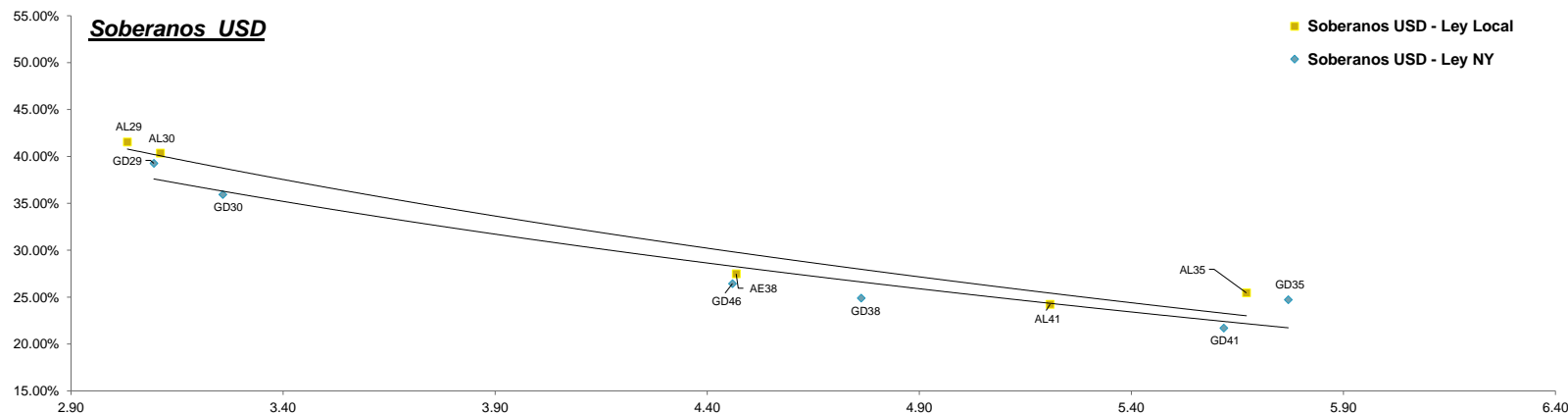


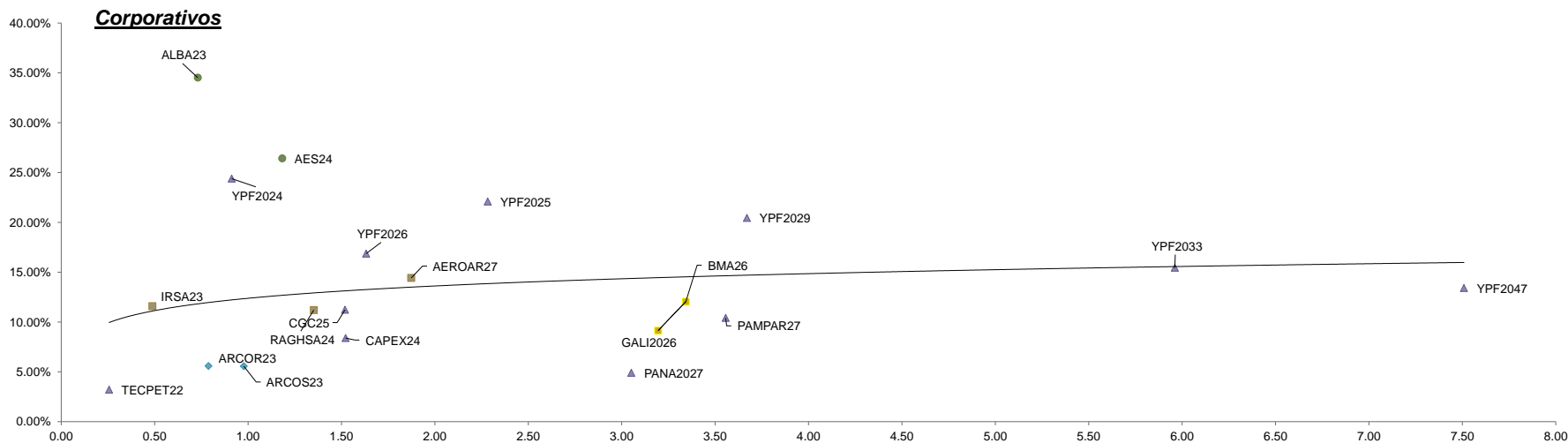
Fixed Income Research

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%	23.94	43.11%	39.26%	09-ene-23	1.000%	Sem.	24.07%	3.10	\$ 2,635.03	23.38	2.40%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	24.63	39.17%	35.94%	09-ene-23	0.500%	Sem.	24.69%	3.26	\$ 16,090.61	24.05	2.41%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	22.66	26.24%	24.71%	09-ene-23	1.500%	Sem.	22.86%	5.77	\$ 20,501.72	22.67	-0.04%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	28.45	26.44%	24.89%	09-ene-23	3.875%	Sem.	28.92%	4.76	\$ 11,405.07	28.27	0.64%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	26.55	22.88%	21.70%	09-ene-23	3.500%	Sem.	26.98%	5.62	\$ 10,482.11	26.39	0.61%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	23.09	28.18%	26.43%	09-ene-23	1.500%	Sem.	23.28%	4.46	\$ 2,092.00	23.03	0.26%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	22.48	45.86%	41.54%	09-ene-23	1.000%	Sem.	22.44%	3.03	\$ 2,194.28	21.99	2.23%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	21.47	44.44%	40.36%	09-ene-23	0.500%	Sem.	21.45%	3.11	\$ 13,517.56	21.09	1.80%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	21.97	27.07%	25.45%	09-ene-23	1.500%	Sem.	21.91%	5.67	\$ 19,069.87	21.75	1.01%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	25.83	29.37%	27.48%	09-ene-23	3.875%	Sem.	25.66%	4.47	\$ 7,216.66	25.66	0.66%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	23.67	25.70%	24.23%	09-ene-23	3.500%	Sem.	23.53%	5.21	\$ 1,500.11	23.85	-0.75%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	22.47	43.92%	39.93%	09-ene-23	0.500%	Sem.	22.54%	3.15	\$ 90.39	22.68	-0.93%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	22.29	40.84%	37.35%	09-ene-23	0.125%	Sem.	22.31%	3.27	\$ 1,165.59	22.31	-0.09%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	20.23	26.24%	24.71%	09-ene-23	0.875%	Sem.	20.35%	6.08	\$ 298.80	20.49	-1.27%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	24.16	28.02%	26.29%	09-ene-23	3.000%	Sem.	24.54%	4.79	\$ 809.34	23.98	0.75%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	22.60	24.35%	23.02%	09-ene-23	