

Rates

Instrumento	TNA	
Cautión 7d	32,50%	25/11/2021
Cautión 30d	33,50%	
BADLAR Priv. (>\$1mm)	34,19%	
TM20 Priv. (>\$20mm)	34,00%	24/11/2021
TFM - Leliqu 7D	38,00%	25/11/2021
Pases Pasivos 7D	36,50%	25/11/2021

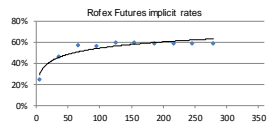
BCRA A3500 USD \$100.683

Days	00%Change	Annualized
8d	0,3%	15%
31d	1,2%	14%
62d	2,2%	13%
92d	3,3%	13%
188d	6,8%	13%
365d	24,6%	25%

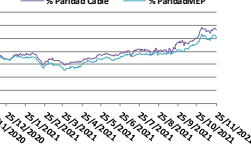
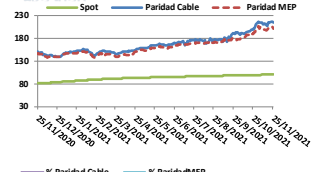
Rofex - ARS/USD Futures

Futures	Maturity	Days	USD	Rates	-d1	Ch	Op. I
SPOT	25/11/2021	-	100.68				
DLR112021	30/11/2021	5	101,03	25,1%	100,92	0,11%	2,225
DLR122021	31/12/2021	36	105,25	46,0%	105,10	0,14%	1,532
DLR012022	31/1/2022	67	111,25	57,2%	111,19	0,05%	873
DLR022022	28/2/2022	95	115,45	56,4%	115,35	0,09%	761
DLR032022	31/3/2022	126	121,30	59,3%	121,20	0,08%	467
DLR042022	29/4/2022	155	126,07	59,4%	126,10	-0,02%	119
DLR052022	31/5/2022	187	130,95	58,7%	131,25	-0,23%	34
DLR062022	30/6/2022	217	135,95	58,9%	136,25	-0,22%	23
DLR072022	29/7/2022	246	140,70	59,0%	141,00	-0,21%	18
DLR082022	31/8/2022	279	146,00	58,9%	146,50	-0,34%	8

6.060



ARS - USD



	\$	%
Spot	100.683	
Paridad Cable	214,02	112,57%
Paridad MEP	202,073	100,70%

Bonds

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

Boncor 24	PR13	473	2,00%	737,24	0,48%	1,18	15/3/2024
Boncor03-22	TX22	277,922	1,20%	183,49	1,17%	0,30	18/3/2022
Boncor09-22	TX22	342,185	1,30%	177,34	-0,82%	0,81	20/9/2022
Boncor 23	TC23	28,300	4,00%	429,66	3,06%	1,22	6/3/2023
Boncor03-23	TX23	286,470	1,40%	181,42	1,98%	1,30	25/3/2023
Boncor08-23	TX23	289,867	1,45%	162,02	2,97%	1,66	13/8/2023
Boncor03-24	TX24	333,254	1,40%	175,01	3,35%	2,25	25/3/2024
Boncor04-25	TC25P	29,908	4,00%	391,30	5,31%	3,13	27/4/2025
Boncor11-26	TX26	66,300	2,00%	142,20	5,77%	3,67	9/11/2026
Boncor11-28	TX28	9,243	2,25%	135,36	6,69%	4,21	9/11/2028
Dis-ARL 05	DICP	10,563	5,83%	2,946,3	7,35%	5,37	31/12/2033
Par-ARL 05	PARP	2,861	1,77%	1,176,35	9,75%	9,50	31/12/2038
C-Par ARL 05	CIUAP	23,668	3,31%	1,607,70	10,10%	10,40	31/12/2045

