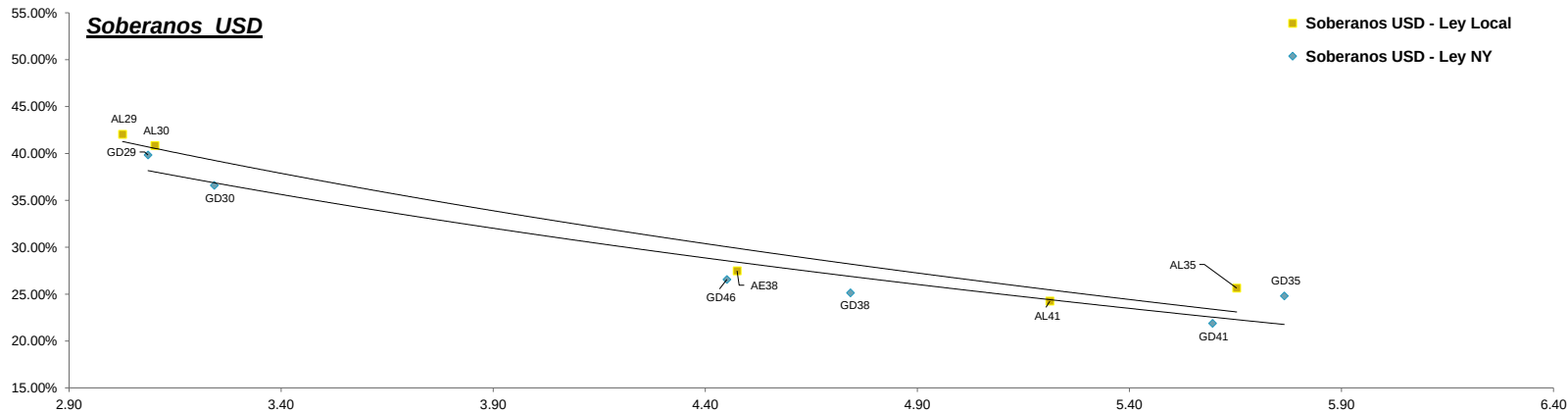


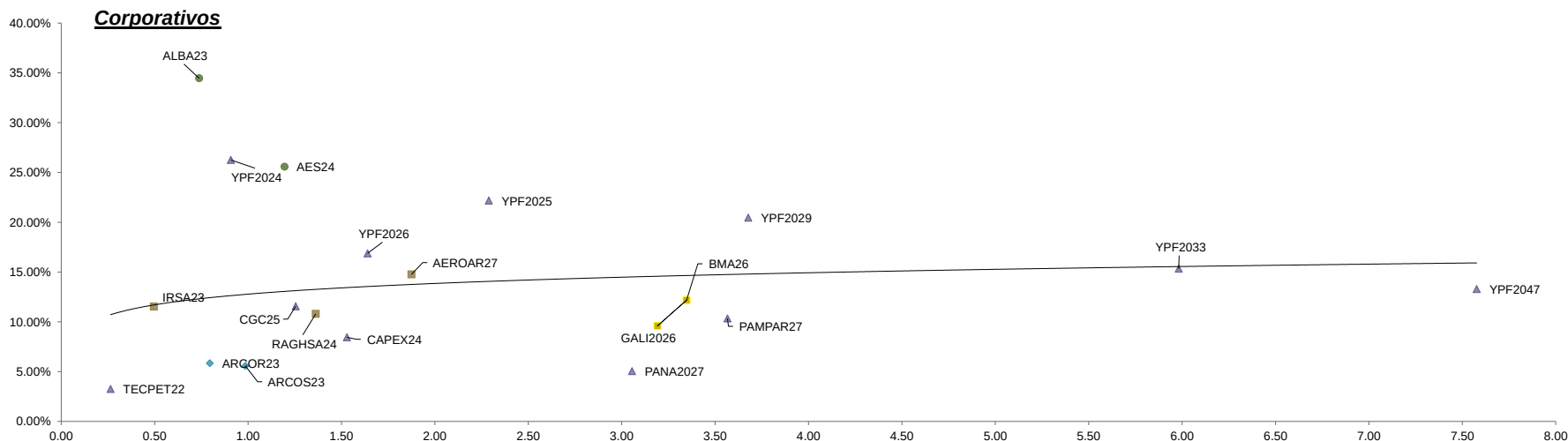
Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MTD
Soberanos USD														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	23.45	43.81%	39.84%	09-ene-23	1.000%	Sem.	23.57%	3.09	\$ 2,635.03	23.38	0.30%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	24.05	39.94%	36.59%	09-ene-23	0.500%	Sem.	24.11%	3.24	\$ 16,090.61	24.05	0.00%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	22.51	26.34%	24.80%	09-ene-23	1.500%	Sem.	22.70%	5.77	\$ 20,501.72	22.67	-0.71%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	28.10	26.71%	25.13%	09-ene-23	3.875%	Sem.	28.55%	4.74	\$ 11,405.07	28.27	-0.60%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	26.27	23.07%	21.88%	09-ene-23	3.500%	Sem.	26.68%	5.60	\$ 10,482.11	26.39	-0.45%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	22.92	28.33%	26.56%	09-ene-23	1.500%	Sem.	23.11%	4.45	\$ 2,092.00	23.03	-0.48%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	22.07	46.47%	42.05%	09-ene-23	1.000%	Sem.	22.03%	3.03	\$ 2,194.28	21.99	0.36%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	21.09	45.01%	40.84%	09-ene-23	0.500%	Sem.	21.07%	3.10	\$ 13,517.56	21.09	0.00%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	21.69	27.29%	25.64%	09-ene-23	1.500%	Sem.	21.64%	5.65	\$ 19,069.87	21.75	-0.28%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	25.77	29.38%	27.49%	09-ene-23	3.875%	Sem.	25.61%	4.48	\$ 7,216.66	25.66	0.43%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	23.60	25.73%	24.26%	09-ene-23	3.500%	Sem.	23.47%	5.21	\$ 1,500.11	23.85	-1.05%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	22.49	43.78%	39.81%	09-ene-23	0.500%	Sem.	22.55%	3.16	\$ 90.39	22.68	-0.84%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	22.30	40.73%	37.26%	09-ene-23	0.125%	Sem.	22.32%	3.28	\$ 1,165.59	22.31	-0.04%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	20.38	26.08%	24.57%	09-ene-23	0.875%	Sem.	20.49%	6.11	\$ 298.80	20.49	-0.54%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	23.99	28.16%	26.42%	09-ene-23	3.000%	Sem.	24.36%	4.78	\$ 809.34	23.98	0.04%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	