

Rates

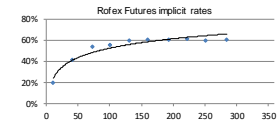
Instrumento	TNA	
Cautión 7d	31.07%	19/11/2021
Cautión 30d	34.20%	
BADLAR Priv. (>\$1mm)	34.25%	
TM20 Priv. (>\$20mm)	34.06%	18/11/2021
TFM - Leliqui 7D	38.00%	19/11/2021
Pases Pasivos 7D	36.50%	19/11/2021

BCRA A3500 USD \$100.465

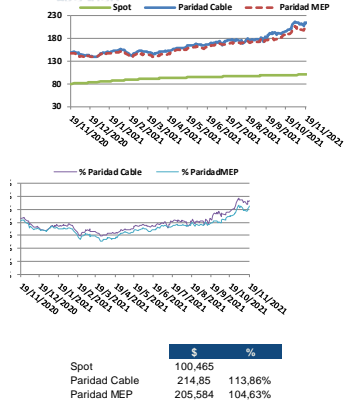
Days	00%Change	Annualized
7d	0.2%	12%
31d	1.2%	14%
63d	2.2%	12%
92d	3.3%	13%
184d	6.6%	13%
365d	25.2%	25%

Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	19/11/2021	-	100.47				
DLR112021	30/11/2021	11	101.05	19.3%	101.01	0.04%	2.288
DLR122021	31/12/2021	42	105.24	41.3%	105.20	0.04%	1.441
DLR012022	31/1/2022	73	111.30	53.9%	111.26	0.04%	852
DLR022022	28/2/2022	101	115.95	55.7%	115.76	0.16%	772
DLR032022	31/3/2022	132	122.20	59.8%	122.00	0.16%	465
DLR042022	29/4/2022	161	127.40	60.8%	127.35	0.04%	115
DLR052022	31/5/2022	193	132.75	60.8%	132.74	0.01%	29
DLR062022	30/6/2022	223	138.00	61.2%	137.80	0.05%	23
DLR072022	29/7/2022	252	144.00	59.9%	143.30	-0.91%	17
DLR082022	31/8/2022	285	148.25	60.9%	148.80	-0.37%	6



ARS - USD



	\$	%
Spot	100.465	
Paridad Cable	214.85	113.86%
Paridad MEP	205.584	104.63%

Bonds

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

Boncor 24	PR13	473	2.00%	725.99	1.50%	1.18	15/3/2024
Boncor03-22	TX22	277.922	1.20%	182.99	0.93%	0.31	18/3/2022
Boncor09-22	TX22	342.185	1.30%	175.27	0.22%	0.82	20/9/2022
Boncor 23	TC23	28.300	4.00%	429.50	2.78%	1.23	6/3/2023
Boncor03-23	TX23	286.479	1.40%	180.17	2.23%	1.31	25/3/2023
Boncor08-23	TX3	289.867	1.45%	162.50	2.57%	1.68	13/8/2023
Boncor03-24	TX4	333.254	1.40%	174.75	3.25%	2.26	25/3/2024
Boncor04-25	TC25P	29.908	4.00%	389.26	5.35%	3.14	27/4/2025
Boncor11-26	TX26	66.300	2.00%	141.48	5.80%	3.69	9/11/2026
Boncor11-28	TX28	9.243	2.25%	134.09	6.82%	4.22	9/11/2028
Dis-ARL 05	DICP	10.563	5.83%	2.9150	8.07%	5.37	31/12/2033
Par-ARL 05	PARP	2.861	1.77%	1.139.94	10.04%	9.45	31/12/2038
C-Par ARL 05	CIAP	23.668	3.31%	1.588.33	10.13%	10.40	31/12/2045

Sovereign ARS Floating Badlar							
BP +							
Boncor 22	PR15	1.930	0.00%	59.97	50.79%	0.43	4/10/2022
Bonar Abr 22	A22	53.625	2.00%	103.00	49.42%	0.30	4/4/2022
Bonar Abr 22	TB23P	31.321	5.25%	103.00	48.16%	0.89	6/2/2023

Sub-Sovereign ARS Floating Badlar							
BP +							
CABA TD C20	BDC22	3.708	5.00%	103.35	45.05%	0.15	24/1/2022
CABA TD C24	BDC24	22.614	3.25%	93.51	54.70%	1.33	29/3/2024
CABA TD C28	BDC28	13.262	3.75%	83.47	54.74%	2.03	22/2/2028
PBA TD 2022	PBY22	15.182	3.83%	105.77	53.07%	0.40	31/5/2022
PBA TD 2025	PBA25	30.000	3.75%	86.88	58.21%	1.59	14/4/2025
Salta 2021	SA21	4.00	5.00%	105.70	63.36%	0.07	22/1/2021
Santa Fe TD S1	SFA23	3.38	0.00%	71.00	64.41%	0.51	1/4/2023

Sovereign ARS Fixed							
Bonle \$ May 22	TY22P	249.021	22.00%	110.59	0.75%	0.49	23/5/2022
Bonle \$ Oct 23	TO23	64.150	16.00%	62.33	56.83%	1.26	17/10/2023
Bonle \$ Oct 26	TO26	96.570	15.50%	39.38	57.45%	2.05	19/10/2026

Ledes ARS							
SN01		119.573		99.48	31.70%	6	30/11/2021
S31D1		213.492		96.17	39.34%	37	31/12/2021
S31E2		168.831		92.82	41.53%	68	31/1/2022
S28F2		98.337		89.80	43.19%	96	28/2/2022
S31M2		76.800		86.52	44.79%	127	31/3/2022

