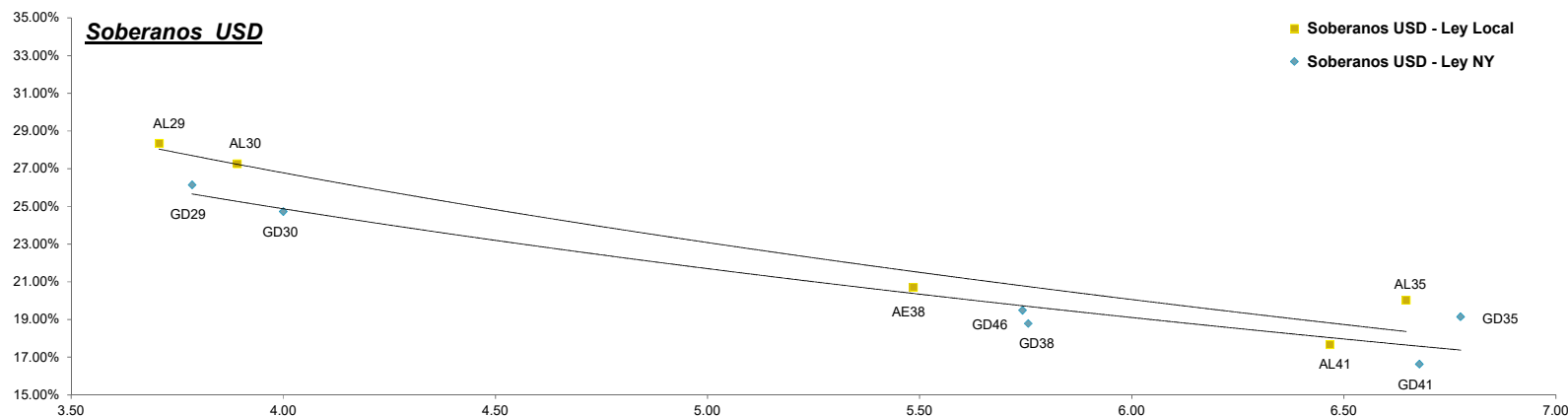


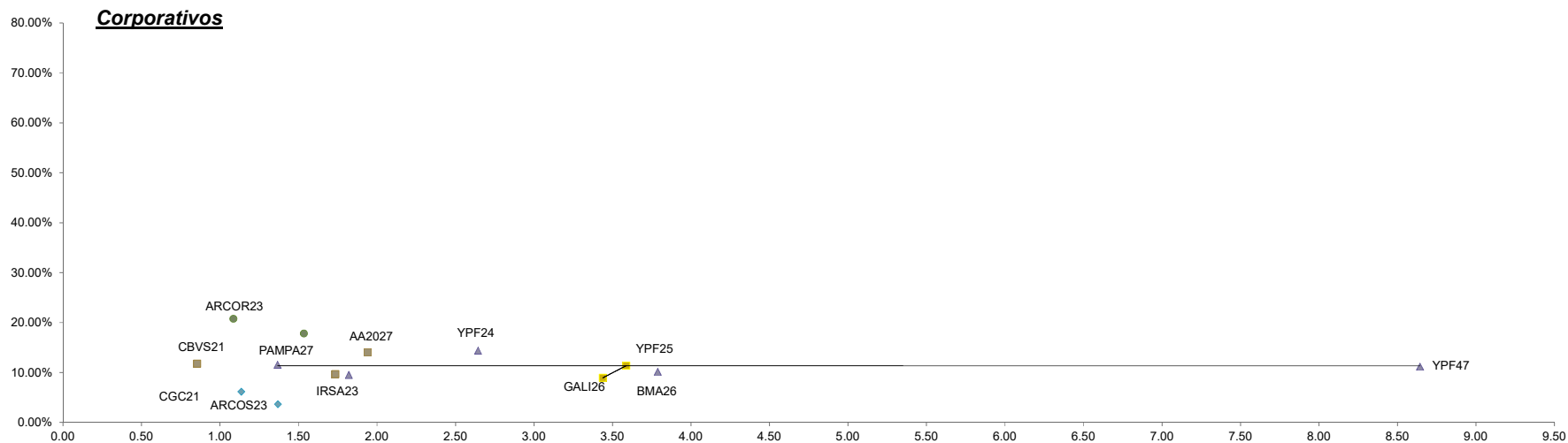
Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	01/04	MTD
Soberanos USD														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	33.92	27.85%	26.14%	09-jul-22	1.000%	Sem.	34.10%	3.78	\$ 2,635.03	34.21	-0.85%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	33.38	26.26%	24.73%	09-jul-22	0.500%	Sem.	33.47%	4.00	\$ 16,090.61	33.60	-0.65%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	30.29	20.06%	19.14%	09-jul-22	1.125%	Sem.	30.51%	6.78	\$ 20,501.72	30.68	-1.27%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	37.56	19.67%	18.79%	09-jul-22	2.000%	Sem.	37.90%	5.76	\$ 11,405.07	37.84	-0.74%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	35.21	17.32%	16.63%	09-jul-22	2.500%	Sem.	35.66%	6.68	\$ 10,482.11	35.59	-1.07%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	30.83	20.44%	19.49%	09-jul-22	1.125%	Sem.	31.05%	5.74	\$ 2,092.00	31.49	-2.10%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	31.49	30.35%	28.34%	09-jul-22	1.000%	Sem.	31.40%	3.71	\$ 2,194.28	31.27	0.70%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	30.33	29.12%	27.26%	09-jul-22	0.500%	Sem.	30.29%	3.89	\$ 13,517.56	30.50	-0.56%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	28.86	21.02%	20.02%	09-jul-22	1.125%	Sem.	28.77%	6.65	\$ 19,069.87	28.93	-0.24%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	34.22	21.78%	20.71%	09-jul-22	2.000%	Sem.	34.03%	5.49	\$ 7,216.66	34.40	-0.52%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	33.54	18.45%	17.67%	09-jul-22	2.500%	Sem.	33.31%	6.47	\$ 1,500.11	34.14	-1.76%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	32.12	28.29%	26.53%	09-jul-22	0.500%	Sem.	32.21%	3.86	\$ 90.39	32.44	-0.99%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	29.85	27.95%	26.23%	09-jul-22	0.125%	Sem.	29.87%	4.01	\$ 1,165.59	30.36	-1.68%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	27.84	19.78%	18.89%	