22.53	24.39%	23.06%	09-ene-23	2.750%	Sem.	22.87%	5.64	\$ 1,572.60	22.67	-0.62%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	20.97	28.28%	26.52%	09-ene-23	0.875%	Sem.	21.08%	4.60	\$ 248.13	20.87	0.48%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	35.25	28.03%	26.30%	01-mar-23	6.625%	Sem.	35.23%	3.96	\$ 6,200.00	35.16	0.26%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	28.80	25.78%	24.30%	01-mar-23	5.875%	Sem.	28.79%	5.17	\$ 770.00	28.70	0.35%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	27.72	24.98%	23.59%	01-mar-23	5.250%	Sem.	27.71%	5.41	\$ 150.00	26.38	5.08%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	88.09	11.85%	11.52%	01-dic-22	7.500%	Sem.	88.32%	3.02	\$ 890.00	88.04	0.06%
Cordoba 2025	PDCAR25	10-dic-25	100.00%	76.41	23.78%	22.51%	10-dic-22	3.000%	Sem.	76.80%	1.57	\$ 679.00	76.20	0.28%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	64.33	21.61%	20.55%	01-dic-22	3.000%	Sem.	64.98%	2.99	\$ 494.00	64.16	0.26%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	61.52	18.82%	18.01%	01-feb-23	3.000%	Sem.	61.78%	4.06	\$ 433.00	61.46	0.10%
Mendoza 2029	PMM29	19-mar-29	100.00%	69.86	18.95%	18.13%	19-sep-22	2.750%	Sem.	70.45%	2.50	\$ 562.00	69.76	0.14%
Chubut 2026	BOGAR26	26-jul-26	66.67%	77.55	24.82%	22.80%	26-oct-22	7.750%	Trim.	77.75%	1.55	\$ 433.33	77.08	0.61%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	62.04	21.28%	20.25%	27-oct-22	2.500%	Sem.	62.67%	3.11	\$ 366.00	61.69	0.57%
Neuquen 2030 may	NEU30M	12-may-30	95.50%	91.93	11.83%	11.33%	12-nov-22	5.170%	Sem.	91.98%	3.00	\$ 343.30	92.05	-0.13%
Santa Fe 2023	SFE23	23-mar-23	50.00%	93.92	20.06%	19.15%	23-sep-22	7.000%	Sem.	94.11%	0.48	\$ 125.00	94.00	-0.09%
Santa Fe 2027	SFE27	01-nov-27	100.00%	72.96	16.77%	16.12%	01-nov-22	6.900%	Sem.	73.60%	3.17	\$ 250.00	72.96	0.00%
Rio Negro 2028	PRN28	10-mar-28	100.00%	60.93	26.15%	24.64%	10-sep-22	2.750%	Sem.	61.85%	2.43	\$ 225.00	61.08	-0.25%
Tierra del fuego 2027	FUE27	17-abr-27	64.00%	85.71	17.31%	16.29%	17-oct-22	8.950%	Trim.	85.89%	1.98	\$ 131.28	85.70	0.01%



Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MTD
Corporativos														
Alimentos y bebidas														