2.750%	Sem.	22.96%	5.64	\$ 1,572.60	22.67	-0.31%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	20.70	28.64%	26.84%	09-ene-23	0.875%	Sem.	20.82%	4.56	\$ 248.13	20.87	-0.81%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	35.21	28.12%	26.38%	01-mar-23	6.625%	Sem.	35.18%	3.94	\$ 6,200.00	35.16	0.14%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	28.65	25.94%	24.44%	01-mar-23	5.875%	Sem.	28.63%	5.14	\$ 770.00	28.70	-0.17%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	27.38	25.28%	23.86%	01-mar-23	5.250%	Sem.	27.36%	5.36	\$ 150.00	26.38	3.79%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	88.21	11.81%	11.48%	01-dic-22	7.500%	Sem.	88.45%	3.01	\$ 890.00	88.04	0.19%
Cordoba 2025	PDCAR25	10-dic-25	100.00%	76.40	23.86%	22.59%	10-dic-22	3.000%	Sem.	76.80%	1.57	\$ 679.00	76.20	0.26%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	64.53	21.53%	20.48%	01-dic-22	3.000%	Sem.	65.20%	2.98	\$ 494.00	64.16	0.58%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	61.66	18.77%	17.96%	01-feb-23	3.000%	Sem.	61.94%	4.05	\$ 433.00	61.46	0.33%
Mendoza 2029	PMM29	19-mar-29	100.00%	69.99	18.91%	18.09%	19-sep-22	2.750%	Sem.	70.59%	2.50	\$ 562.00	69.76	0.33%
Chubut 2026	BOGAR26	26-jul-26	66.67%	77.37	25.08%	23.01%	26-oct-22	7.750%	Trim.	77.58%	1.54	\$ 433.33	77.08	0.38%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	64.09	20.20%	19.27%	27-oct-22	2.500%	Sem.	64.70%	3.15	\$ 366.00	61.69	3.89%
Neuquen 2030 may	NEU30M	12-may-30	95.50%	91.80	11.88%	11.39%	12-nov-22	5.170%	Sem.	91.85%	2.99	\$ 343.30	92.05	-0.27%
Santa Fe 2023	SFE23	23-mar-23	50.00%	93.77	20.63%	19.66%	23-sep-22	7.000%	Sem.	93.97%	0.47	\$ 125.00	94.00	-0.24%
Santa Fe 2027	SFE27	01-nov-27	100.00%	72.97	16.78%	16.13%	01-nov-22	6.900%	Sem.	73.63%	3.16	\$ 250.00	72.96	0.01%
Rio Negro 2028	PRN28	10-mar-28	100.00%	61.16	26.04%	24.54%	10-sep-22	2.750%	Sem.	62.09%	2.42	\$ 225.00	61.08	0.13%
Tierra del fuego 2027	FUE27	17-abr-27	64.00%	85.68	17.36%	16.33%	17-oct-22	8.950%	Trim.	85.87%	1.97	\$ 131.28	85.70	-0.02%



