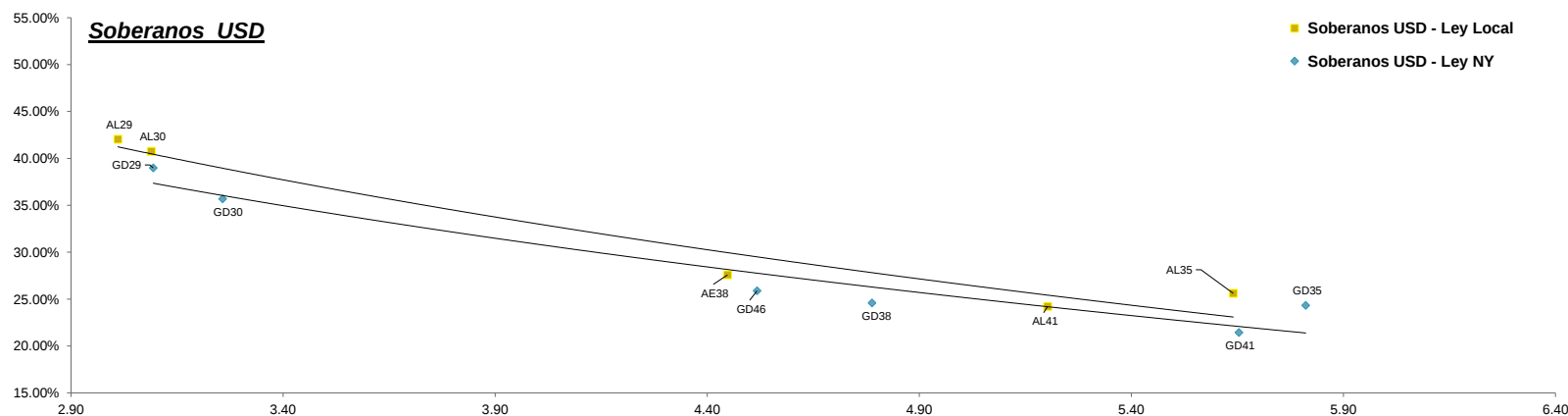


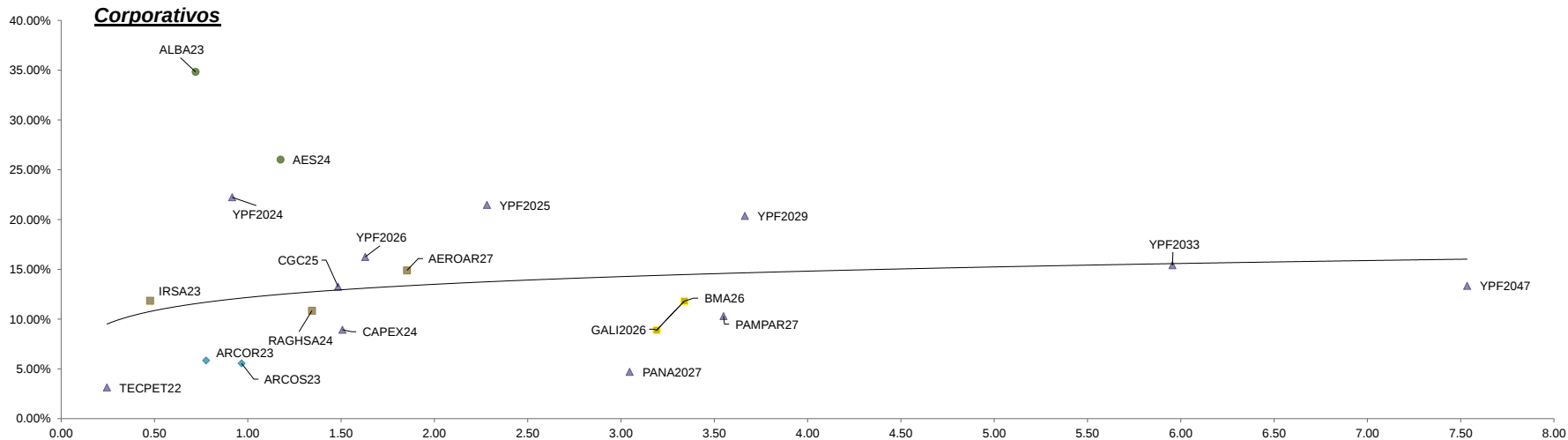
Fixed Income Research

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%	24.23	42.78%	38.98%	09-ene-23	1.000%	Sem.	24.37%	3.09	\$ 2,635.03	23.38	3.64%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	24.92	38.87%	35.69%	09-ene-23	0.500%	Sem.	24.99%	3.26	\$ 16,090.61	24.05	3.62%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	23.21	25.82%	24.34%	09-ene-23	1.500%	Sem.	23.42%	5.81	\$ 20,501.72	22.67	2.38%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	28.90	26.11%	24.60%	09-ene-23	3.875%	Sem.	29.39%	4.79	\$ 11,405.07	28.27	2.23%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	26.99	22.58%	21.43%	09-ene-23	3.500%	Sem.	27.45%	5.65	\$ 10,482.11	26.39	2.27%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	23.72	27.56%	25.88%	09-ene-23	1.500%	Sem.	23.93%	4.52	\$ 2,092.00	23.03	3.00%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	22.24	46.45%	42.03%	09-ene-23	1.000%	Sem.	22.20%	3.01	\$ 2,194.28	21.99	1.14%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	21.30	44.90%	40.75%	09-ene-23	0.500%	Sem.	21.28%	3.09	\$ 13,517.56	21.09	1.00%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	21.83	27.25%	25.61%	09-ene-23	1.500%	Sem.	21.77%	5.64	\$ 19,069.87	21.75	0.37%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	25.79	29.48%	27.58%	09-ene-23	3.875%	Sem.	25.61%	4.45	\$ 7,216.66	25.66	0.51%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	23.76	25.67%	24.21%	09-ene-23	3.500%	Sem.	23.61%	5.20	\$ 1,500.11	23.85	-0.38%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	22.58	43.87%	39.89%	09-ene-23	0.500%	Sem.	22.65%	3.14	\$ 90.39	22.68	-0.44%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	22.25	41.04%	37.52%	09-ene-23	0.125%	Sem.	22.27%	3.26	\$ 1,165.59	22.31	-0.27%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	20.64	25.91%	24.42%	09-ene-23	0.875%	Sem.	20.77%	6.11	\$ 298.80	20.49	0.73%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	24.29	27.93%	26.21%	09-ene-23	3.000%	Sem.	24.70%	4.79	\$ 809.34	23.98	1.29%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	23.04	24.00%	22.71%	