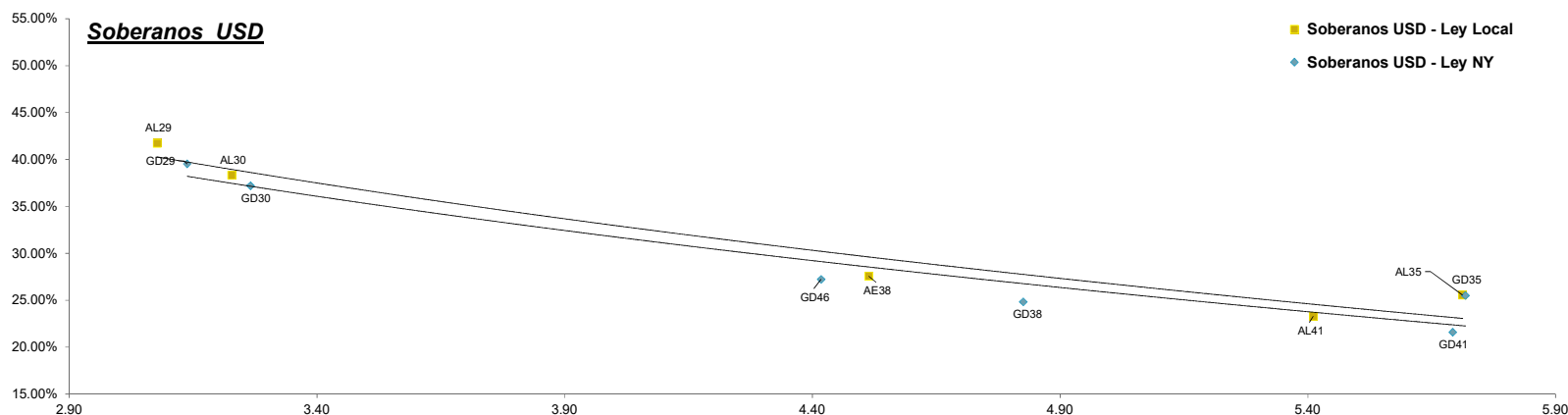


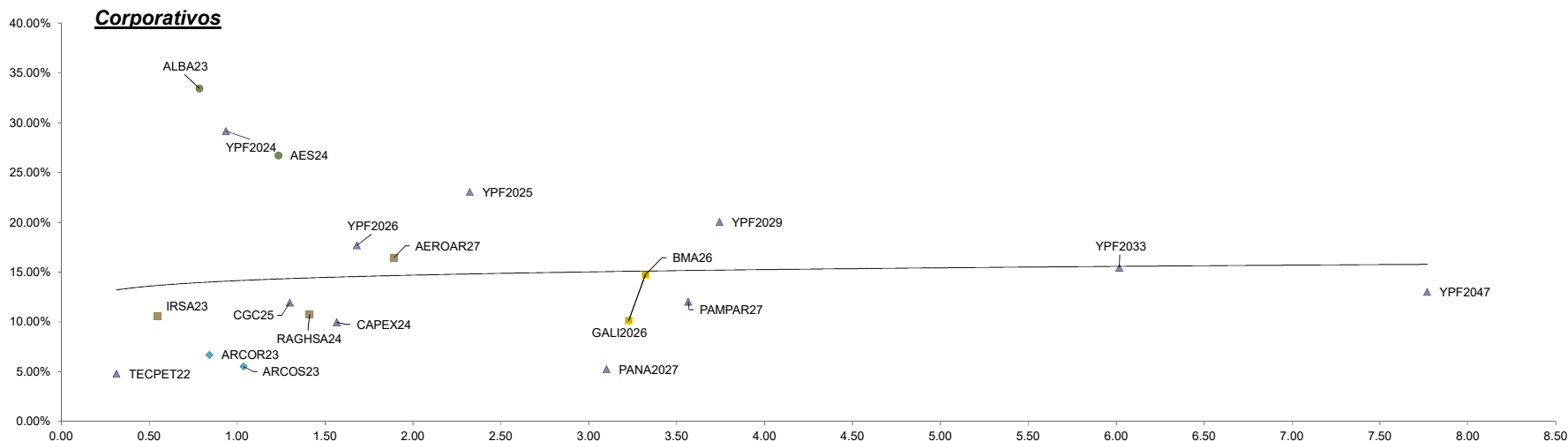
Fixed Income Research

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%	23.28	43.44%	39.54%	09-ene-23	1.000%	Sem.	23.36%	3.14	\$ 2,635.03	23.78	-2.10%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	23.19	40.66%	37.20%	09-ene-23	0.500%	Sem.	23.23%	3.27	\$ 16,090.61	23.96	-3.21%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	21.43	27.13%	25.50%	09-ene-23	1.500%	Sem.	21.56%	5.72	\$ 20,501.72	22.55	-4.97%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	28.38	26.36%	24.82%	09-ene-23	3.875%	Sem.	28.68%	4.83	\$ 11,405.07	28.41	-0.11%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	26.61	22.75%	21.59%	09-ene-23	3.500%	Sem.	26.89%	5.69	\$ 10,482.11	26.53	0.30%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	22.03	29.08%	27.23%	09-ene-23	1.500%	Sem.	22.16%	4.42	\$ 2,092.00	22.82	-3.46%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	21.84	46.10%	41.74%	09-ene-23	1.000%	Sem.	21.82%	3.08	\$ 2,194.28	24.00	-9.00%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	22.41	42.00%	38.33%	09-ene-23	0.500%	Sem.	22.40%	3.23	\$ 13,517.56	22.99	-2.52%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	21.54	27.17%	25.54%	09-ene-23	1.500%	Sem.	21.51%	5.71	\$ 19,069.87	21.43	0.51%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	25.35	29.45%	27.55%	09-ene-23	3.875%	Sem.	25.24%	4.51	\$ 7,216.66	26.28	-3.54%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	24.55	24.65%	23.29%	09-ene-23	3.500%	Sem.	24.46%	5.41	\$ 1,500.11	25.36	-3.19%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	22.23	43.55%	39.62%	09-ene-23	0.500%	Sem.	22.27%	3.21	\$ 90.39	21.12	5.26%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	21.36	41.64%	38.03%	09-ene-23	0.125%	Sem.	21.37%	3.30	\$ 1,165.59	20.88	2.30%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	20.15	26.11%	24.59%	09-ene-23	0.875%	Sem.	20.23%	6.15	\$ 298.80	19.10	