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%	100.30	5.67%	5.59%	06-ene-23	6.000%	Sem.	100.30%	0.79	\$ 500.00	100.30	0.00%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	101.00	5.64%	5.56%	27-sep-22	6.625%	Sem.	100.97%	0.98	\$ 348.47	101.00	0.00%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	97.10	9.35%	9.14%	19-ene-23	8.250%	Sem.	97.13%	3.20	\$ 250.00	94.90	2.32%
Banco Macro 2026	BMA26	04-nov-26	100.00%	83.00	12.40%	12.04%	04-nov-22	6.750%	Sem.	83.40%	3.34	\$ 400.00	81.00	2.47%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	97.60	8.57%	8.39%	15-nov-22	6.875%	Sem.	97.65%	1.52	\$ 300.00	97.10	0.51%
Cia Gral de Combustible 2025	CGC25	08-mar-25	86.70%	97.40	11.54%	11.23%	08-mar-23	9.500%	Sem.	97.40%	1.52	\$ 260.10	97.50	-0.10%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	113.80	4.97%	4.91%	30-oct-22	9.125%	Sem.	113.36%	3.05	\$ 300.00	114.10	-0.26%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	89.90	10.68%	10.41%	24-ene-23	7.500%	Sem.	90.00%	3.56	\$ 750.00	90.80	-0.99%
Tecpetrol 2022	TECPET22	12-dic-22	100.00%	100.40	3.24%	3.21%	12-dic-22	4.875%	Sem.	100.40%	0.26	\$ 500.00	100.10	0.30%
YPF 2024	YPF2024	04-abr-24	70.00%	85.40	25.88%	24.39%	04-oct-22	8.750%	Sem.	85.94%	0.91	\$ 927.50	85.50	-0.12%
YPF 2025	YPF2025	28-jul-25	100.00%	72.00	23.31%	22.09%	28-ene-23	8.500%	Sem.	72.27%	2.28	\$ 1,500.00	72.10	-0.14%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	100.00%	86.80	17.96%	16.87%	12-nov-22	4.000%	Sem.	86.84%	1.63	\$ 775.31	87.30	-0.57%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	62.40	21.49%	20.45%	30-dic-22	9.000%	Sem.	62.58%	3.67	\$ 747.00	62.80	-0.64%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	55.80	16.04%	15.44%	30-sep-22	7.000%	Sem.	56.10%	5.96	\$ 575.00	56.50	-1.24%
YPF 2047	YPF2047	15-dic-47	100.00%	53.90	13.86%	13.41%	15-dic-22	7.000%	Sem.	54.65%	7.51	\$ 750.00	54.70	-1.46%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	79.20	28.16%	26.41%	02-feb-23	7.750%	Sem.	79.36%	1.18	\$ 300.00	79.10	0.13%
Albanesi 2023	ALBA23	27-jul-23	100.00%	82.30	37.50%	34.52%	27-ene-23	9.625%	Sem.	82.49%	0.73	\$ 336.00	82.10	0.24%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	75.00%	86.20	15.22%	14.42%	01-nov-22	9.375%	Sem.	86.30%	1.87	\$ 229.50	85.00	1.41%