09-ene-23	2.750%	Sem.	23.42%	5.68	\$ 1,572.60	22.67	1.63%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	20.65	28.76%	26.94%	09-ene-23	0.875%	Sem.	20.78%	4.54	\$ 248.13	20.87	-1.05%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	35.67	27.83%	26.12%	01-mar-23	6.625%	Sem.	35.63%	3.96	\$ 6,200.00	35.16	1.45%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	28.77	25.90%	24.41%	01-mar-23	5.875%	Sem.	28.74%	5.14	\$ 770.00	28.70	0.24%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	27.99	24.87%	23.49%	01-mar-23	5.250%	Sem.	27.96%	5.41	\$ 150.00	26.38	6.10%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	88.67	11.64%	11.32%	01-dic-22	7.500%	Sem.	88.91%	3.01	\$ 890.00	88.04	0.72%
Cordoba 2025	PDCAR25	10-dic-25	100.00%	76.91	23.50%	22.26%	10-dic-22	3.000%	Sem.	77.32%	1.56	\$ 679.00	76.20	0.93%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	64.79	21.42%	20.38%	01-dic-22	3.000%	Sem.	65.48%	2.97	\$ 494.00	64.16	0.98%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	62.00	18.64%	17.85%	01-feb-23	3.000%	Sem.	62.30%	4.05	\$ 433.00	61.46	0.88%
Mendoza 2029	PMM29	19-mar-29	100.00%	70.33	18.76%	17.95%	19-sep-22	2.750%	Sem.	70.94%	2.49	\$ 562.00	69.76	0.82%
Chubut 2026	BOGAR26	26-jul-26	66.67%	77.36	25.19%	23.11%	26-oct-22	7.750%	Trim.	77.59%	1.53	\$ 433.33	77.08	0.36%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	64.59	19.98%	19.07%	27-oct-22	2.500%	Sem.	65.21%	3.15	\$ 366.00	61.69	4.70%
Neuquen 2030 may	NEU30M	12-may-30	95.50%	91.30	12.09%	11.58%	12-nov-22	5.170%	Sem.	91.36%	2.97	\$ 343.30	92.05	-0.81%
Santa Fe 2023	SFE23	23-mar-23	50.00%	93.48	21.64%	20.58%	23-sep-22	7.000%	Sem.	93.69%	0.46	\$ 125.00	94.00	-0.55%
Santa Fe 2027	SFE27	01-nov-27	100.00%	73.12	16.74%	16.09%	01-nov-22	6.900%	Sem.	73.79%	3.15	\$ 250.00	72.96	0.22%
Rio Negro 2028	PRN28	10-mar-28	100.00%	61.28	26.07%	24.56%	10-mar-23	2.750%	Sem.	61.29%	2.51	\$ 225.00	61.08	0.33%
Tierra del fuego 2027	FUE27	17-abr-27	64.00%	85.91	17.24%	16.23%	17-oct-22	8.950%	Trim.	86.11%	1.97	\$ 131.28	85.70	0.25%