5.50%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	23.55	28.44%	26.66%	09-ene-23	3.000%	Sem.	23.80%	4.80	\$ 809.34	22.46	4.85%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	21.98	24.77%	23.40%	09-ene-23	2.750%	Sem.	22.21%	5.63	\$ 1,572.60	20.30	8.28%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	19.44	29.89%	27.94%	09-ene-23	0.875%	Sem.	19.52%	4.49	\$ 248.13	20.13	-3.43%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	32.64	31.72%	29.54%	01-sep-22	6.625%	Sem.	32.05%	3.49	\$ 6,200.00	30.56	6.81%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	27.80	27.72%	26.03%	01-sep-22	5.875%	Sem.	27.35%	4.68	\$ 770.00	27.50	1.09%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	27.79	25.83%	24.35%	01-sep-22	5.250%	Sem.	27.40%	5.06	\$ 150.00	24.04	15.60%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	83.13	13.78%	13.34%	01-dic-22	7.500%	Sem.	83.40%	3.02	\$ 890.00	79.63	4.40%
Cordoba 2025	PDCAR25	10-dic-25	100.00%	72.48	26.96%	25.35%	10-dic-22	3.000%	Sem.	72.83%	1.58	\$ 679.00	77.98	-7.05%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	58.75	24.72%	23.36%	01-dic-22	3.000%	Sem.	59.36%	2.96	\$ 494.00	57.32	2.49%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	57.00	20.78%	19.80%	01-feb-23	3.000%	Sem.	57.13%	4.02	\$ 433.00	55.84	2.08%
Mendoza 2029	PMM29	19-mar-29	100.00%	63.25	22.98%	21.79%	19-sep-22	2.750%	Sem.	63.89%	2.41	\$ 562.00	59.65	6.04%
Chubut 2026	BOGAR26	26-jul-26	66.67%	72.48	29.46%	26.67%	26-oct-22	7.750%	Trim.	72.61%	1.55	\$ 433.33	72.79	-0.43%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	53.14	26.55%	24.99%	27-oct-22	2.500%	Sem.	53.80%	2.95	\$ 366.00	52.97	0.32%
Neuquen 2030 may	NEU30M	12-may-30	95.50%	87.51	13.58%	12.94%	12-nov-22	5.170%	Sem.	87.52%	2.97	\$ 343.30	87.55	-0.05%
Santa Fe 2023	SFE23	23-mar-23	50.00%	91.70	23.75%	22.48%	23-sep-22	7.000%	Sem.	91.93%	0.52	\$ 125.00	91.70	0.00%
Santa Fe 2027	SFE27	01-nov-27	100.00%	71.46	17.34%	16.65%	01-nov-22	6.900%	Sem.	72.04%	3.20	\$ 250.00	71.42	0.06%