Arcor 2023	ARCOR23	06-jul-23	100.00%	100.10	5.93%	5.85%	06-ene-23	6.000%	Sem.	100.10%	0.80	\$ 500.00	100.30	-0.20%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	101.00	5.65%	5.57%	27-sep-22	6.625%	Sem.	100.97%	0.99	\$ 348.47	101.00	0.00%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	95.70	9.82%	9.59%	19-ene-23	8.250%	Sem.	95.75%	3.19	\$ 250.00	94.90	0.84%
Banco Macro 2026	BMA26	04-nov-26	100.00%	82.60	12.54%	12.17%	04-nov-22	6.750%	Sem.	83.00%	3.35	\$ 400.00	81.00	1.98%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	97.50	8.63%	8.45%	15-nov-22	6.875%	Sem.	97.55%	1.53	\$ 300.00	97.10	0.41%
Cia Gral de Combustible 2025	CGC25	08-mar-25	100.00%	97.20	11.89%	11.56%	08-sep-22	9.500%	Sem.	97.33%	1.25	\$ 300.00	97.50	-0.31%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	113.30	5.12%	5.05%	30-oct-22	9.125%	Sem.	112.88%	3.06	\$ 300.00	114.10	-0.70%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	90.10	10.61%	10.34%	24-ene-23	7.500%	Sem.	90.19%	3.57	\$ 750.00	90.80	-0.77%
Tecpetrol 2022	TECPET22	12-dic-22	100.00%	100.40	3.29%	3.26%	12-dic-22	4.875%	Sem.	100.40%	0.26	\$ 500.00	100.10	0.30%
YPF 2024	YPF2024	04-abr-24	70.00%	83.80	27.98%	26.25%	04-oct-22	8.750%	Sem.	84.38%	0.91	\$ 927.50	85.50	-1.99%
YPF 2025	YPF2025	28-jul-25	100.00%	71.80	23.40%	22.17%	28-ene-23	8.500%	Sem.	72.06%	2.29	\$ 1,500.00	72.10	-0.42%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	100.00%	86.70	17.98%	16.88%	12-nov-22	4.000%	Sem.	86.74%	1.64	\$ 775.31	87.30	-0.69%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	62.30	21.50%	20.46%	30-dic-22	9.000%	Sem.	62.47%	3.68	\$ 747.00	62.80	-0.80%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	56.10	15.93%	15.34%	30-sep-22	7.000%	Sem.	56.39%	5.98	\$ 575.00	56.50	-0.71%
YPF 2047	YPF2047	15-dic-47	100.00%	54.40	13.73%	13.29%	15-dic-22	7.000%	Sem.	55.12%	7.58	\$ 750.00	54.70	-0.55%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	79.90	27.21%	25.58%	02-feb-23	7.750%	Sem.	80.04%	1.20	\$ 300.00	79.10	1.01%
Albates 2023	ALBA23	27-jul-23	100.00%	82.20	37.43%	34.46%	27-ene-23	9.625%	Sem.	82.38%	0.74	\$ 336.00	82.10	0.12%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	75.00%	85.60	15.60%	14.76%	01-nov-22	9.375%	Sem.	85.70%	1.87	\$ 229.50	85.00	0.71%