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	5.92%	5.84%	06-ene-23	6.000%	Sem.	100.10%	0.78	\$ 500.00	100.30	-0.20%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	101.00	5.63%	5.55%	27-sep-22	6.625%	Sem.	100.97%	0.97	\$ 348.47	101.00	0.00%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	97.90	9.08%	8.89%	19-ene-23	8.250%	Sem.	97.93%	3.19	\$ 250.00	94.90	3.16%
Banco Macro 2026	BMA26	04-nov-26	100.00%	83.70	12.15%	11.80%	04-nov-22	6.750%	Sem.	84.09%	3.34	\$ 400.00	81.00	3.33%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	96.80	9.13%	8.93%	15-nov-22	6.875%	Sem.	96.87%	1.51	\$ 300.00	97.10	-0.31%
Cia Gral de Combustible 2025	CGC25	08-mar-25	86.70%	94.50	13.69%	13.25%	08-mar-23	9.500%	Sem.	94.51%	1.48	\$ 260.10	97.50	-3.08%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	114.50	4.75%	4.70%	30-oct-22	9.125%	Sem.	114.02%	3.05	\$ 300.00	114.10	0.35%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	90.30	10.55%	10.29%	24-ene-23	7.500%	Sem.	90.40%	3.55	\$ 750.00	90.80	-0.55%
Tecpetrol 2022	TECPET22	12-dic-22	100.00%	100.40	3.16%	3.14%	12-dic-22	4.875%	Sem.	100.40%	0.25	\$ 500.00	100.10	0.30%
YPF 2024	YPF2024	04-abr-24	70.00%	87.30	23.47%	22.23%	04-oct-22	8.750%	Sem.	87.78%	0.92	\$ 927.50	85.50	2.11%
YPF 2025	YPF2025	28-jul-25	100.00%	73.10	22.63%	21.47%	28-ene-23	8.500%	Sem.	73.39%	2.28	\$ 1,500.00	72.10	1.39%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	100.00%	87.80	17.26%	16.24%	12-nov-22	4.000%	Sem.	87.84%	1.63	\$ 775.31	87.30	0.57%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	62.70	21.40%	20.36%	30-dic-22	9.000%	Sem.	62.89%	3.66	\$ 747.00	62.80	-0.16%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	56.00	16.00%	15.41%	30-sep-22	7.000%	Sem.	56.30%	5.96	\$ 575.00	56.50	-0.88%
YPF 2047	YPF2047	15-dic-47	100.00%	54.20	13.78%	13.34%	15-dic-22	7.000%	Sem.	54.98%	7.53	\$ 750.00	54.70	-0.91%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	79.70	27.72%	26.02%	02-feb-23	7.750%	Sem.	79.87%	1.18	\$ 300.00	79.10	0.76%
Albanesi 2023	ALBA23	27-jul-23	100.00%	82.30	37.86%	34.83%	27-ene-23	9.625%	Sem.	82.51%	0.72	\$ 336.00	82.10	0.24%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	75.00%	85.50	15.74%	14.89%	01-nov-22	9.375%	Sem.	85.62%	1.85	\$ 229.50	85.00	0.59%