IRSA 2023	IRSA23	23-mar-23	100.00%	98.50	11.91%	11.58%	23-sep-22	8.750%	Sem.	98.56%	0.49	\$ 360.00	98.20	0.31%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	94.50	11.51%	11.20%	21-sep-22	7.250%	Sem.	94.68%	1.35	\$ 119.73	95.00	-0.53%

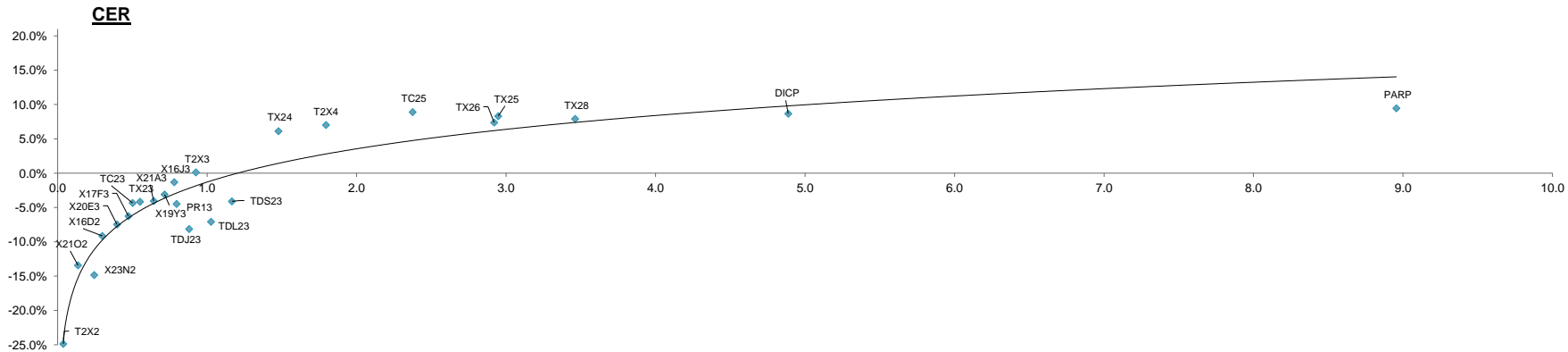


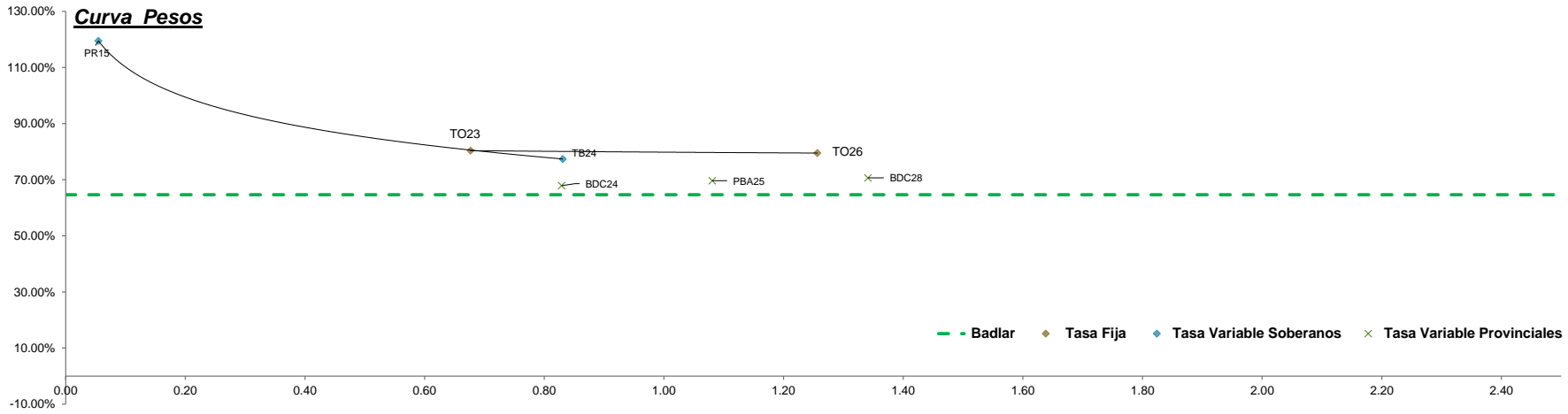
Fixed Income Research



Dólar	140.5600
Tasa Ref.	69.5000%
Badlar Priv.	64.6250%
Libor 90 días	3.1449%
CER	58.1448
IPC Jul.	7.4%

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%	271.20	-23.33%	-24.88%	20-sep-22	Fija 1.30%	Sem.	101.53%	0.04	\$ 366,426.00	268.50	1.00%
Lecer 10/2022	X21O2	21-oct-22	100.00%	150.04	-12.66%	-13.42%	21-oct-22	Fijo 0%	-	101.61%	0.14	\$ 292,247.00	148.65	0.94%
Lecer 11/2022	X23N2	23-nov-22	100.00%	116.81	-14.00%	-14.84%	23-nov-22	Fijo 0%	-	103.19%	0.24	\$ 59,427.00	114.76	1.79%
Lecer 12/2022	X16D2	16-dic-22	100.00%	140.61	-8.84%	-9.14%	16-dic-22	Fijo 0%	-	102.54%	0.30	\$ 218,814.00	139.16	1.04%
Lecer 01/2023	X20E3	20-ene-23	100.00%	148.02	-7.31%	-7.48%	20-ene-23	Fijo 0%	-	102.82%	0.40	\$ 257,000.00	144.69	2.30%
Lecer 02/2023	X17F3	17-feb-23	100.00%	142.79	-6.15%	-6.25%	17-feb-23	Fijo 0%	-	102.85%	0.47	\$ 236,721.00	139.99	2.00%
BONCER 2023	TC23	06-mar-23	100.00%	673.50	-4.30%	-4.34%	06-mar-23	Fija 4%	Sem.	104.20%	0.50	\$ 28,300.00	670.00	0.52%
Bono del Tesoro CER 2023	TX23	25-mar-23	100.00%	290.46	-4.13%	-4.17%	25-sep-22	Fija 1.40%	Sem.	103.06%	0.55	\$ 308,023.00	276.40	5.09%
Lecer 04/2023	X21A3	21-abr-23	100.00%	137.03	-4.03%	-4.06%	21-abr-23	Fijo 0%	-	102.57%	0.64	\$ 240,657.00	134.18	2.13%
Lecer 05/2023	X19Y3	19-may-23	100.00%	130.99	-3.09%	-3.11%	19-may-23	Fijo 0%	-	102.20%	0.72	\$ 236,204.00	127.64	2.63%
Lecer 06/2023	X16J3	16-jun-23	100.00%	103.14	-1.31%	-1.31%	16-jun-23	Fijo 0%	-	101.02%	0.78	\$ 102,217.00	99.90	3.24%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	15,280.04	-8.07%	-8.14%	30-jun-23	Fijo 2%	-	108.77%	0.88	\$ 3,709.00	14,962.47	2.12%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	15,336.00	-7.08%	-7.09%	31-jul-23	Fijo 2%	-	109.30%	1.03	\$ 6,925.00	14,961.58	2.50%
Bono del Tesoro CER2 2023	T2X3	13-ago-23	100.00%	257.47	0.12%	0.12%	13-feb-23	Fija 1.45%	Sem.	101.23%	0.92	\$ 423,618.00	250.60	2.74%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,075.97	-4.11%	-4.10%	29-sep-23	Fijo 2.25%	-	107.44%	1.17	\$ 4,817.00	14,646.26	2.93%
