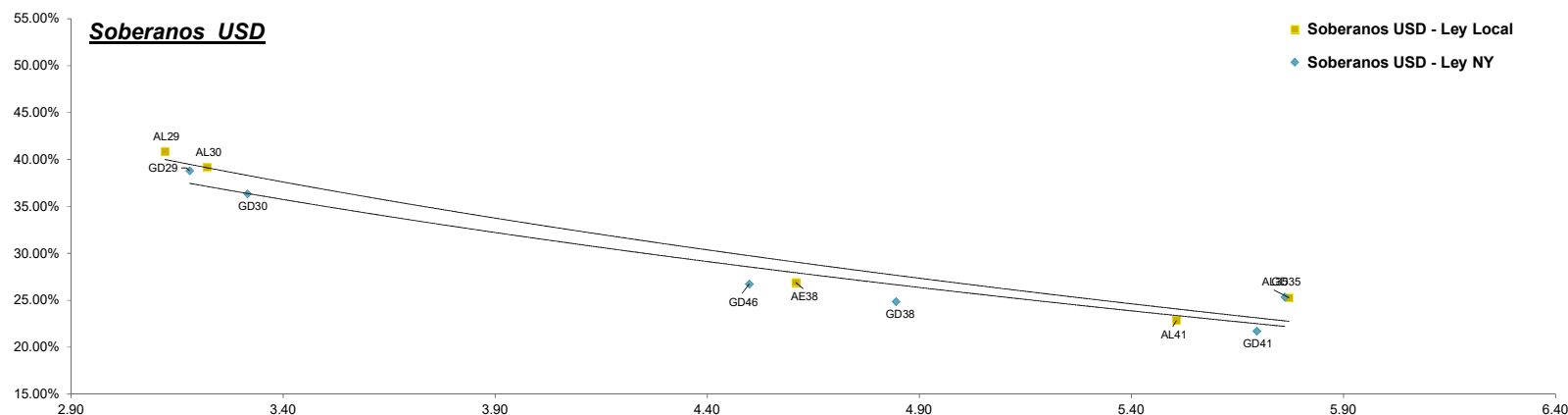


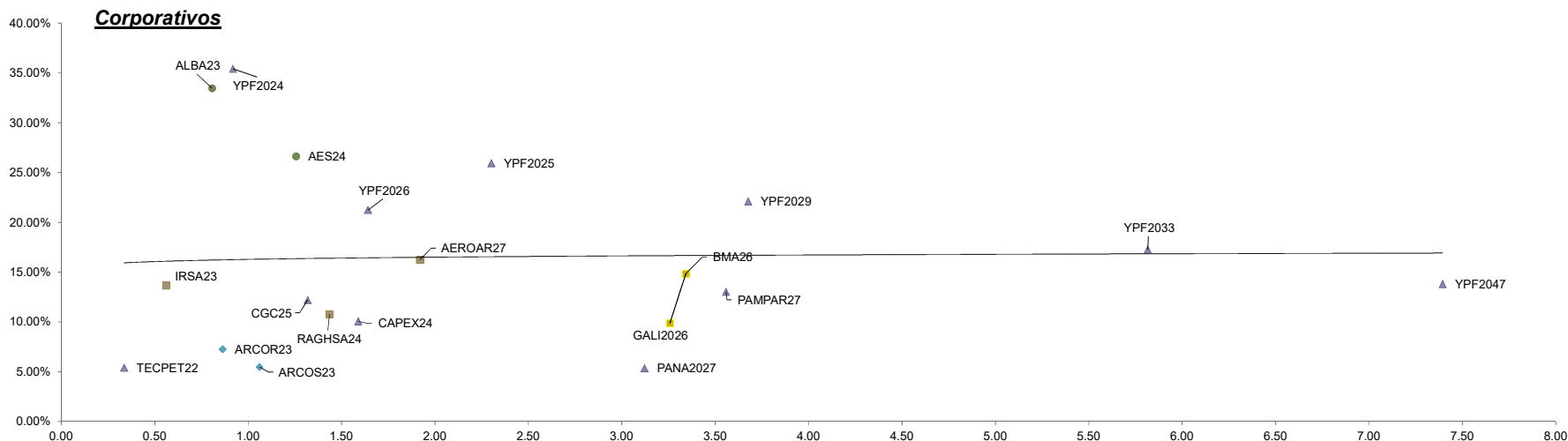
Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MTD
Soberanos USD														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	23.65	42.56%	38.79%	09-ene-23	1.000%	Sem.	23.71%	3.18	\$ 2,635.03	23.78	-0.55%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	23.67	39.65%	36.34%	09-ene-23	0.500%	Sem.	23.70%	3.32	\$ 16,090.61	23.96	-1.21%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	21.54	26.94%	25.34%	09-ene-23	1.500%	Sem.	21.64%	5.76	\$ 20,501.72	22.55	-4.48%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	28.28	26.39%	24.84%	09-ene-23	3.875%	Sem.	28.51%	4.84	\$ 11,405.07	28.41	-0.46%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	26.39	22.87%	21.70%	09-ene-23	3.500%	Sem.	26.60%	5.70	\$ 10,482.11	26.53	-0.53%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	22.43	28.51%	26.73%	09-ene-23	1.500%	Sem.	22.53%	4.50	\$ 2,092.00	22.82	-1.71%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	22.23	45.05%	40.87%	09-ene-23	1.000%	Sem.	22.21%	3.12	\$ 2,194.28	24.00	-7.38%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	21.64	42.97%	39.14%	09-ene-23	0.500%	Sem.	21.63%	3.22	\$ 13,517.56	22.99	-5.87%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	21.76	26.86%	25.26%	09-ene-23	1.500%	Sem.	21.73%	5.77	\$ 19,069.87	21.43	1.54%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	25.96	28.70%	26.89%	09-ene-23	3.875%	Sem.	25.88%	4.61	\$ 7,216.66	26.28	-1.22%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	25.03	24.14%	22.84%	09-ene-23	3.500%	Sem.	24.96%	5.51	\$ 1,500.11	25.36	-1.30%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	21.26	44.90%	40.75%	09-ene-23	0.500%	Sem.	21.29%	3.20	\$ 90.39	21.12	0.66%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	21.20	41.61%	38.00%	09-ene-23	0.125%	Sem.	21.21%	3.32	\$ 1,165.59	20.88	1.53%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	19.05	27.05%	25.43%	09-ene-23	0.875%	Sem.	19.11%	6.06	\$ 298.80	19.10	-0.26%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	