	1.417
DLR012022	31/1/2022	75	111.01	51.7%	110.10	0.83%	852
DLR022022	28/2/2022	103	115.50	53.5%	114.50	0.87%	771
DLR032022	31/3/2022	134	121.60	57.7%	120.40	1.00%	461
DLR042022	29/4/2022	163	127.20	59.9%	125.50	1.39%	112
DLR052022	31/5/2022	195	132.74	60.4%	130.30	1.87%	28
DLR062022	30/6/2022	225	137.50	60.0%	136.00	1.10%	23
DLR072022	29/7/2022	254	143.00	61.1%	141.80	0.85%	17
DLR082022	31/8/2022	287	148.50	61.0%	147.00	1.02%	6



ARS - USD



	\$	%
Spot	100.358	
Paridad Cable	214.33	113.56%
Paridad MEP	201.429	100.71%

Bonds

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

Boncor 24	PR13	473	2.00%	718.82	1.95%	1.20	15/3/2024
Boncor 03-22	TX22	277.922	1.20%	181.36	2.28%	0.32	18/3/2022
Boncor 09-22	TX22	342.185	1.30%	174.15	0.45%	0.83	20/9/2022
Boncor 23	TC23	28.300	4.00%	434.29	1.50%	1.26	6/3/2023
Boncor 03-23	TX23	286.470	1.40%	180.54	1.71%	1.33	25/3/2023
Boncor 08-23	TX23	289.867	1.45%	161.40	2.68%	1.69	13/8/2023
Boncor 03-24	TX24	333.254	1.40%	174.26	3.15%	2.28	25/3/2024
Boncor 04-25	TC25P	29.908	4.00%	381.76	5.81%	3.14	27/4/2025
Boncor 11-26	TX26	66.300	2.00%	138.38	6.27%	3.69	9/11/2026
Boncor 11-28	TX28	9.243	2.25%	130.23	7.40%	4.21	9/11/2028
Disc-ARL 05	DICP	10.563	5.83%	2.819.0	8.62%	5.32	31/12/2033
Par-ARL 05	PARP	2.861	1.77%	1.125.65	10.12%	9.45	31/12/2038
C-Par ARL 05	CIUAP	23.668	3.31%	1.584.03	10.04%	10.46	31/12/2045

Sovereign ARS Floating Badlar							
BP +							
Boncor 22	PR15	1.930	0.00%	59.50	51.45%	0.44	4/10/2022
Bonar Abr 22	AA22	53.625	2.00%	102.71	48.26%	0.31	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	102.71	48.98%	0.90	6/2/2023

Sub-Sovereign ARS Floating Badlar							
BP +							
CABA TD C20	BDC22	3.708	5.00%	102.94	44.12%	0.16	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	93.50	54.09%	1.35	29/3/2024
CABA TD C23	BDC28	13.262	3.75%	91.25	55.72%	1.81	22/2/2028
PBA TD 2022	PHY22	15.182	3.83%	105.19	52.94%	0.41	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	85.49	59.04%	1.59	14/4/2025
Salta 2021	SA21	4.00	5.00%	105.00	63.32%	0.08	22/11/2021
Santa Fe TD S1	SFA23	3.38	0.00%	71.00	62.56%	0.53	11/4/2023

Sovereign ARS Fixed							
Boncor \$ May 22	TY22P	249.021	22.00%	109.19	27.31%	0.40	23/5/2022
Boncor \$ Oct 23	TO23	64.150	16.00%	62.50	55.97%	1.27	17/10/2023
Boncor \$ Oct 26	TO26	96.570	15.50%	69.06	57.55%	2.06	19/10/2026

Ledes ARS							
S30N1		119.573		99.01	33.05%	11	30/11/2021
S31D1		213.492		95.63	39.71%	42	31/12/2021
S31E2		168.831		92.39	41.16%	73	31/1/2022
S28F2		98.337		89.45	42.63%	101	28/2/2022
S31M2		76.800		85.84	45.63%	132	31/3/2022