Sovereign ARS Floating Badlar							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Boncor 22	PR15	1,930	0,00%	59,84	53,36%	0,41	4/10/2022
Boncor Abr 22	AA22	53,625	2,00%	103,40	50,28%	0,29	4/4/2022
Boncor Abr 22	TB23P	31,321	2,25%	103,40	49,71%	0,87	6/2/2023
Sub-Sovereign ARS Floating Badlar							
BP +							
CABA TD C20	BDC22	3,708	5,00%	103,89	45,00%	0,14	24/1/2022
CABA TD C24	BDC24	22,614	3,25%	94,60	54,24%	1,33	29/3/2024
CABA TD C28	BDC28	13,262	3,75%	83,56	55,19%	2,01	22/2/2028
PBA TD 2022	PHY22	15,182	3,83%	106,47	52,92%	0,39	31/5/2022
PBA TD 2025	PBA25	30,000	3,75%	86,30	59,48%	1,56	14/4/2025
Salta 2021	SA21	4,00	5,00%	106,42	63,29%	0,05	22/11/2021
Salta Fe TD S1	SFA23	3,38	0,00%	71,00	66,47%	0,50	11/4/2023

Sovereign ARS Fixed							
Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Bonle \$ May 22	TY22P	249,021	22,00%	97,23	31,83%	0,41	23/5/2022
Bonle \$ Oct 23	TO23	64,150	16,00%	62,78	56,72%	1,25	17/10/2023
Bonle \$ Oct 26	TO26	66,570	15,50%	39,84	57,12%	2,05	19/10/2026
Ledes ARS							
SN011		119,573		99,90	34,87%	1	30/11/2021
S31D1		213,492		96,95	35,94%	32	31/12/2021
S31E2		168,831		93,79	38,39%	63	31/1/2022
S28F2		98,337		90,65	41,38%	91	28/2/2022
S31M2		76,800		88,00	40,80%	122	31/3/2022
Lepasas ARS							
SN301		1	22,712	3,00%	113,20	0,69%	0,00

Lecer ARS Inflation Indexed							
Bond	Code	Amt Out.	Price	YTM	Days	Maturity	#N/A
X31D1		37,641	116,24	-1,32%	32	31/12/2021	35,6%
X28F2		192,468	132,89	0,90%	1	28/2/2022	
X31M2		107,562	130,96	0,26%	122	31/3/2022	
X18A2		137,598	128,23	-0,22%	140	18/4/2022	
X23Y2		178,119	122,25	0,22%	175	23/5/2022	
X30J2		187,954	116,12	-0,03%	213	30/6/2022	
X29L2		152,000	111,85	-0,34%	242	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	22,55%	4,23	9/7/2029
Bonos Int. 30 NYL	GD30 ext	16,091	0,500%	35,87	22,30%	4,46	9/7/2030
Bonos Int. 35 NYL	GD35 ext	20,502	1,125%	31,98	18,38%	7,21	9/7/2035
Bonos Int. 38 NYL	GD38 ext	11,405	2,000%	38,75	18,25%	6,13	9/12/2038
Bonos Int. 41 NYL	GD41 ext	10,482	2,500%	36,95	16,08%	7,03	9/7/2041
Bonos Int. 46 NYL	GD46 ext	2,092	1,125%	32,76	18,36%	6,34	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%	32,29	27,23%	4,06	9/7/2029
Bonar 30	AL30D	13,509	0,500%	29,90	27,08%	4,25	9/7/2030
Bonar 35	AL35D	19,070	1,125%	30,00	19,56%	7,04	9/7/2035
Bonar 38	AE38D	7,215	2,000%	33,50	21,30%	5,70	9/12/2038
Bonar 41	AL41D	1,496	2,500%	32,50	18,52%	6,54	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%	10,049,00	142,03%	0,00	30/11/2021
Bonte 04-22 - USD Linked	TV22	1,952	0,100%	10,370,00	-6,77%	0,42	29/4/2022
Bonte 11-22 - USD Linked	TZV2	1,238	0,200%	10,357,46	-2,49%	1,01	30/11/2022
Bonte 04-23 - USD Linked	TV23	1,493	0,300%	10,151,04	-0,24%	1,41	28/4/2023