Lepasas ARS							
SN301		6	22.712	3.00%	112.62	2.25%	0.02

Lecer ARS Inflation Indexed							
X31D1		37.641		116.32	-4.94%	37	31/12/2021
X28F2		192.468		132.62	0.37%	96	28/2/2022
X31M2		107.562		130.53	0.25%	127	31/3/2022
X18A2		137.598		127.58	0.22%	145	18/4/2022
X23Y2		178.119		121.91	0.09%	180	23/5/2022
X30J2		187.954		115.62	0.15%	218	30/6/2022
X29L2		152.000		111.44	-0.28%	247	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	22.49%	4.25	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16.091	0,500%	35.87	22.24%	4.47	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20.502	1,125%	31.98	18.35%	7.23	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11.405	2,000%	38.75	18.22%	6.15	9/1/2038
Bonos Int. 41 NYL	GD41 ext	10.482	2,500%	36.95	16.04%	7.05	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2.092	1,125%	32.76	18.33%	6.36	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%	34.30	25.49%	4.13	9/7/2029
Bonar 30	AL30D	13.509	0,500%	31.40	25.72%	4.32	9/7/2030
Bonar 35	AL35D	19.070	1,125%	31.49	18.78%	7.16	9/7/2035
Bonar 38	AE38D	7.215	2,000%	35.25	20.28%	5.85	9/1/2038
Bonar 41	AL41D	1.496	2,500%	32.81	18.32%	6.59	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%	10013.00	26.31%	0.02	30/11/2021
Bonte 04-22 - USD Linked	TV22	1.952	0.100%	10.4000	-7.66%	0.44	29/4/2022
Bonte 11-22 - USD Linked	TZV2	1.238	0.200%	10.627.41	-5.10%	1.03	30/11/2022
Bonte 04-23 - USD Linked	TV23	1.493	0.300%	10.299.00	-1.39%	1.43	28/4/2023

Bond	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
Sub-Sovereign USD (3)							

BS. As. 37 NYL	BA37D	6.202	3,900%	43.17	21.58%	4.78	1/9/2037
BS. As. 37 NYL	BB37D	116.33	3,500%	39.07	17.29%	6.77	1/9/2037
BS. As. 37 NYL	BC37D	153.17	3,000%	34.54	19.74%	6.23	1/9/2037
CABA 27 NYL	CABA27	890	7,500%	92.81	10.85%	3.51	1/6/2027
Córdoba 21 NYL**	CO21D	725	7,125%	77.88	18.95%	2.22	10/12/2025
Córdoba 24 NYL**	CO24D	725	7,450%	68.15	18.41%	3.52	1/6/2027
Córdoba 27 NYL**	CO27D	725	7,125%	63.47	17.04%	4.51	1/2/2029
Mun. Cord 27 NYL	MUNCOR27	156	4,500%	64.04	20.82%	3.10	29/9/2027
Sta Fe 23 NYL**	SF23D	250	7,000%	94.96	16.09%	0.72	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6,900%	78.02	13.69%	3.83	1/1/2027
Jujuy 27 NYL	JUS22	214	5,750%	68.17	24.69%	2.36	22/3/2027
Salta 27 NYL	SA24D	357	5,000%	77.60	17.27%	3.06	1/12/2027
Chaco 24 NYL	CH24D	250	9,375%	64.44	50.30%	1.09	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	68.22	46.94%	1.01	24/2/2025
T.Fuegu 27 NYL	TFU27	190	8,950%	63.84	15.48%	2.22	19/4/2027
Chubut 30 NYL	PUL26	610	7,750%	75.32	13.62%	2.90	26/7/2030
Entre Rios 28 NYL	ERF25	518	8,750%	72.02	18.62%	3.02	8/8/2028
Rio Negro 28 NYL**	RNF25	320	4,875%	67.51	18.94%	3.21	10/3/2028
Neuquen 30 NYL	NQUEN30	377	4,625%	61.42	18.99%	3.79	29/4/2030

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Corporate USD*							

Geneia 2022**	GNCL0	500	8,750%	99.91	9.40%	0.15	20/1/2022
Edenor 2022**	ODNX9	176	9,750%	91.42	21.50%	0.81	25/10/2022
AYSA 2023**	AYSA23	500	6,625%	56.57	74.19%	0.82	1/2/2023
Clisa 2023**	CLIS0	300	9,500%	45.47	82.32%	1.01	20/7/2023
Tepecol 2022**	TTC10	500	4,875%	100.40	4.53%	0.99	12/12/2022
YPF 2024	YPCU0	1.325	8,750%	88.80	18.97%	1.19	4/4/2024
IRSA Prop. 2023**	RPC20	360	8,750%	96.06	12.42%	1.19	23/3/2023
Resud 2023	CSD00	113	6,500%	98.50	9.59%	1.13	16/2/2023
YPF 03-2025	YMCE0	N.A.	8,750%	89.89	15.85%	1.49	23/3/2025
Albanesi 2023**	GMFR0	336	9,625%	83.06	23.54%	1.36	27/7/2023
Pampa 2023**	PTST0	491	7,375%	97.10	9.53%	1.48	21/7/2023
Arcor 2023**	RCC90	500	6,000%	98.41	7.19%	1.47	6/7/2023
AAP 2000 2027**	AERAO	375	6,875%	83.44	15.72%	2.15	1/2/2027
CGC 2025**	CP170	197	9,500%	98.77	10.37%	1.94	8/9/2025