IRSA 2023	IRSA23	23-mar-23	100.00%	98.40	12.19%	11.84%	23-sep-22	8.750%	Sem.	98.46%	0.48	\$ 360.00	98.20	0.20%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	95.00	11.14%	10.85%	21-sep-22	7.250%	Sem.	95.17%	1.34	\$ 119.73	95.00	0.00%



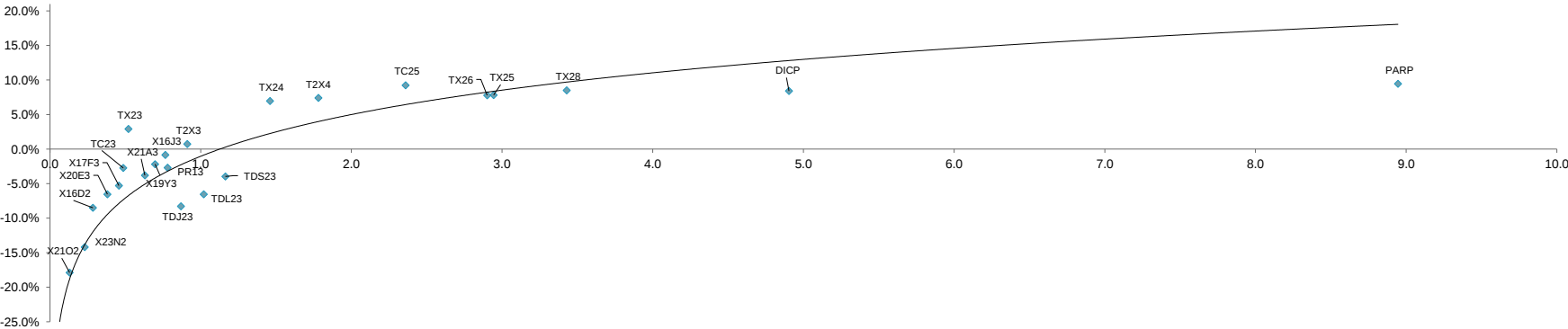
Fixed Income Research

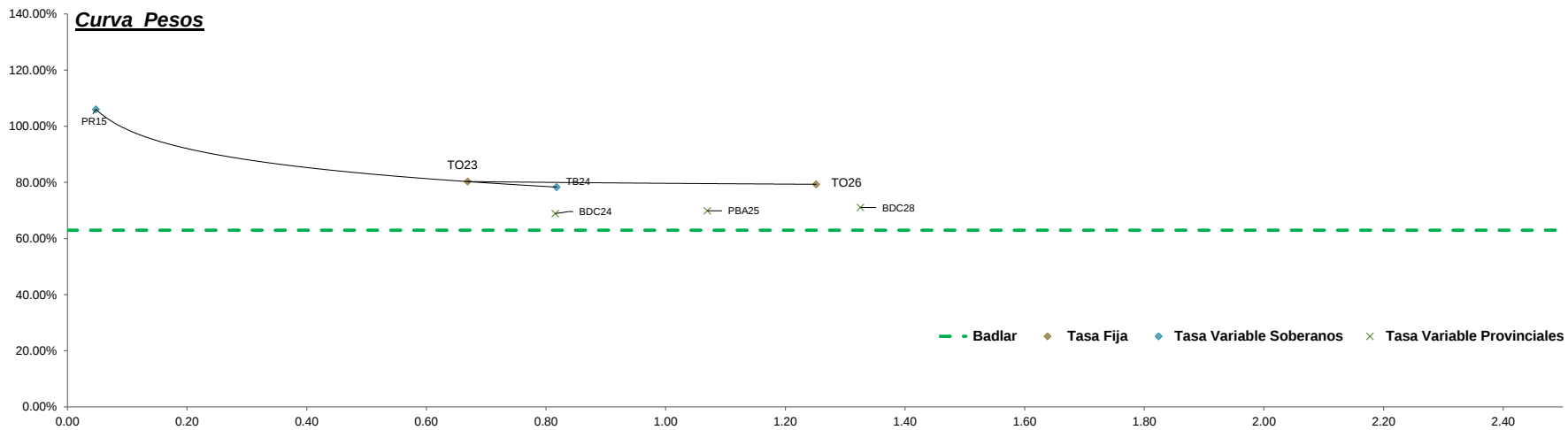


Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MTD
Ajustables por CER (*)														
Bono del Tesoro CER 2022	T2X2	20-sep-22	100.00%	273.09	-39.72%	-44.72%	20-sep-22	Fija 1.30%	Sem.	101.77%	0.03	\$ 366,426.00	268.50	1.71%
Lecer 10/2022	X21O2	21-oct-22	100.00%	151.24	-16.52%	-17.89%	21-oct-22	Fijo 0%	-	101.95%	0.13	\$ 292,247.00	148.65	1.74%
Lecer 11/2022	X23N2	23-nov-22	100.00%	117.00	-13.41%	-14.20%	23-nov-22	Fijo 0%	-	102.88%	0.23	\$ 59,427.00	114.76	1.95%
Lecer 12/2022	X16D2	16-dic-22	100.00%	140.88	-8.24%	-8.50%	16-dic-22	Fijo 0%	-	102.26%	0.28	\$ 218,814.00	139.16	1.24%
Lecer 01/2023	X20E3	20-ene-23	100.00%	148.06	-6.40%	-6.54%	20-ene-23	Fijo 0%	-	102.38%	0.38	\$ 257,000.00	144.69	2.33%
Lecer 02/2023	X17F3	17-feb-23	100.00%	142.73	-5.21%	-5.29%	17-feb-23	Fijo 0%	-	102.34%	0.46	\$ 236,721.00	139.99	1.96%
BONCER 2023	TC23	06-mar-23	100.00%	671.00	-2.72%	-2.74%	06-mar-23	Fija 4%	Sem.	103.29%	0.49	\$ 28,300.00	670.00	0.15%
Bono del Tesoro CER 2023	TX23	25-mar-23	100.00%	280.92	2.94%	2.92%	25-sep-22	Fija 1.40%	Sem.	99.20%	0.52	\$ 308,023.00	276.40	1.63%
Lecer 04/2023	X21A3	21-abr-23	100.00%	137.38	-3.77%	-3.80%	21-abr-23	Fijo 0%	-	102.36%	0.63	\$ 240,657.00	134.18	2.38%
Lecer 05/2023	X19Y3	19-may-23	100.00%	130.72	-2.18%	-2.19%	19-may-23	Fijo 0%	-	101.52%	0.70	\$ 236,204.00	127.64	2.41%
Lecer 06/2023	X16J3	16-jun-23	100.00%	103.23	-0.85%	-0.85%	16-jun-23	Fijo 0%	-	100.65%	0.77	\$ 102,217.00	99.90	3.34%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	15,354.94	-8.21%	-8.28%	30-jun-23	Fijo 2%	-	108.77%	0.87	\$ 3,709.00	14,962.47	2.62%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	15,322.81	-6.54%	-6.55%	31-jul-23	Fijo 2%	-	108.70%	1.02	\$ 6,925.00	14,961.58	2.41%