IRSA 2023	IRSA23	23-mar-23	100.00%	98.50	11.87%	11.54%	23-sep-22	8.750%	Sem.	98.56%	0.50	\$ 360.00	98.20	0.31%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	95.00	11.09%	10.80%	21-sep-22	7.250%	Sem.	95.16%	1.36	\$ 119.73	95.00	0.00%

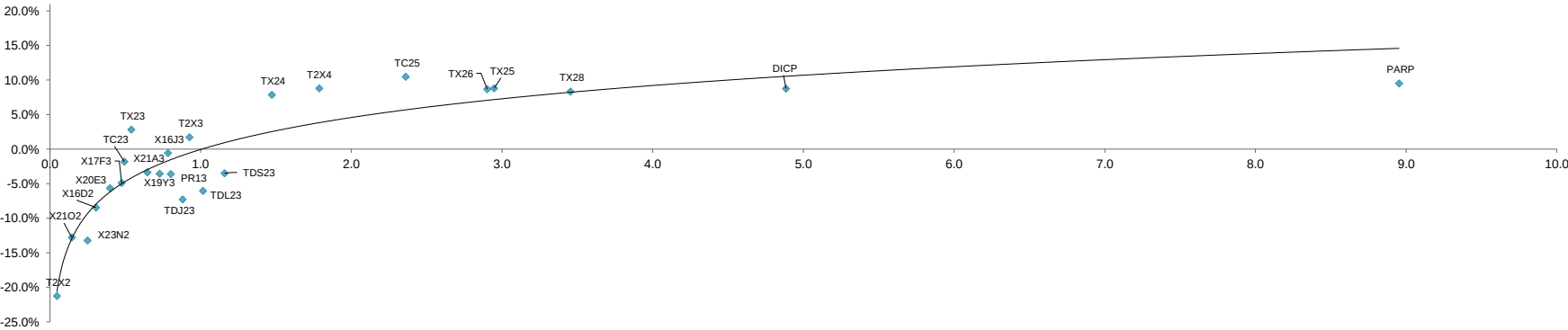


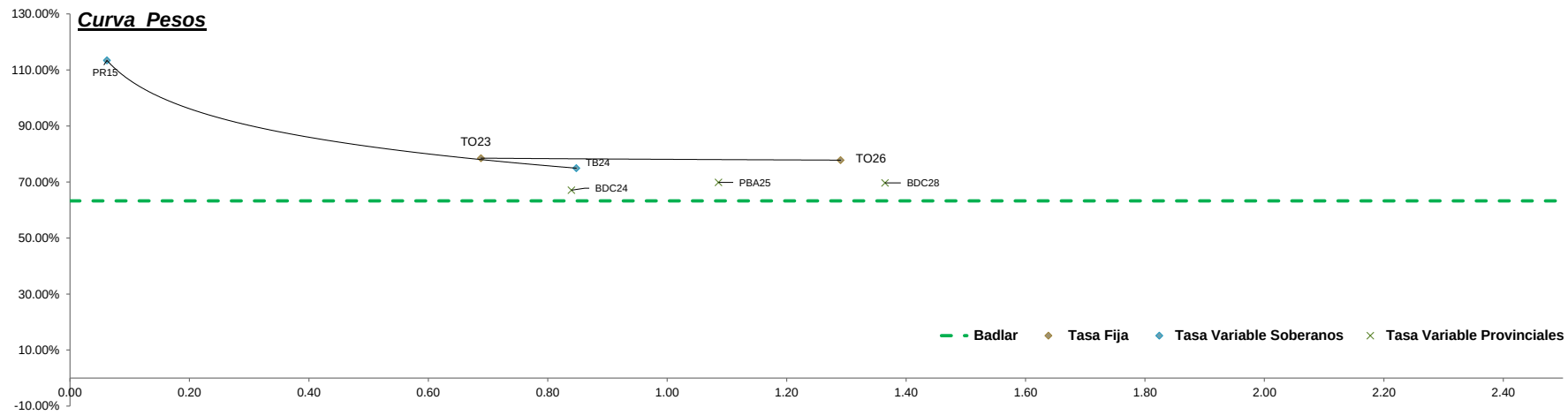
Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MTD
Ajustables por CER (*)														
Bono del Tesoro CER 2022	T2X2	20-sep-22	100.00%	270.08	-20.12%	-21.25%	20-sep-22	Fija 1.30%	Sem.	101.58%	0.05	\$ 366,426.00	268.50	0.59%
Lecer 10/2022	X21O2	21-oct-22	100.00%	149.40	-12.09%	-12.78%	21-oct-22	Fijo 0%	-	101.64%	0.14	\$ 292,247.00	148.65	0.50%
Lecer 11/2022	X23N2	23-nov-22	100.00%	116.00	-12.55%	-13.22%	23-nov-22	Fijo 0%	-	102.95%	0.25	\$ 59,427.00	114.76	1.08%
Lecer 12/2022	X16D2	16-dic-22	100.00%	139.80	-8.21%	-8.46%	16-dic-22	Fijo 0%	-	102.42%	0.31	\$ 218,814.00	139.16	0.46%
Lecer 01/2023	X20E3	20-ene-23	100.00%	146.40	-5.55%	-5.65%	20-ene-23	Fijo 0%	-	102.17%	0.40	\$ 257,000.00	144.69	1.18%
Lecer 02/2023	X17F3	17-feb-23	100.00%	141.32	-4.83%	-4.89%	17-feb-23	Fijo 0%	-	102.26%	0.48	\$ 236,721.00	139.99	0.95%
BONCER 2023	TC23	06-mar-23	100.00%	675.00	-1.81%	-1.82%	06-sep-22	Fija 4%	Sem.	102.84%	0.49	\$ 28,300.00	670.00	0.75%
Bono del Tesoro CER 2023	TX23	25-mar-23	100.00%	278.33	2.84%	2.82%	25-sep-22	Fija 1.40%	Sem.	99.22%	0.54	\$ 308,023.00	276.40	0.70%
Lecer 04/2023	X21A3	21-abr-23	100.00%	135.84	-3.34%	-3.36%	21-abr-23	Fijo 0%	-	102.14%	0.65	\$ 240,657.00	134.18	1.24%
Lecer 05/2023	X19Y3	19-may-23	100.00%	130.85	-3.54%	-3.56%	19-may-23	Fijo 0%	-	102.56%	0.73	\$ 236,204.00	127.64	2.51%
Lecer 06/2023	X16J3	16-jun-23	100.00%	102.07	-0.57%	-0.57%	16-jun-23	Fijo 0%	-	100.44%	0.78	\$ 102,217.00	99.90	2.18%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	15,106.91	-7.23%	-7.28%	30-jun-23	Fijo 2%	-	108.05%	0.88	\$ 3,709.00	14,962.47	0.97%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	15,105.17	-6.04%	-6.05%	31-jul-23	Fijo 2%	-	108.15%	1.01	\$ 6,925.00	14,961.58	0.96%