23.48	28.44%	26.66%	09-ene-23	3.000%	Sem.	23.67%	4.82	\$ 809.34	22.46	4.54%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	20.49	26.12%	24.61%	09-ene-23	2.750%	Sem.	20.67%	5.47	\$ 1,572.60	20.30	0.94%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	19.18	30.09%	28.12%	09-ene-23	0.875%	Sem.	19.24%	4.49	\$ 248.13	20.13	-4.72%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	32.74	31.40%	29.26%	01-sep-22	6.625%	Sem.	32.18%	3.54	\$ 6,200.00	30.56	7.13%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	27.67	27.69%	26.00%	01-sep-22	5.875%	Sem.	27.25%	4.70	\$ 770.00	27.50	0.62%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	26.09	27.12%	25.50%	01-sep-22	5.250%	Sem.	25.75%	4.92	\$ 150.00	24.04	8.53%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	82.48	14.02%	13.56%	01-dic-22	7.500%	Sem.	82.72%	3.03	\$ 890.00	79.63	3.58%
Cordoba 2025	PDCAR25	10-dic-25	100.00%	72.02	27.15%	25.52%	10-dic-22	3.000%	Sem.	72.33%	1.60	\$ 679.00	77.98	-7.64%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	58.75	24.63%	23.27%	01-dic-22	3.000%	Sem.	59.29%	2.98	\$ 494.00	57.32	2.49%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	55.92	21.26%	20.23%	01-feb-23	3.000%	Sem.	55.98%	4.02	\$ 433.00	55.84	0.14%
Mendoza 2029	PMM29	19-mar-29	100.00%	61.73	23.91%	22.63%	19-sep-22	2.750%	Sem.	62.36%	2.40	\$ 562.00	59.65	3.49%
Chubut 2026	BOGAR26	26-jul-26	66.67%	72.69	28.95%	26.25%	26-oct-22	7.750%	Trim.	72.77%	1.57	\$ 433.33	72.79	-0.14%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	54.12	25.74%	24.27%	27-oct-22	2.500%	Sem.	54.72%	3.01	\$ 366.00	52.97	2.17%
Neuquen 2030 may	NEU30M	12-may-30	96.75%	87.40	13.65%	13.00%	12-ago-22	5.170%	Sem.	87.66%	2.88	\$ 347.79	87.55	-0.17%
Santa Fe 2023	SFE23	23-mar-23	50.00%	91.68	23.09%	21.90%	23-sep-22	7.000%	Sem.	91.90%	0.54	\$ 125.00	91.70	-0.02%
Santa Fe 2027	SFE27	01-nov-27	100.00%	71.44	17.30%	16.61%	01-nov-22	6.900%	Sem.	71.97%	3.22	\$ 250.00	71.42	0.03%
Rio Negro 2028	PRN28	10-mar-28	100.00%	61.77	25.03%	23.64%	10-sep-22	2.750%	Sem.	62.54%	2.52	\$ 225.00	60.79	1.61%