Bono del Tesoro CER2 2023	T2X3	13-ago-23	100.00%	257.21	0.73%	0.73%	13-feb-23	Fija 1.45%	Sem.	100.65%	0.91	\$ 423,618.00	250.60	2.64%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,120.88	-3.97%	-3.97%	29-sep-23	Fijo 2.25%	-	107.27%	1.16	\$ 4,817.00	14,646.26	3.24%
Bocon Prov Serie 6°	PR13	15-mar-24	16.17%	795.00	-2.65%	-2.69%	15-sep-22	Fija 2%	Mensual	103.93%	0.78	\$ 113,507.13	771.00	3.11%
Bono del Tesoro CER 2024	TX24	25-mar-24	100.00%	261.29	7.08%	6.96%	25-sep-22	Fija 1.50%	Sem.	92.23%	1.46	\$ 345,783.00	244.31	6.95%
Bono del Tesoro CER2 2024	T2X4	26-jul-24	100.00%	191.00	7.55%	7.41%	26-ene-23	Fija 1.55%	Sem.	89.94%	1.78	\$ 309,278.00	176.82	8.02%
BONCER 2025	TC25	27-abr-25	100.00%	560.00	9.46%	9.24%	27-oct-22	Fija 4%	Sem.	88.17%	2.36	\$ 29,907.80	532.00	5.26%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	103.00	7.97%	7.82%	09-nov-22	Fija 1.80%	Sem.	83.49%	2.94	\$ 48,154.00	97.50	5.64%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	213.30	7.94%	7.79%	09-nov-22	Fija 2.00%	Sem.	84.23%	2.90	\$ 178,343.00	198.99	7.19%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	203.00	8.68%	8.50%	09-nov-22	Fija 2.25%	Sem.	80.10%	3.43	\$ 66,421.32	195.50	3.84%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	4,405.00	8.58%	8.41%	02-ene-23	Fija 5.83%	Sem.	87.98%	4.90	\$ 10,472.48	4,175.00	5.51%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	1,930.00	9.67%	9.44%	30-sep-22	1.77%	Sem.	49.14%	8.95	\$ 2,860.55	1,846.00	4.55%
Tasa Fija														
Letra del Tesoro a Dcto. 30/09/22	S30S2	30-sep-22	100.00%	97.30	74.20%	56.27%	30-sep-22	Fijo 0%	-	97.30%	0.03	\$ 167,941.00	96.46	0.87%
Letra del Tesoro a Dcto. 31/10/22	S31O2	31-oct-22	100.00%	91.75	89.93%	66.99%	31-oct-22	Fijo 0%	-	91.75%	0.08	\$ 370,093.00	90.75	1.10%
Letra del Tesoro a Dcto. 30/11/22	S30N2	30-nov-22	100.00%	86.95	90.82%	69.35%	30-nov-22	Fijo 0%	-	86.95%	0.13	\$ 69,031.00	86.12	0.96%
Letra del Tesoro a Dcto. 16/12/22	S16D2	16-dic-22	100.00%	83.71	98.05%	74.79%	16-dic-22	Fijo 0%	-	83.71%	0.15	\$ 200,000.00	82.75	1.15%
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%	76.64	92.75%	75.18%	31-ene-23	Fijo 0%	-	76.64%	0.23	\$ 61,161.00	77.50	-1.11%
Bote 10/2023	TO23	18-oct-23	100.00%	64.40	96.39%	80.28%	17-oct-22	Fija 16.00%	Sem.	60.43%	0.67	\$ 64,150.35	64.45	-0.08%