Bono del Tesoro CER2 2023	T2X3	13-ago-23	100.00%	252.50	1.72%	1.72%	13-feb-23	Fija 1.45%	Sem.	99.75%	0.93	\$ 423,618.00	250.60	0.76%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	14,899.75	-3.50%	-3.49%	29-sep-23	Fijo 2.25%	-	106.68%	1.16	\$ 4,817.00	14,646.26	1.73%
Bocon Prov Serie 6°	PR13	15-mar-24	16.17%	794.00	-3.55%	-3.61%	15-sep-22	Fija 2%	Mensual	104.80%	0.80	\$ 113,507.13	771.00	2.98%
Bono del Tesoro CER 2024	TX24	25-mar-24	100.00%	255.13	8.02%	7.86%	25-sep-22	Fija 1.50%	Sem.	90.91%	1.47	\$ 345,783.00	244.31	4.43%
Bono del Tesoro CER2 2024	T2X4	26-jul-24	100.00%	184.39	8.98%	8.78%	26-ene-23	Fija 1.55%	Sem.	87.66%	1.79	\$ 309,278.00	176.82	4.28%
BONCER 2025	TC25	27-abr-25	100.00%	538.00	10.75%	10.47%	27-oct-22	Fija 4%	Sem.	85.55%	2.36	\$ 29,907.80	532.00	1.13%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	99.00	8.99%	8.80%	09-nov-22	Fija 1.80%	Sem.	81.02%	2.95	\$ 48,154.00	97.50	1.54%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	205.62	8.87%	8.68%	09-nov-22	Fija 2.00%	Sem.	81.98%	2.90	\$ 178,343.00	198.99	3.33%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	202.00	8.50%	8.33%	09-nov-22	Fija 2.25%	Sem.	80.47%	3.45	\$ 66,421.32	195.50	3.32%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	4,282.68	8.95%	8.76%	02-ene-23	Fija 5.83%	Sem.	86.42%	4.88	\$ 10,472.48	4,175.00	2.58%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	1,899.50	9.73%	9.50%	30-sep-22	1.77%	Sem.	48.83%	8.95	\$ 2,860.55	1,846.00	2.90%
Tasa Fija														
Letra del Tesoro a Dcto. 30/09/22	S30S2	30-sep-22	100.00%	97.25	50.27%	41.30%	30-sep-22	Fijo 0%	-	97.25%	0.05	\$ 167,941.00	96.46	0.82%
Letra del Tesoro a Dcto. 31/10/22	S31O2	31-oct-22	100.00%	90.90	86.25%	65.26%	31-oct-22	Fijo 0%	-	90.90%	0.09	\$ 370,093.00	90.75	0.16%
Letra del Tesoro a Dcto. 30/11/22	S30N2	30-nov-22	100.00%	86.05	89.20%	68.80%	30-nov-22	Fijo 0%	-	86.05%	0.14	\$ 69,031.00	86.12	-0.08%
Letra del Tesoro a Dcto. 16/12/22	S16D2	16-dic-22	100.00%	82.95	95.20%	73.54%	16-dic-22	Fijo 0%	-	82.95%	0.16	\$ 200,000.00	82.75	0.24%
Letra del Tesoro a Dcto. 30/12/22	S30D2	30-dic-22	100.00%	81.80	88.16%	70.01%	30-dic-22	Fijo 0%	-	81.80%	0.19	\$ 47,667.00	81.80	0.00%
Letra del Tesoro a Dcto. 31/01/23	S31E3	31-ene-23	100.00%	77.00	90.52%	73.67%	31-ene-23	Fijo 0%	-	77.00%	0.23	\$ 61,161.00	77.50	-0.65%