09-jul-22	0.750%	Sem.	27.99%	7.13	\$ 298.80	27.78	0.22%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	33.08	20.39%	19.45%	09-jul-22	1.500%	Sem.	33.36%	5.88	\$ 809.34	33.49	-1.22%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	29.66	18.76%	17.95%	09-jul-22	1.500%	Sem.	29.95%	6.73	\$ 1,572.60	29.77	-0.37%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	27.29	21.10%	20.09%	09-jul-22	0.750%	Sem.	27.44%	5.80	\$ 248.13	27.89	-2.15%
Provinciales														
Buenos Aires 9.95% 06/21	BP21 New	09-jun-21	0.00%	-	-	-	-	9.950%	Sem.	-	-	\$ -	-	-
Buenos Aires 2023	BP23	15-feb-23	33.34%	-	-	-	15-ago-22	6.500%	Sem.	-	-	\$ 250.05	-	-
Buenos Aires 2024	BP24	16-mar-24	66.67%	-	-	-	16-sep-22	9.125%	Sem.	-	-	\$ 833.38	-	-
Buenos Aires 2027	BP27	15-jun-27	100.00%	-	-	-	15-jun-22	7.875%	Sem.	-	-	\$ 1,750.00	-	-
Buenos Aires 2028	BP28	18-abr-28	100.00%	-	-	-	18-oct-22	9.625%	Sem.	-	-	\$ 400.00	-	-
Buenos Aires 2035	BPLD	15-may-35	90.01%	-	-	-	15-may-22	4.000%	Sem.	-	-	\$ 401.85	-	-
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	92.34	10.04%	9.80%	01-jun-22	7.500%	Sem.	92.56%	3.30	\$ 890.00	90.91	1.57%
Cordoba 2021	PDCAR21	10-jun-21	0.00%	81.53	-	-	-	7.125%	Sem.	-	0.01	\$ -	78.86	3.39%
Cordoba 2024	PDCAR24	01-sep-24	100.00%	69.82	26.59%	25.02%	01-sep-22	7.450%	Sem.	70.12%	1.92	\$ 510.00	66.31	5.29%
Chubut 2026	BOGAR26	26-jul-26	75.00%	81.02	20.96%	19.49%	26-abr-22	7.750%	Trim.	81.35%	1.65	\$ 487.50	78.17	3.65%
Neuquen 2025	NEU25	27-abr-25	100.00%	62.50	39.60%	36.31%	27-abr-22	7.500%	Sem.	63.81%	1.37	\$ 366.00	61.97	0.86%
Neuquen 2028	NEU28	12-may-28	64.00%	93.48	12.22%	11.70%	12-may-22	8.625%	Trim.	93.58%	2.12	\$ 230.06	93.22	0.28%
Salta 2024	SAL24	07-jul-24	100.00%	74.43	44.03%	40.03%	07-jul-22	9.125%	Sem.	75.07%	0.79	\$ 350.00	72.51	2.65%
Santa Fe 2023	SFE23	23-mar-23	50.00%	94.73	13.64%	13.20%	23-sep-22	7.000%	Sem.	94.76%	0.85	\$ 125.00	93.58	1.23%
Tierra del fuego 2027	FUE27	17-abr-27	67.00%	85.95	16.49%	15.55%	17-jul-22	8.950%	Trim.	85.96%	2.20	\$ 137.44	85.48	0.55%



Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	01/04	MTD
Corporativos														
Alimentos y bebidas														
Arcor 2023	ARCOR23	06-jul-23	100.00%	99.80	6.26%	6.16%	06-jul-22	6.000%	Sem.	99.80%	1.14	\$ 500.00	99.40	0.40%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	104.10	3.69%	3.65%	27-sep-22	6.625%	Sem.	104.08%	1.37	\$ 348.47	104.00	0.10%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	97.60	9.13%	8.93%	19-jul-22	8.250%	Sem.	97.65%	3.44	\$ 250.00	95.30	2.41%
Banco Macro 2026	BMA26	04-nov-26	100.00%	83.90	11.69%	11.36%	04-may-22	6.750%	Sem.	84.39%	3.59	\$ 400.00	83.00	1.08%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	95.10	9.74%	9.51%	15-may-22	6.875%	Sem.	95.24%	1.82	\$ 300.00	94.50	0.63%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	90.10	10.41%	10.15%	24-jul-22	7.500%	Sem.	90.27%	3.79	\$ 750.00	88.20	2.15%
YPF 2024	YPF2024	04-abr-24	70.00%	96.20	11.86%	11.53%	04-oct-22	8.750%	Sem.	96.21%	1.37	\$ 525.00	95.60	0.63%
YPF 2025	YPF2025	28-jul-25	100.00%	85.00	14.90%	14.38%	28-jul-22	8.500%	Sem.	85.28%	2.64	\$ 750.00	85.20	-0.23%
YPF 2047	YPF2047	15-dic-47	100.00%	64.80	11.49%	11.18%	15-jun-22	7.000%	Sem.	65.64%	8.64	\$ 750.00	64.90	-0.15%
Utilidades														
Clisa 2023	CLISA23	20-jul-23	100.00%	46.00	108.76%	88.97%	20-jul-22	9.500%	Sem.	47.24%	0.79	\$ 300.00	46.00	0.00%
AES 2024	AES24	02-feb-24	100.00%	85.10	18.61%	17.82%	02-ago-22	7.750%	Sem.	85.33%	1.53	\$ 300.00	84.30	0.95%
Albanesi 2023	ALBA23	27-jul-23	100.00%	88.10	21.83%	20.75%	27-jul-22	9.625%	Sem.	88.35%	1.09	\$ 336.00	88.40	-0.34%
Otros														
Aeropuertos Argentina 2000	AA2027	01-feb-27	62.50%	86.20	14.84%	14.08%	01-may-22	6.875%	Trim.	86.40%	1.94	\$ 250.00	86.10	0.12%
IRSA 2023	IRSA23	23-mar-23	100.00%	97.40	12.11%	11.76%	23-sep-22	8.750%	Sem.	97.42%	0.85	\$ 360.00	97.20	0.21%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	95.80	9.91%	9.67%	21-sep-22	7.250%	Sem.	95.82%	1.73	\$ 119.73	95.70	0.10%