Tierra del fuego 2027	FUE27	17-abr-27	64.00%	81.68	19.75%	18.44%	17-oct-22	8.950%	Trim.	81.78%	2.01	\$ 131.28	80.94	0.91%



Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MTD
Corporativos														
Alimentos y bebidas														
Arcor 2023	ARCOR23	06-jul-23	100.00%	98.90	7.38%	7.25%	06-ene-23	6.000%	Sem.	98.91%	0.86	\$ 500.00	98.70	0.20%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	101.20	5.53%	5.46%	27-sep-22	6.625%	Sem.	101.17%	1.06	\$ 348.47	101.40	-0.20%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	94.70	10.14%	9.89%	19-ene-23	8.250%	Sem.	94.72%	3.26	\$ 250.00	91.30	3.72%
Banco Macro 2026	BMA26	04-nov-26	100.00%	75.10	15.39%	14.84%	04-nov-22	6.750%	Sem.	75.54%	3.34	\$ 400.00	76.30	-1.57%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	94.90	10.31%	10.05%	15-nov-22	6.875%	Sem.	94.98%	1.59	\$ 300.00	94.10	0.85%
Cia Gral de Combustible 2025	CGC25	08-mar-25	100.00%	96.20	12.58%	12.21%	08-sep-22	9.500%	Sem.	96.35%	1.32	\$ 300.00	97.30	-1.13%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	112.50	5.42%	5.35%	30-oct-22	9.125%	Sem.	112.19%	3.12	\$ 300.00	112.50	0.00%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	81.70	13.44%	13.02%	24-ene-23	7.500%	Sem.	81.76%	3.56	\$ 750.00	81.30	0.49%
Tecpetrol 2022	TECPET22	12-dic-22	100.00%	99.80	5.47%	5.40%	12-dic-22	4.875%	Sem.	99.80%	0.34	\$ 500.00	98.90	0.91%
YPF 2024	YPF2024	04-abr-24	70.00%	75.70	38.55%	35.42%	04-oct-22	8.750%	Sem.	76.42%	0.92	\$ 927.50	74.10	2.16%
YPF 2025	YPF2025	28-jul-25	100.00%	65.30	27.61%	25.93%	28-ene-23	8.500%	Sem.	65.39%	2.30	\$ 1,500.00	63.50	2.83%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	100.00%	79.80	22.99%	21.24%	12-ago-22	4.000%	Sem.	80.00%	1.64	\$ 775.31	79.20	0.76%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	57.90	23.32%	22.10%	30-dic-22	9.000%	Sem.	58.01%	3.68	\$ 747.00	55.70	3.95%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	49.50	18.01%	17.27%	30-sep-22	7.000%	Sem.	49.77%	5.82	\$ 575.00	48.40	2.27%