Rio Negro 2028	PRN28	10-mar-28	100.00%	61.13	25.65%	24.19%	10-sep-22	2.750%	Sem.	61.95%	2.49	\$ 225.00	60.79	0.56%
Tierra del fuego 2027	FUE27	17-abr-27	64.00%	82.32	19.41%	18.14%	17-oct-22	8.950%	Trim.	82.46%	1.99	\$ 131.28	80.94	1.70%



Fixed Income Research

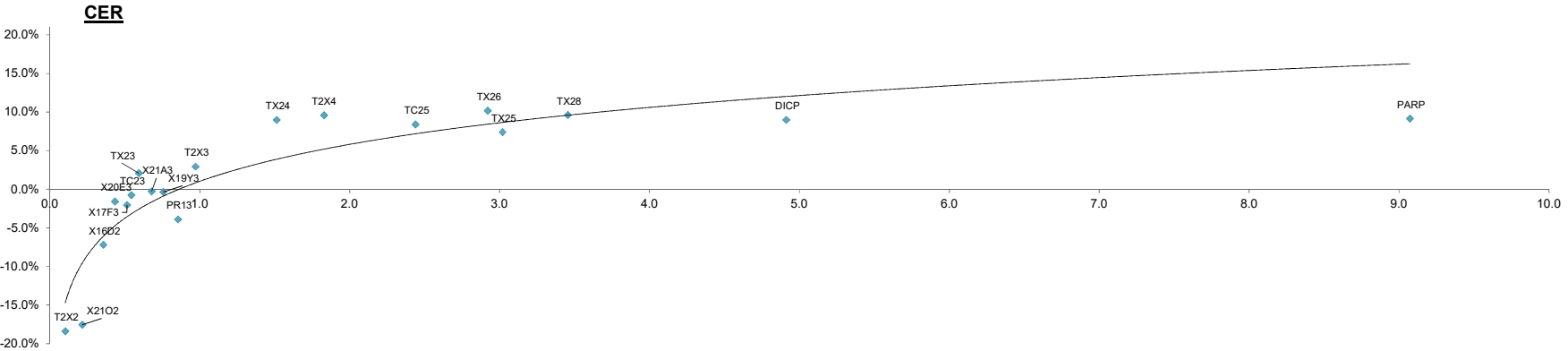
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MTD
Corporativos														
Alimentos y bebidas														
Arcor 2023	ARCOR23	06-jul-23	100.00%	99.40	6.80%	6.69%	06-ene-23	6.000%	Sem.	99.40%	0.84	\$ 500.00	98.70	0.71%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	101.10	5.60%	5.53%	27-sep-22	6.625%	Sem.	101.07%	1.04	\$ 348.47	101.40	-0.30%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	93.90	10.42%	10.16%	19-ene-23	8.250%	Sem.	93.94%	3.23	\$ 250.00	91.30	2.85%
Banco Macro 2026	BMA26	04-nov-26	100.00%	75.40	15.30%	14.76%	04-nov-22	6.750%	Sem.	75.87%	3.32	\$ 400.00	76.30	-1.18%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	95.10	10.21%	9.96%	15-nov-22	6.875%	Sem.	95.19%	1.57	\$ 300.00	94.10	1.06%
Cia Gral de Combustible 2025	CGC25	08-mar-25	100.00%	96.60	12.30%	11.95%	08-sep-22	9.500%	Sem.	96.74%	1.30	\$ 300.00	97.30	-0.72%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	112.80	5.31%	5.24%	30-oct-22	9.125%	Sem.	112.46%	3.10	\$ 300.00	112.50	0.27%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	84.70	12.39%	12.03%	24-ene-23	7.500%	Sem.	84.78%	3.56	\$ 750.00	81.30	4.18%
Tecpetrol 2022	TECPET22	12-dic-22	100.00%	100.00	4.85%	4.79%	12-dic-22	4.875%	Sem.	100.00%	0.31	\$ 500.00	98.90	1.11%
YPF 2024	YPF2024	04-abr-24	70.00%	80.80	31.29%	29.17%	04-oct-22	8.750%	Sem.	81.41%	0.94	\$ 927.50	74.10	9.04%
YPF 2025	YPF2025	28-jul-25	100.00%	70.00	24.38%	23.05%	28-ene-23	8.500%	Sem.	70.14%	2.32	\$ 1,500.00	63.50	10.24%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	100.00%	85.00	18.89%	17.68%	12-nov-22	4.000%	Sem.	85.01%	1.68	\$ 775.31	79.20	7.32%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	62.80	21.03%	20.03%	30-dic-22	9.000%	Sem.	62.92%	3.74	\$ 747.00	55.70	12.75%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	55.40	16.04%	15.44%	30-sep-22	7.000%	Sem.	55.66%	6.02	\$ 575.00	48.40	14.46%