Bocon Prov Serie 6°	PR13	15-mar-24	16.17%	803.00	-4.40%	-4.49%	15-sep-22	Fija 2%	Mensual	105.48%	0.80	\$ 113,507.13	771.00	4.15%
Bono del Tesoro CER 2024	TX24	25-mar-24	100.00%	263.15	6.21%	6.11%	25-sep-22	Fija 1.50%	Sem.	93.32%	1.48	\$ 345,783.00	244.31	7.71%
Bono del Tesoro CER2 2024	T2X4	26-jul-24	100.00%	191.32	7.14%	7.02%	26-ene-23	Fija 1.55%	Sem.	90.52%	1.79	\$ 309,278.00	176.82	8.20%
BONCER 2025	TC25	27-abr-25	100.00%	561.40	9.10%	8.90%	27-oct-22	Fija 4%	Sem.	88.83%	2.37	\$ 29,907.80	532.00	5.53%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	101.00	8.47%	8.30%	09-nov-22	Fija 1.80%	Sem.	82.26%	2.95	\$ 48,154.00	97.50	3.59%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	214.69	7.51%	7.38%	09-nov-22	Fija 2.00%	Sem.	85.19%	2.92	\$ 178,343.00	198.99	7.89%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	206.00	8.07%	7.91%	09-nov-22	Fija 2.25%	Sem.	81.67%	3.46	\$ 66,421.32	195.50	5.37%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	4,326.92	8.85%	8.66%	02-ene-23	Fija 5.83%	Sem.	86.87%	-4.89	\$ 10,472.48	4,175.00	3.64%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	1,918.50	9.67%	9.45%	30-sep-22	1.77%	Sem.	49.08%	8.96	\$ 2,860.55	1,846.00	3.93%
Tasa Fija														
Letra del Tesoro a Dcto. 30/09/22	S30S2	30-sep-22	100.00%	97.46	53.16%	43.19%	30-sep-22	Fijo 0%	-	97.46%	0.04	\$ 167,941.00	96.46	1.04%
Letra del Tesoro a Dcto. 31/10/22	S31O2	31-oct-22	100.00%	91.10	90.02%	67.28%	31-oct-22	Fijo 0%	-	91.10%	0.09	\$ 370,093.00	90.75	0.39%
Letra del Tesoro a Dcto. 30/11/22	S30N2	30-nov-22	100.00%	86.14	92.70%	70.74%	30-nov-22	Fijo 0%	-	86.14%	0.13	\$ 69,031.00	86.12	0.03%
Letra del Tesoro a Dcto. 16/12/22	S16D2	16-dic-22	100.00%	82.94	99.32%	75.85%	16-dic-22	Fijo 0%	-	82.94%	0.15	\$ 200,000.00	82.75	0.23%
Letra del Tesoro a Dcto. 30/12/22	S30D2	30-dic-22	100.00%	83.00	79.73%	64.45%	30-dic-22	Fijo 0%	-	83.00%	0.19	\$ 47,667.00	81.80	1.47%
Letra del Tesoro a Dcto. 31/01/23	S31E3	31-ene-23	100.00%	76.06	96.38%	77.63%	31-ene-23	Fijo 0%	-	76.06%	0.23	\$ 61,161.00	77.50	-1.86%