YPF 2047	YPF2047	15-dic-47	100.00%	52.30	14.28%	13.80%	15-dic-22	7.000%	Sem.	52.80%	7.39	\$ 750.00	51.00	2.55%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	78.00	28.39%	26.62%	02-feb-23	7.750%	Sem.	78.02%	1.26	\$ 300.00	78.00	0.00%
Albanesi 2023	ALBA23	27-jul-23	100.00%	81.60	36.26%	33.46%	27-ene-23	9.625%	Sem.	81.65%	0.81	\$ 336.00	81.50	0.12%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	75.00%	82.80	17.24%	16.22%	01-nov-22	9.375%	Sem.	82.82%	1.92	\$ 229.50	82.60	0.24%
IRSA 2023	IRSA23	23-mar-23	100.00%	97.10	14.11%	13.64%	23-sep-22	8.750%	Sem.	97.19%	0.56	\$ 360.00	94.60	2.64%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	94.80	11.07%	10.78%	21-sep-22	7.250%	Sem.	94.94%	1.44	\$ 119.73	94.90	-0.11%

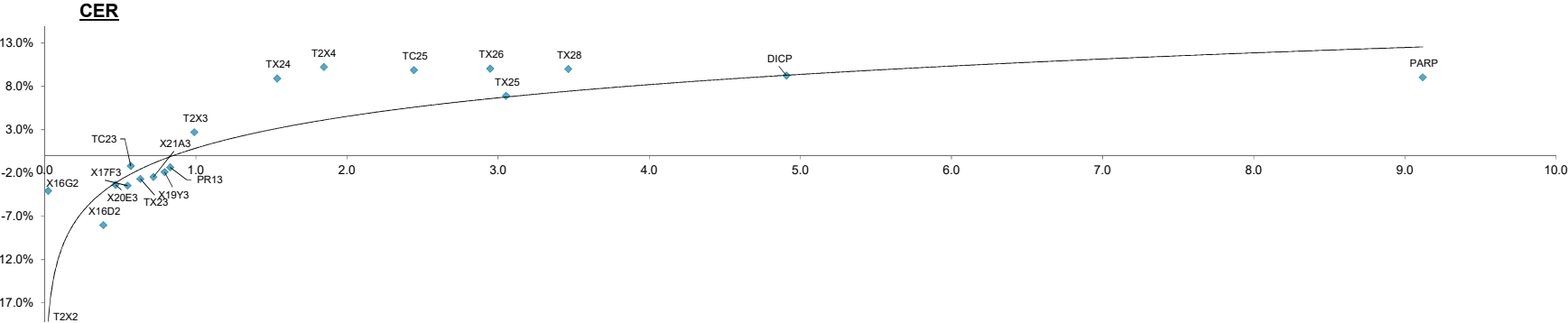


Fixed Income Research

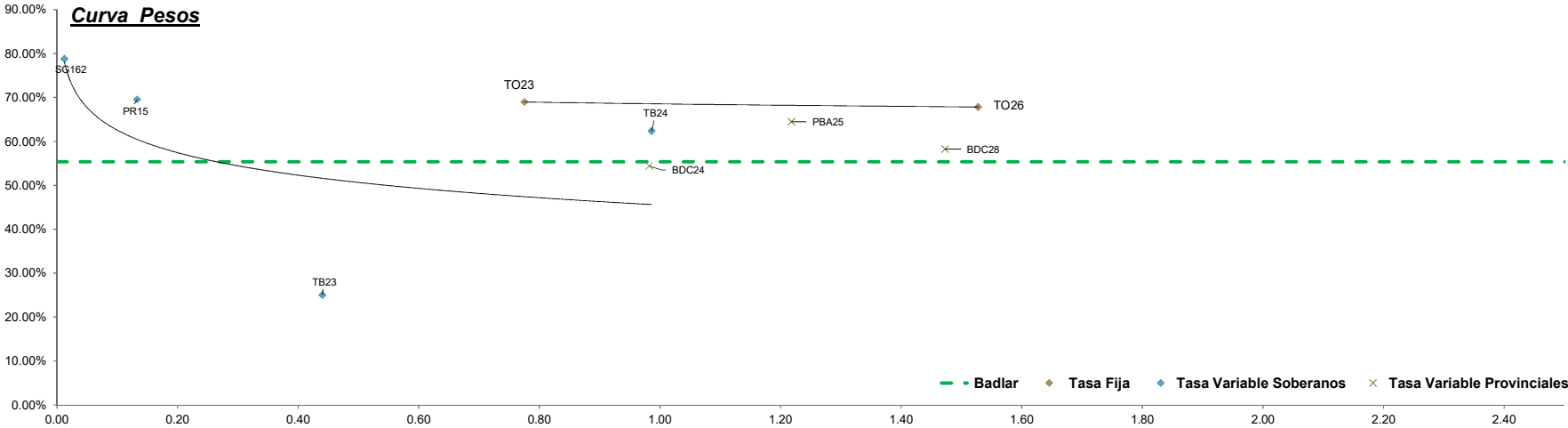


Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MTD
Ajustables por CER (*)														
Lecer 08/2022	X16G2	16-ago-22	100.00%	144.92	-3.99%	-4.07%	16-ago-22	Fijo 0%	-	100.09%	0.02	\$ 209,403.00	143.42	1.04%
Bono del Tesoro CER2 2022	T2X2	20-sep-22	100.00%	260.73	-19.20%	-20.22%	20-sep-22	Fija 1.30%	Sem.	103.21%	0.13	\$ 366,426.00	257.64	1.20%
Lecer 10/2022	X21O2	21-oct-22	100.00%	146.15	-20.04%	-21.87%	21-oct-22	Fijo 0%	-	104.64%	0.26	\$ 228,151.00	143.07	2.15%
Lecer 12/2022	X16D2	16-dic-22	100.00%	133.52	-7.83%	-8.03%	16-dic-22	Fijo 0%	-	102.95%	0.39	\$ 218,814.00	132.41	0.84%
Lecer 01/2023	X20E3	20-ene-23	100.00%	138.26	-3.34%	-3.38%	20-ene-23	Fijo 0%	-	101.55%	0.47	\$ 257,000.00	135.77	1.83%
Lecer 02/2023	X17F3	17-feb-23	100.00%	133.76	-3.45%	-3.47%	17-feb-23	Fijo 0%	-	101.87%	0.55	\$ 236,721.00	130.47	2.52%
BONCER 2023	TC23	06-mar-23	100.00%	639.99	-1.20%	-1.20%	06-sep-22	Fija 4%	Sem.	102.94%	0.57	\$ 28,300.00	629.10	1.73%
Bono del Tesoro CER 2023	TX23	25-mar-23	100.00%	273.14	-2.68%	-2.69%	25-sep-22	Fija 1.40%	Sem.	102.59%	0.63	\$ 308,023.00	265.40	2.92%
Lecer 04/2023	X21A3	21-abr-23	100.00%	128.59	-2.46%	-2.47%	21-abr-23	Fijo 0%	-	101.76%	0.72	\$ 240,657.00	125.56	2.41%