YPF 2047	YPF2047	15-dic-47	100.00%	55.60	13.44%	13.01%	15-dic-22	7.000%	Sem.	56.14%	7.77	\$ 750.00	51.00	9.02%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	78.20	28.49%	26.71%	02-feb-23	7.750%	Sem.	78.26%	1.23	\$ 300.00	78.00	0.26%
Albani 2023	ALBA23	27-jul-23	100.00%	82.00	36.23%	33.44%	27-ene-23	9.625%	Sem.	82.09%	0.79	\$ 336.00	81.50	0.61%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	75.00%	82.60	17.49%	16.45%	01-nov-22	9.375%	Sem.	82.65%	1.89	\$ 229.50	82.60	0.00%
IRSA 2023	IRSA23	23-mar-23	100.00%	98.90	10.86%	10.58%	23-sep-22	8.750%	Sem.	98.94%	0.55	\$ 360.00	94.60	4.55%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	94.90	11.05%	10.76%	21-sep-22	7.250%	Sem.	95.05%	1.41	\$ 119.73	94.90	0.00%

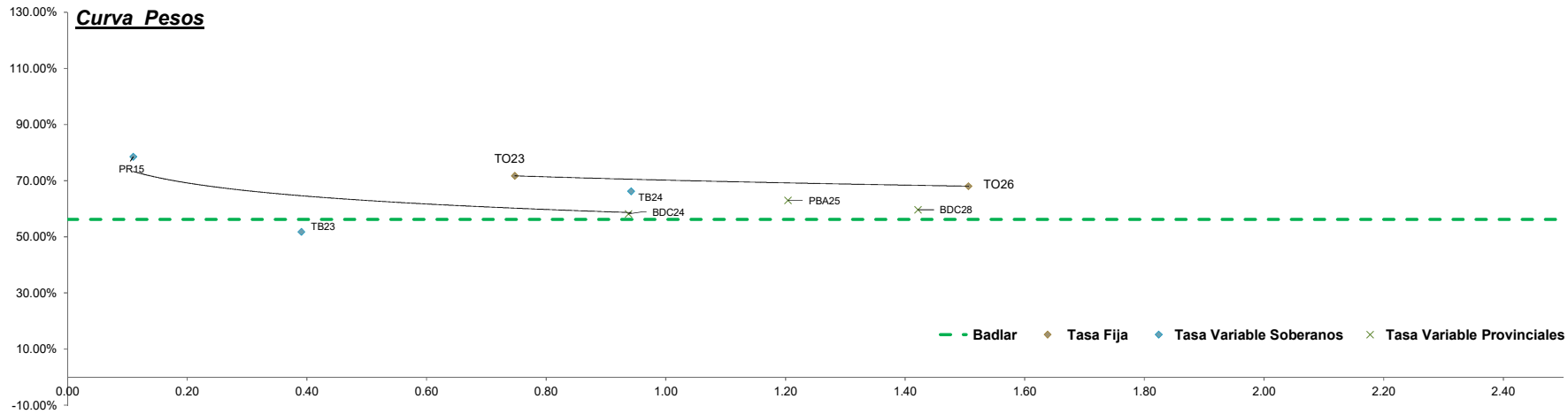


Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MTD
Ajustables por CER (*)														
Bono del Tesoro CER 2022	T2X2	20-sep-22	100.00%	262.36	-17.57%	-18.41%	20-sep-22	Fija 1.30%	Sem.	102.48%	0.10	\$ 366,426.00	257.64	1.83%
Lecer 10/2022	X21O2	21-oct-22	100.00%	146.11	-16.33%	-17.55%	21-oct-22	Fijo 0%	-	103.23%	0.22	\$ 292,247.00	143.07	2.12%
Lecer 12/2022	X16D2	16-dic-22	100.00%	134.65	-7.03%	-7.20%	16-dic-22	Fijo 0%	-	102.44%	0.36	\$ 218,814.00	132.41	1.69%
Lecer 01/2023	X20E3	20-ene-23	100.00%	138.93	-1.59%	-1.60%	20-ene-23	Fijo 0%	-	100.69%	0.43	\$ 257,000.00	135.77	2.33%
Lecer 02/2023	X17F3	17-feb-23	100.00%	134.47	-2.06%	-2.07%	17-feb-23	Fijo 0%	-	101.05%	0.51	\$ 236,721.00	130.47	3.06%
BONCER 2023	TC23	06-mar-23	100.00%	646.84	-0.76%	-0.76%	06-sep-22	Fija 4%	Sem.	102.56%	0.54	\$ 28,300.00	629.10	2.82%
Bono del Tesoro CER 2023	TX23	25-mar-23	100.00%	268.82	2.08%	2.07%	25-sep-22	Fija 1.40%	Sem.	99.59%	0.59	\$ 308,023.00	265.40	1.29%
Lecer 04/2023	X21A3	21-abr-23	100.00%	128.31	-0.29%	-0.29%	21-abr-23	Fijo 0%	-	100.20%	0.68	\$ 240,657.00	125.56	2.19%