Sub-Sovereign USD (3)	Code	Amt Out.	Coupon	Price*	YTM	MD	Maturity
BS. As. 37 NYL	BA37D	6,202	3,900%	42,18	22,17%	4,70	1/9/2037
BS. As. 37 NYL	BB37D	116,33	3,500%	38,04	17,76%	6,68	19/9/2037
BS. As. 37 NYL	BC37D	153,17	3,000%	34,60	19,75%	6,22	19/9/2037
CABA 27 NYL	CABA27	890	7,500%	92,38	11,03%	3,49	16/6/2027
Córdoba 21 NYL**	CO21D	725	7,125%	77,83	19,10%	2,20	10/12/2025
Córdoba 24 NYL**	CO24D	725	7,450%	67,64	18,71%	3,50	1/6/2027
Córdoba 27 NYL**	CO27D	725	7,125%	62,40	9,26%	2,13	27/10/2026
Mun. Cord 27 NYL**	MUNCOR27	156	4,500%	64,31	20,76%	3,08	29/9/2027
Sta Fe 23 NYL**	SF23D	250	5,000%	95,07	16,23%	0,71	23/3/2023
Sta Fe 27 NYL**	SF27D	250	6,900%	77,83	13,81%	3,82	1/11/2027
Jujuy 27 NYL	JUS22	214	5,750%	68,33	24,72%	2,35	22/3/2027
Salta 27 NYL	SA24D	357	5,000%	77,36	17,46%	3,04	1/12/2027
Chaco 24 NYL	CH24D	250	9,375%	64,13	51,45%	1,07	19/8/2024
La Rioja 25 NYL	RIF25	300	9,750%	67,86	48,21%	0,98	24/2/2025
T.Fuegu 27 NYL	TFU27	190	8,950%	63,83	15,58%	2,20	19/4/2027
Chubut 30 NYL	PUL26	610	7,750%	75,13	13,78%	2,88	26/7/2030
Entre Rios 28 NYL**	ERF25	518	8,750%	71,44	18,99%	2,99	8/8/2028
Rio Negro 28 NYL**	RNR25	320	4,875%	67,34	19,10%	3,19	10/3/2028
Neuquen 30 NYL	NQUEN30	377	4,625%	60,80	19,35%	3,76	29/4/2030

Corporate USD*

Bond	Code	Amt Out.	Coupon	Price	YTM	MD	Maturity
Gennesa 2022**	GNLCLO	500	8,750%	99,87	9,74%	0,14	20/1/2022
Edenor 2022**	ODNX9	176	9,750%	91,34	21,78%	0,79	25/10/2022
AYSA 2023**	AYSA23	500	6,625%	55,56	77,92%	0,79	1/2/2023
Clisa 2023**	CLISO	300	9,500%	45,50	82,95%	1,00	20/7/2023
Tecoperator 2022**	TTC10	500	4,875%	100,47	4,45%	0,98	12/12/2022
YPF 2024	YPCUO	1,325	8,750%	87,71	20,19%	1,16	4/4/2024
IRSA Prop. 2023**	RPC20	360	8,750%	96,00	12,51%	1,18	23/3/2023
Resud 2023	CSDOO	113	6,500%	101,75	6,70%	1,11	16/2/2023
YPF 03-2025	YPCEO	N.A.	8,750%	88,90	16,70%	1,47	23/3/2025
Albanesi 2023**	GMFRO	336	9,625%	82,89	23,81%	1,35	27/7/2023
Pampa 2023**	PTSTO	491	7,375%	97,14	9,51%	1,47	21/7/2023
Arcor 2023**	RCC90	500	6,000%	98,25	7,31%	1,46	6/7/2023
AG 2000 2027**	AERAO	375	6,875%	83,41	15,78%	2,13	1/2/2027