Bote 10/2023	TO23	18-oct-23	100.00%	63.90	96.47%	80.34%	17-oct-22	Fija 16.00%	Sem.	60.06%	0.68	\$ 64,150.35	64.45	-0.85%
Bote 10/2026	TO26	18-oct-26	100.00%	30.51	95.26%	79.47%	17-oct-22	Fija 15.50%	Sem.	28.73%	1.26	\$ 96,569.71	30.50	0.04%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	111.65	48.30%	43.56%	23-nov-22	Fija 43.25%	Sem.	98.83%	1.42	\$ 466,053.00	106.55	4.79%
Tasa Variable														
Bocon Prov Serie 8°	PR15	04-oct-22	13.00%	24.58	184.36%	119.43%	04-oct-22	Badlar	Trim.	96.61%	0.05	\$ 531.44	24.27	1.28%
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	97.00	102.85%	77.37%	18-oct-22	Badlar + 500pbs	Trim.	88.90%	0.83	\$ 9,297.00	98.50	-1.52%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	110.39	87.17%	67.86%	29-sep-22	Badlar + 325pbs	Trim.	98.80%	0.83	\$ 43,603.35	110.75	-0.33%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	98.55	91.66%	70.64%	22-nov-22	Badlar + 375pbs	Trim.	95.55%	1.34	\$ 13,262.47	100.00	-1.45%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	100.00%	100.50	90.01%	69.63%	12-oct-22	Badlar + 375pbs	Trim.	91.50%	1.08	\$ 30,000.00	98.40	2.13%
Dollar Linked														
Bote vinculado al Dólar 11/2022	T2V2	30-nov-22	100.00%	14,687.30	-17.21%	-18.02%	30-nov-22	0.20%	Sem.	104.43%	0.25	\$ 1,614.00	14,961.41	-1.83%
Bote vinculado al Dólar 04/2023	TV23	28-abr-23	100.00%	14,809.16	-7.46%	-7.60%	28-oct-22	0.30%	Sem.	105.24%	0.66	\$ 2,222.00	14,721.73	0.59%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	15,280.04	-9.82%	-9.91%	30-jun-23	0.00%	-	108.71%	0.90	\$ 3,709.00	14,962.47	2.12%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	15,336.00	-8.74%	-8.75%	31-jul-23	0.00%	-	109.11%	1.04	\$ 6,925.00	14,961.58	2.50%
Bote vinculado al Dólar 07/2023	T2V3	31-jul-23	100.00%	14,678.31	-4.73%	-4.79%	31-ene-23	0.00%	Sem.	104.43%	0.92	\$ 685.00	14,578.57	0.68%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,075.97	-6.07%	-6.05%	29-sep-23	0.00%	-	107.26%	1.19	\$ 4,817.00	14,464.26	4.23%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	13,446.08	3.26%	3.23%	30-oct-22	0.40%	Sem.	95.51%	1.61	\$ 1,278.00	13,217.07	1.73%





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