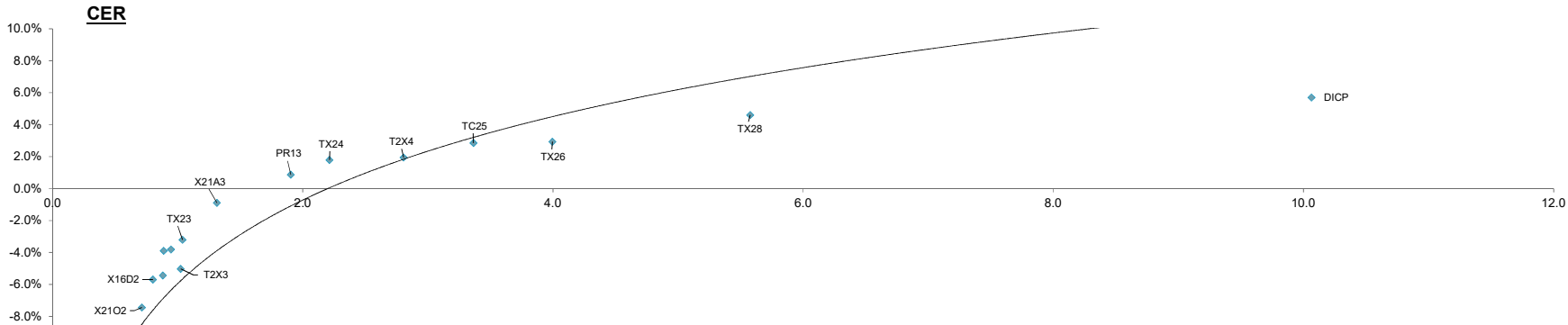


Fixed Income Research



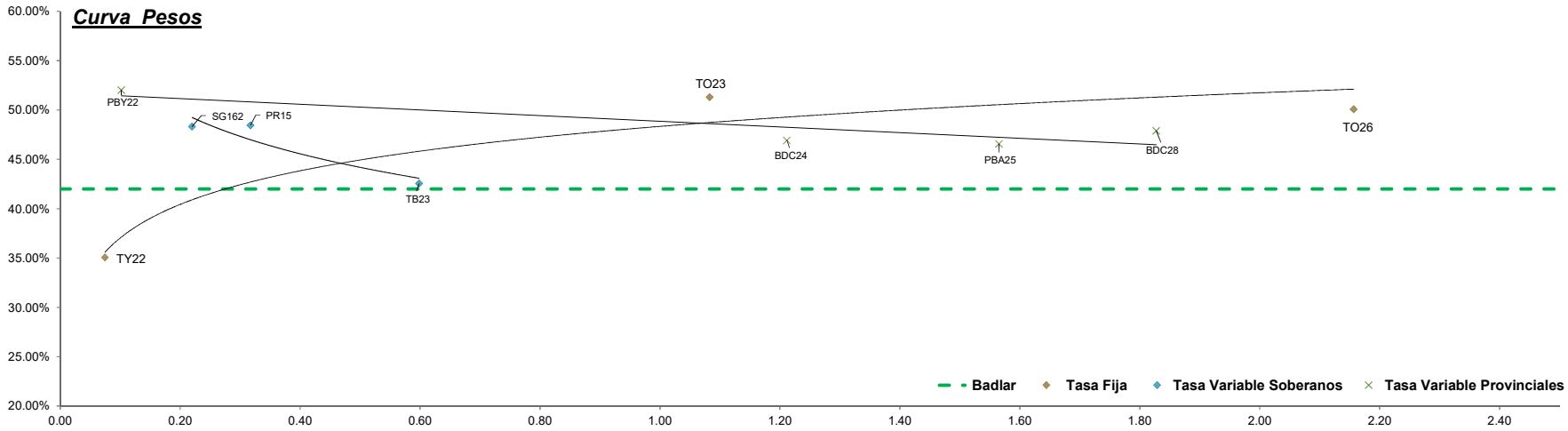
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	01/04	MTD
Ajustables por CER (*)														
Lecer 04/2022	X18A2	18-abr-22	100.00%	149.87	-	-	18-abr-22	Fijo 0%	-	100.00%	0.00	\$ 130,463.00	148.28	1.07%
Lecer 05/2022	X23Y2	23-may-22	100.00%	147.82	-24.09%	-27.21%	23-may-22	Fijo 0%	-	102.60%	0.13	\$ 178,101.00	144.69	2.16%
Lecer 06/2022	X30J2	30-jun-22	100.00%	142.15	-18.06%	-19.53%	30-jun-22	Fijo 0%	-	104.01%	0.25	\$ 215,104.00	138.91	2.33%
Lecer 07/2022	X29L2	29-jul-22	100.00%	137.76	-15.76%	-16.75%	29-jul-22	Fijo 0%	-	104.86%	0.33	\$ 152,000.00	133.79	2.97%
Lecer 08/2022	X16G2	16-ago-22	100.00%	122.75	-12.92%	-13.53%	16-ago-22	Fijo 0%	-	104.61%	0.38	\$ 209,403.00	118.71	3.40%
Bono del Tesoro CER2 2022	T2X2	20-sep-22	100.00%	215.96	-10.53%	-10.82%	20-sep-22	Fija 1.30%	Sem.	105.49%	0.45	\$ 366,426.00	208.76	3.45%
Lecer 10/2022	X21O2	21-oct-22	100.00%	119.06	-9.50%	-9.74%	21-oct-22	Fijo 0%	-	105.19%	0.56	\$ 200,000.00	114.81	3.71%
Lecer 12/2022	X16D2	16-dic-22	100.00%	110.53	-7.34%	-7.44%	16-dic-22	Fijo 0%	-	105.16%	0.71	\$ 177,000.00	105.86	4.41%
Lecer 01/2023	X20E3	20-ene-23	100.00%	115.29	-5.65%	-5.69%	20-ene-23	Fijo 0%	-	104.49%	0.80	\$ 257,000.00	110.63	4.22%
Lecer 02/2023	X17F3	17-feb-23	100.00%	111.45	-5.41%	-5.43%	17-feb-23	Fijo 0%	-	104.74%	0.88	\$ 236,721.00	106.61	4.54%
BONCER 2023	TC23	06-mar-23	100.00%	533.00	-3.85%	-3.88%	06-sep-22	Fija 4%	Sem.	107.09%	0.89	\$ 28,300.00	514.00	3.70%
Bono del Tesoro CER 2023	TX23	25-mar-23	100.00%	225.53	-3.77%	-3.81%	25-sep-22	Fija 1.40%	Sem.	104.98%	0.95	\$ 308,023.00	217.69	3.60%
Lecer 04/2023	X21A3	21-abr-23	100.00%	105.80	-3.20%	-3.20%	21-abr-23	Fijo 0%	Sem.	103.32%	1.04	\$ 140,000.00	102.00	3.72%
Bono del Tesoro CER2 2023	T2X3	13-ago-23	100.00%	201.30	-0.89%	-0.89%	13-ago-22	Fija 1.45%	Sem.	103.10%	1.31	\$ 400,095.00	197.58	1.88%