Lecer 05/2023	X19Y3	19-may-23	100.00%	123.05	-1.90%	-1.90%	19-may-23	Fijo 0%	-	101.50%	0.79	\$ 236,204.00	119.61	2.88%
Bono del Tesoro CER2 2023	T2X3	13-ago-23	100.00%	239.00	2.72%	2.70%	13-ago-22	Fija 1.45%	Sem.	98.76%	0.99	\$ 423,618.00	238.74	0.11%
Bocon Prov Serie 6°	PR13	15-mar-24	17.00%	780.00	-1.35%	-1.36%	15-ago-22	Fija 2%	Mensual	103.04%	0.83	\$ 119,333.41	789.00	-1.14%
Bono del Tesoro CER 2024	TX24	25-mar-24	100.00%	237.12	9.11%	8.91%	25-sep-22	Fija 1.50%	Sem.	89.03%	1.54	\$ 345,783.00	228.05	3.98%
Bono del Tesoro CER2 2024	T2X4	26-jul-24	100.00%	169.44	10.49%	10.23%	26-ene-23	Fija 1.55%	Sem.	84.88%	1.85	\$ 309,278.00	164.98	2.70%
BONCER 2025	TC25	27-abr-25	100.00%	514.80	10.11%	9.86%	27-oct-22	Fija 4%	Sem.	86.42%	2.44	\$ 29,907.80	496.50	3.69%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	99.00	7.02%	6.90%	09-nov-22	Fija 1.80%	Sem.	85.38%	3.05	\$ 48,154.00	98.00	1.02%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	186.43	10.30%	10.04%	09-nov-22	Fija 2.00%	Sem.	78.35%	2.95	\$ 178,343.00	180.49	3.29%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	179.91	10.25%	10.00%	09-nov-22	Fija 2.25%	Sem.	75.56%	3.46	\$ 66,421.32	173.02	3.98%
Discount \$ Ley Arg.	DICP	31-dic-33	#N/A	3,950.00	9.45%	9.23%	14-ago-45	Fija 5.83%	Sem.	#N/A	4.91	#N/A	3,970.00	-0.50%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	1,870.00	9.23%	9.03%	30-sep-22	1.77%	Sem.	50.66%	9.12	\$ 2,860.55	1,820.00	2.75%
Tasa Fija														
Letra del Tesoro a Dcto. 31/08/22	S31G2	31-ago-22	100.00%	97.14	58.47%	46.72%	31-ago-22	Fijo 0%	-	97.14%	0.04	\$ 136,129.00	96.55	0.61%
Letra del Tesoro a Dcto. 30/09/22	S30S2	30-sep-22	100.00%	94.66	45.92%	38.85%	30-sep-22	Fijo 0%	-	94.66%	0.10	\$ 167,941.00	92.40	2.45%
Letra del Tesoro a Dcto. 31/10/22	S31O2	31-oct-22	100.00%	87.91	75.09%	59.78%	31-oct-22	Fijo 0%	-	87.91%	0.14	\$ 40,159.00	85.98	2.24%
Letra del Tesoro a Dcto. 30/11/22	S30N2	30-nov-22	100.00%	84.50	71.47%	58.73%	30-nov-22	Fijo 0%	-	84.50%	0.20	\$ 795.00	83.70	0.96%
Bote 10/2023	TO23	18-oct-23	100.00%	65.75	80.87%	68.98%	17-oct-22	Fija 16.00%	Sem.	62.61%	0.78	\$ 64,150.35	64.80	1.47%