Lecer 05/2023	X19Y3	19-may-23	100.00%	123.19	-0.36%	-0.36%	19-may-23	Fijo 0%	-	100.27%	0.76	\$ 236,204.00	119.61	2.99%
Bono del Tesoro CER2 2023	T2X3	13-ago-23	100.00%	240.10	2.94%	2.92%	13-feb-23	Fija 1.45%	Sem.	98.58%	0.97	\$ 423,618.00	238.74	0.57%
Bocon Prov Serie 6°	PR13	15-mar-24	16.17%	768.00	-3.84%	-3.91%	15-sep-22	Fija 2%	Mensual	105.38%	0.85	\$ 113,507.13	789.00	-2.66%
Bono del Tesoro CER 2024	TX24	25-mar-24	100.00%	240.60	9.17%	8.97%	25-sep-22	Fija 1.50%	Sem.	89.10%	1.51	\$ 345,783.00	228.05	5.50%
Bono del Tesoro CER2 2024	T2X4	26-jul-24	100.00%	174.21	9.81%	9.58%	26-ene-23	Fija 1.55%	Sem.	86.08%	1.83	\$ 309,278.00	164.98	5.59%
BONCER 2025	TC25	27-abr-25	100.00%	542.00	8.57%	8.39%	27-oct-22	Fija 4%	Sem.	89.69%	2.44	\$ 29,907.80	496.50	9.16%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	99.00	7.53%	7.40%	09-nov-22	Fija 1.80%	Sem.	84.22%	3.02	\$ 48,154.00	98.00	1.02%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	188.70	10.43%	10.17%	09-nov-22	Fija 2.00%	Sem.	78.22%	2.92	\$ 178,343.00	180.49	4.55%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	185.20	9.84%	9.61%	09-nov-22	Fija 2.25%	Sem.	76.71%	3.46	\$ 66,421.32	173.02	7.04%
Discount \$ Ley Arg.	DICP	31-dic-33	#N/A	4,064.03	9.17%	8.97%	23-ago-45	Fija 5.83%	Sem.	#N/A	4.91	#N/A	3,970.00	2.37%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	1,880.00	9.35%	9.14%	30-sep-22	1.77%	Sem.	50.23%	9.07	\$ 2,860.55	1,820.00	3.30%
Tasa Fija														
Letra del Tesoro a Dcto. 31/08/22	S31G2	31-ago-22	100.00%	97.94	71.95%	54.77%	31-ago-22	Fijo 0%	-	97.94%	0.02	\$ 193,444.00	96.55	1.44%
Letra del Tesoro a Dcto. 30/09/22	S30S2	30-sep-22	100.00%	93.60	73.11%	56.73%	30-sep-22	Fijo 0%	-	93.60%	0.08	\$ 167,941.00	92.40	1.30%
Letra del Tesoro a Dcto. 31/10/22	S31O2	31-oct-22	100.00%	88.96	76.67%	60.38%	31-oct-22	Fijo 0%	-	88.96%	0.13	\$ 370,093.00	85.98	3.47%