Bocon Prov Serie 6°	PR13	15-mar-24	19.49%	755.90	-4.91%	-5.02%	16-may-22	Fija 2%	Mensual	107.60%	1.02	\$ 136,812.24	759.00	-0.41%
Bono del Tesoro CER 2024	TX24	25-mar-24	100.00%	217.41	0.87%	0.87%	25-sep-22	Fija 1.50%	Sem.	101.19%	1.90	\$ 345,783.00	214.37	1.42%
Bono del Tesoro CER2 2024	T2X4	26-jul-24	100.00%	161.37	1.80%	1.80%	26-jul-22	Fija 1.55%	Sem.	99.45%	2.21	\$ 209,205.00	161.49	-0.07%
BONCER 2025	TC25	27-abr-25	100.00%	515.00	1.96%	1.95%	27-abr-22	Fija 4%	Sem.	105.86%	2.81	\$ 29,907.80	525.00	-1.90%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	188.02	2.88%	2.86%	09-may-22	Fija 2.00%	Sem.	97.14%	3.36	\$ 155,309.00	183.85	2.27%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	188.50	2.96%	2.94%	09-may-22	Fija 2.25%	Sem.	97.27%	4.00	\$ 66,421.32	183.35	2.81%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	4,111.25	4.66%	4.60%	22-abr-22	Fija 5.83%	Sem.	103.98%	5.58	\$ 10,472.48	3,851.06	6.76%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	2,040.00	5.78%	5.70%	30-sep-22	1.77%	Sem.	68.57%	10.06	\$ 2,860.55	1,918.23	6.35%
Tasa Fija														
Letra del Tesoro a Dcto. 29/04/22	S29A2	29-abr-22	100.00%	98.83	53.60%	43.17%	29-abr-22	Fijo 0%	-	98.83%	0.02	\$ 204,112.00	97.28	1.59%
Letra del Tesoro a Dcto. 31/05/22	S31Y2	31-may-22	100.00%	95.06	55.33%	45.17%	31-may-22	Fijo 0%	-	95.06%	0.08	\$ 159,891.00	93.82	1.32%
Letra del Tesoro a Dcto. 30/06/22	S30J2	30-jun-22	100.00%	91.51	56.76%	47.01%	30-jun-22	Fijo 0%	-	91.51%	0.13	\$ 222,867.00	90.30	1.34%
Letra del Tesoro a Dcto. 29/07/22	S29L2	29-jul-22	100.00%	88.21	57.38%	48.32%	29-jul-22	Fijo 0%	-	88.21%	0.19	\$ 155,616.00	87.00	1.39%
Letra del Tesoro a Dcto. 31/08/22	S31G2	31-ago-22	100.00%	84.59	57.74%	49.61%	31-ago-22	Fijo 0%	-	84.59%	0.25	\$ 48,544.00	83.46	1.36%
Letra del Tesoro a Dcto. 30/09/22	S30S2	30-sep-22	100.00%	81.33	58.40%	51.09%	30-sep-22	Fijo 0%	-	81.33%	0.30	\$ 27,661.00	80.70	0.78%
Bote 05/2022	TY22	21-may-22	100.00%	107.90	38.14%	35.06%	21-may-22	Fija 22.00%	Sem.	98.90%	0.07	\$ 404,506.00	107.90	0.00%