Bote 10/2026	TO26	18-oct-26	100.00%	34.00	79.35%	67.84%	17-oct-22	Fija 15.50%	Sem.	32.42%	1.53	\$ 96,569.71	35.50	-4.23%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	108.15	48.17%	43.45%	23-nov-22	Fija 43.25%	Sem.	98.99%	1.49	\$ 466,053.00	100.00	8.15%
Tasa Variable														
Bocon Prov Serie 8°	PR15	04-oct-22	13.00%	23.44	89.93%	69.58%	04-oct-22	Badlar	Trim.	97.71%	0.13	\$ 531.44	23.23	0.90%
Lepase Agosto 2022	SG162	16-ago-22	100.00%	119.00	118.44%	78.81%	16-ago-22	Pases 1d + 1400bp	-	95.12%	0.01	\$ 31,192.00	118.00	0.85%
Bono del Tesoro Badlar 02/23	TB23	05-feb-23	0.00%	113.10	27.49%	25.04%	05-nov-22	Badlar + 525pbs	Trim.	112.61%	0.44	\$ -	112.00	0.98%
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	99.00	78.51%	62.35%	18-oct-22	Badlar + 500pbs	Trim.	95.79%	0.99	\$ 9,297.00	101.00	-1.98%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	108.62	66.53%	54.39%	29-sep-22	Badlar + 325pbs	Trim.	102.34%	0.98	\$ 43,603.35	108.25	0.34%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	110.00	72.23%	58.23%	22-ago-22	Badlar + 375pbs	Trim.	98.86%	1.47	\$ 13,262.47	108.95	0.96%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	100.00%	94.40	81.81%	64.48%	12-oct-22	Badlar + 375pbs	Trim.	90.60%	1.22	\$ 30,000.00	89.95	4.95%
Dólar Linked														
Bote vinculado al Dólar 11/2022	T2V2	30-nov-22	100.00%	13,765.83	-10.93%	-11.24%	30-nov-22	0.20%	Sem.	103.74%	0.33	\$ 1,614.00	14,366.94	-4.18%
Bote vinculado al Dólar 04/2023	TV23	28-abr-23	100.00%	13,942.38	-6.31%	-6.41%	28-oct-22	0.30%	Sem.	105.03%	0.74	\$ 2,222.00	13,822.02	0.87%
Bote vinculado al Dólar 07/2023	T2V3	31-jul-23	100.00%	13,778.48	-3.82%	-3.85%	31-ene-23	0.00%	Sem.	103.88%	1.00	\$ 685.00	14,320.95	-3.79%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	12,526.67	3.86%	3.83%	30-oct-22	0.40%	Sem.	94.32%	1.69	\$ 1,278.00	13,241.09	-5.40%

Dólar	132.6400
Tasa Ref.	60.0000%
Badlar Priv.	55.3750%
Libor 90 días	2.8323%
CER	54.2687
IPC Jun.	5.3%



-22.0%



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