Letra del Tesoro a Dcto. 30/11/22	S30N2	30-nov-22	100.00%	85.12	75.07%	60.77%	30-nov-22	Fijo 0%	-	85.12%	0.18	\$ 69,031.00	83.70	1.70%
Bote 10/2023	TO23	18-oct-23	100.00%	65.35	84.59%	71.73%	17-oct-22	Fija 16.00%	Sem.	61.99%	0.75	\$ 64,150.35	64.80	0.85%
Bote 10/2026	TO26	18-oct-26	100.00%	34.40	79.59%	68.02%	17-oct-22	Fija 15.50%	Sem.	32.68%	1.51	\$ 96,569.71	35.50	-3.10%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	108.15	48.98%	44.11%	23-nov-22	Fija 43.25%	Sem.	98.02%	1.46	\$ 466,053.00	100.00	8.15%
Tasa Variable														
Bocon Prov Serie 8°	PR15	04-oct-22	13.00%	23.70	104.83%	78.53%	04-oct-22	Badlar	Trim.	97.30%	0.11	\$ 531.44	23.23	2.02%
Bono del Tesoro Badlar 02/23	TB23	05-feb-23	100.00%	102.13	62.74%	51.79%	05-nov-22	Badlar + 525pbs	Trim.	100.38%	0.39	\$ 91,548.00	112.00	-8.81%
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	98.50	84.53%	66.20%	18-oct-22	Badlar + 500pbs	Trim.	93.88%	0.94	\$ 9,297.00	101.00	-2.48%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	108.52	72.11%	58.16%	29-sep-22	Badlar + 325pbs	Trim.	100.77%	0.94	\$ 43,603.35	108.25	0.24%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	113.00	74.35%	59.64%	22-ago-22	Badlar + 375pbs	Trim.	100.31%	1.42	\$ 13,262.47	108.95	3.72%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	100.00%	99.50	79.52%	63.01%	12-oct-22	Badlar + 375pbs	Trim.	94.10%	1.20	\$ 30,000.00	89.95	10.62%
Dólar Linked														
Bote vinculado al Dólar 11/2022	T2V2	30-nov-22	100.00%	14,088.45	-14.39%	-14.95%	30-nov-22	0.20%	Sem.	104.63%	0.31	\$ 1,614.00	14,366.94	-1.94%
Bote vinculado al Dólar 04/2023	TV23	28-abr-23	100.00%	13,560.02	-0.64%	-0.64%	28-oct-22	0.30%	Sem.	100.66%	0.70	\$ 2,222.00	13,822.02	-1.90%
Bote vinculado al Dólar 07/2023	T2V3	31-jul-23	100.00%	13,401.50	0.45%	0.45%	31-ene-23	0.00%	Sem.	99.57%	0.95	\$ 685.00	14,320.95	-6.42%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	12,450.00	5.20%	5.13%	30-oct-22	0.40%	Sem.	92.38%	1.66	\$ 1,278.00	13,241.09	-5.97%





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