Lecor ARS Inflation Indexed							
X31D1		37.641		115.59	-2.88%	42	31/12/2021
X28F2		192.468		132.19	-0.09%	11	28/2/2022
X31M2		107.562		129.65	0.88%	132	31/3/2022
X18A2		137.598		126.91	0.40%	150	18/4/2022
X23Y2		178.119		121.23	0.33%	185	23/5/2022
X30J2		187.954		115.01	0.28%	223	30/6/2022
X29L2		152.000		110.64	0.12%	252	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	22,42%	4,26	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35,87	22,18%	4,49	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31,98	18,33%	7,24	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38,75	18,19%	6,16	9/12/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36,95	16,03%	7,06	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32,76	18,30%	6,37	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%	34,75	25,06%	4,16	9/7/2029
Bonar 30	AL30D	13.509	0,500%	32,57	24,71%	4,37	9/7/2030
Bonar 35	AL35D	19.070	1,125%	31,20	18,89%	7,16	9/7/2035
Bonar 38	AE38D	7.215	2,000%	35,90	19,90%	5,92	9/12/2038
Bonar 41	AL41D	1.496	2,500%	35,40	17,06%	6,85	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%	9.960.00	30.77%	0.03	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.952	0.100%	10.480.00	-9.25%	0.45	29/4/2022
Bonte 11-22 - USD Linked	TZV2	1.238	0.200%	10.845.75	-6.99%	1.05	30/11/2022
Bonte 04-23 - USD Linked	TV23	1.493	0.300%	10.304.86	-1.49%	1.44	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%	43,56	21,31%	4,83	1/9/2037
BS. As. 37 NYL	BB37D	116.33	3,500%	39,28	17,17%	6,80	19/9/2037
BS. As. 37 NYL	BC37D	153.17	3,000%	34,65	19,64%	6,26	19/9/2037
CABA 27 NYL	CABA27	890	7,500%	92,73	10,83%	3,52	16/6/2027
Cordoba 21 NYL**	CO21D	725	7,125%	77,96	18,78%	2,23	10/12/2025
Cordoba 24 NYL**	CO24D	725	7,450%	68,17	19,33%	3,54	16/6/2027
Cordoba 27 NYL**	CO26	272	7,125%	62,35	7,63%	2,20	27/10/2026
Cordoba 27 NYL**	CO27D	725	7,125%	63,72	16,90%	4,53	12/2/2029
Mun. Cord 27 NYL**	MUNCOR27	156	4,500%	64,04	20,73%	3,11	29/9/2027
Sta Fe 23 NYL**	SF23D	250	5,000%	94,42	16,63%	0,73	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6,900%	77,60	13,80%	3,84	1/11/2027
Jujuy 27 NYL	JUS22	214	5,750%	71,85	22,13%	2,43	22/3/2027
Salta 27 NYL	SA24D	357	5,000%	77,72	17,14%	3,07	1/12/2027
Chaco 24 NYL	CH24D	250	9,375%	64,46	49,65%	1,11	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	68,16	46,43%	1,02	24/2/2025
T.Fuegu 27 NYL	TFU27	190	8,950%	63,95	15,29%	2,24	19/4/2027
Chubut 30 NYL	PUL26	610	7,750%	75,31	13,56%	2,92	26/7/2030
Entre Rios 28 NYL**	ERF25	518	8,750%	72,11	18,49%	3,03	8/8/2028
Rio Negro 28 NYL**	RNF25	320	4,875%	67,05	19,09%	3,22	10/3/2028
Neuquen 30 NYL**	NQUEN30	377	4,625%	61,37	18,95%	3,80	29/4/2030

Ledes ARS TNA	#N/A
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Corporate USD*

Transener 2021**	OTRX9	101	9,750%	SD	N.A.	N.A.	15/8/2021
CGC 2021**	CGC21	300	8,500%	SD	N.A.	N.A.	7/11/2021
Genesisa 2022**	GNCL0	500	8,750%	99,94	9,15%	0,16	20/1/2022
Edenor 2022**	ODNX9	176	9,750%	91,27	21,56%	0,82	15/2/2022
AYSA 2023**	AYSA23	500	6,625%	56,60	73,19%	0,83	12/2/2023
Lisa 2023**	CLIS0	300	9,500%	45,47	81,62%	1,03	20/7/2023
Tecoperator 2022**	TTC10	500	4,875%	100,41	4,53%	1,00	12/12/2022
YPF 2024	YPCU0	1.325	8,750%	88,92	18,76%	1,20	4/4/2024
IRSA Prop. 2023**	RPC20	360	8,750%	96,19	12,27%	1,20	23/3/2023
Crusud 2023	CSD00	113	6,500%	98,50	9,47%	1,14	16/2/2023
YPF 03-2025	YFPE0	N.A.	8,750%	89,95	15,75%	1,51	23/3/2025
Albanesi 2023**	GMFR0	336	9,625%	82,99	23,49%	1,37	27/7/2023
Pampa 2023**	PTST0	491	7,375%	97,14	9,49%	1,49	21/7/2023
Arcor 2023**	RCC90	500	6,000%	98,41	7,18%	1,49	6/7/2023</