Bote 10/2023	TO23	18-oct-23	100.00%	66.00	57.88%	51.30%	17-oct-22	Fija 16.00%	Sem.	65.94%	1.08	\$ 64,150.35	74.50	-11.41%
Bote 10/2026	TO26	18-oct-26	100.00%	40.25	56.34%	50.07%	17-oct-22	Fija 15.50%	Sem.	40.22%	2.16	\$ 96,569.71	47.06	-14.47%
Tasa Variable														
Bocon Prov Serie 8°	PR15	04-oct-22	20.00%	34.95	57.99%	48.45%	04-jul-22	Badlar	Trim.	97.89%	0.32	\$ 817.60	34.60	1.01%
Lepase Agosto 2022	SG162	16-ago-22	100.00%	102.91	56.63%	48.32%	16-ago-22	Pases 1d + 1400bp	-	98.69%	0.22	\$ 11,286.00	101.34	1.54%
Bono del Tesoro Badlar 02/23	TB23	06-feb-23	100.00%	110.50	49.83%	42.55%	06-may-22	Badlar + 525pbs	Trim.	101.47%	0.60	\$ 91,548.00	109.30	1.10%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	100.42	55.86%	46.93%	29-jun-22	Badlar + 325pbs	Trim.	97.88%	1.21	\$ 43,603.35	99.49	0.93%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	102.50	57.20%	47.89%	23-may-22	Badlar + 375pbs	Trim.	95.92%	1.83	\$ 13,262.47	102.40	0.10%
Provincia de Buenos Aires 2022	PBY22	31-may-22	100.00%	105.23	63.06%	52.01%	31-may-22	Badlar + 383pbs	Trim.	99.13%	0.10	\$ 15,182.42	103.91	1.27%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	100.00%	99.60	55.33%	46.55%	12-jul-22	Badlar + 375pbs	Trim.	98.74%	1.57	\$ 30,000.00	107.33	-7.20%
Dollar Linked														
Bote vinculado al Dólar 04/2022	TV22	29-abr-22	100.00%	11,297.89	1.55%	1.54%	29-abr-22	0.10%	Sem.	99.96%	0.03	\$ 1,952.00	11,130.00	1.51%
Bote vinculado al Dólar 11/2022	T2V2	30-nov-22	100.00%	11,720.00	-5.49%	-5.56%	30-may-22	0.20%	Sem.	103.66%	0.63	\$ 1,614.00	11,223.69	4.42%
Bote vinculado al Dólar 04/2023	TV23	28-abr-23	100.00%	11,545.21	-1.64%	-1.64%	28-abr-22	0.30%	Sem.	102.01%	1.03	\$ 2,222.00	11,019.81	4.77%

Dólar	112.9700
Euro	1.0885
Tasa Ref.	44.5000%
Badlar Priv.	42.0000%
Libor 90 dias	1.0384%
CER	44.0270
IPC Mzo.	6.7%



Fixed Income Research

-10.0%



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