Bote 10/2023	TO23	18-oct-23	100.00%	64.35	93.91%	78.51%	17-oct-22	Fija 16.00%	Sem.	60.56%	0.69	\$ 64,150.35	64.45	-0.16%
Bote 10/2026	TO26	18-oct-26	100.00%	31.00	92.93%	77.80%	17-oct-22	Fija 15.50%	Sem.	29.23%	1.29	\$ 96,569.71	30.50	1.64%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	111.65	48.03%	43.33%	23-nov-22	Fija 43.25%	Sem.	99.14%	1.43	\$ 466,053.00	106.55	4.79%
Tasa Variable														
Bocon Prov Serie 8°	PR15	04-oct-22	13.00%	24.44	171.37%	113.39%	04-oct-22	Badlar	Trim.	96.57%	0.06	\$ 531.44	24.27	0.70%
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	98.50	98.74%	74.93%	18-oct-22	Badlar + 500pbs	Trim.	90.70%	0.85	\$ 9,297.00	98.50	0.00%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	110.27	85.89%	67.06%	29-sep-22	Badlar + 325pbs	Trim.	99.12%	0.84	\$ 43,603.35	110.75	-0.43%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	98.88	90.08%	69.67%	22-nov-22	Badlar + 375pbs	Trim.	96.39%	1.36	\$ 13,262.47	100.00	-1.13%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	100.00%	99.85	90.35%	69.84%	12-oct-22	Badlar + 375pbs	Trim.	91.32%	1.09	\$ 30,000.00	98.40	1.47%
Dollar Linked														
Bote vinculado al Dólar 11/2022	T2V2	30-nov-22	100.00%	14,957.54	-26.42%	-28.44%	30-nov-22	0.20%	Sem.	107.55%	0.27	\$ 1,614.00	14,961.41	-0.03%
Bote vinculado al Dólar 04/2023	TV23	28-abr-23	100.00%	14,803.36	-8.90%	-9.11%	28-oct-22	0.30%	Sem.	106.38%	0.67	\$ 2,222.00	14,721.73	0.55%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	15,106.91	-9.69%	-9.78%	30-jun-23	0.00%	-	108.68%	0.90	\$ 3,709.00	14,962.47	0.97%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	15,105.17	-8.35%	-8.36%	31-jul-23	0.00%	-	108.67%	1.04	\$ 6,925.00	14,961.58	0.96%
Bote vinculado al Dólar 07/2023	T2V3	31-jul-23	100.00%	14,696.65	-5.99%	-6.08%	31-ene-23	0.00%	Sem.	105.73%	0.93	\$ 685.00	14,578.57	0.81%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	14,899.75	-6.02%	-6.00%	29-sep-23	0.00%	-	107.19%	1.19	\$ 4,817.00	14,464.26	3.01%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	13,233.34	3.54%	3.51%	30-oct-22	0.40%	Sem.	95.05%	1.62	\$ 1,278.00	13,217.07	0.12%

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