Bote 10/2026	TO26	18-oct-26	100.00%	30.80	95.03%	79.30%	17-oct-22	Fija 15.50%	Sem.	28.95%	1.25	\$ 96,569.71	30.50	0.98%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	112.00	48.41%	43.64%	23-nov-22	Fija 43.25%	Sem.	98.72%	1.41	\$ 466,053.00	106.55	5.11%
Tasa Variable														
Bocon Prov Serie 8°	PR15	04-oct-22	13.00%	25.02	156.09%	106.01%	04-oct-22	Badlar	Trim.	97.73%	0.05	\$ 531.44	24.27	3.09%
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	97.00	104.45%	78.31%	18-oct-22	Badlar + 500pbs	Trim.	88.33%	0.82	\$ 9,297.00	98.50	-1.52%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	110.25	88.78%	68.87%	29-sep-22	Badlar + 325pbs	Trim.	98.10%	0.82	\$ 43,603.35	110.75	-0.45%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	98.75	92.29%	71.03%	22-nov-22	Badlar + 375pbs	Trim.	95.06%	1.33	\$ 13,262.47	100.00	-1.25%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	100.00%	100.95	90.39%	69.86%	12-oct-22	Badlar + 375pbs	Trim.	91.35%	1.07	\$ 30,000.00	98.40	2.59%
Dollar Linked														
Bote vinculado al Dólar 11/2022	T2V2	30-nov-22	100.00%	14,681.85	-16.25%	-16.97%	30-nov-22	0.20%	Sem.	103.96%	0.24	\$ 1,614.00	14,961.41	-1.87%
Bote vinculado al Dólar 04/2023	TV23	28-abr-23	100.00%	14,772.92	-6.59%	-6.71%	28-oct-22	0.30%	Sem.	104.54%	0.65	\$ 2,222.00	14,721.73	0.35%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	15,354.94	-10.02%	-10.13%	30-jun-23	0.00%	-	108.78%	0.89	\$ 3,709.00	14,962.47	2.62%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	15,322.81	-8.25%	-8.27%	31-jul-23	0.00%	-	108.56%	1.04	\$ 6,925.00	14,961.58	2.41%
Bote vinculado al Dólar 07/2023	T2V3	31-jul-23	100.00%	14,690.36	-4.43%	-4.48%	31-ene-23	0.00%	Sem.	104.08%	0.90	\$ 685.00	14,578.57	0.77%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,120.88	-5.97%	-5.95%	29-sep-23	0.00%	-	107.13%	1.19	\$ 4,817.00	14,464.26	4.54%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	13,443.02	3.56%	3.53%	30-oct-22	0.40%	Sem.	95.08%	1.60	\$ 1,278.00	13,217.07	1.71%

Dólar	141.1500
Tasa Ref.	69.5000%
Badlar Priv.	62.9375%
Libor 90 días	3.1940%
CER	58.4132
IPC Jul.	7.4%

CER





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