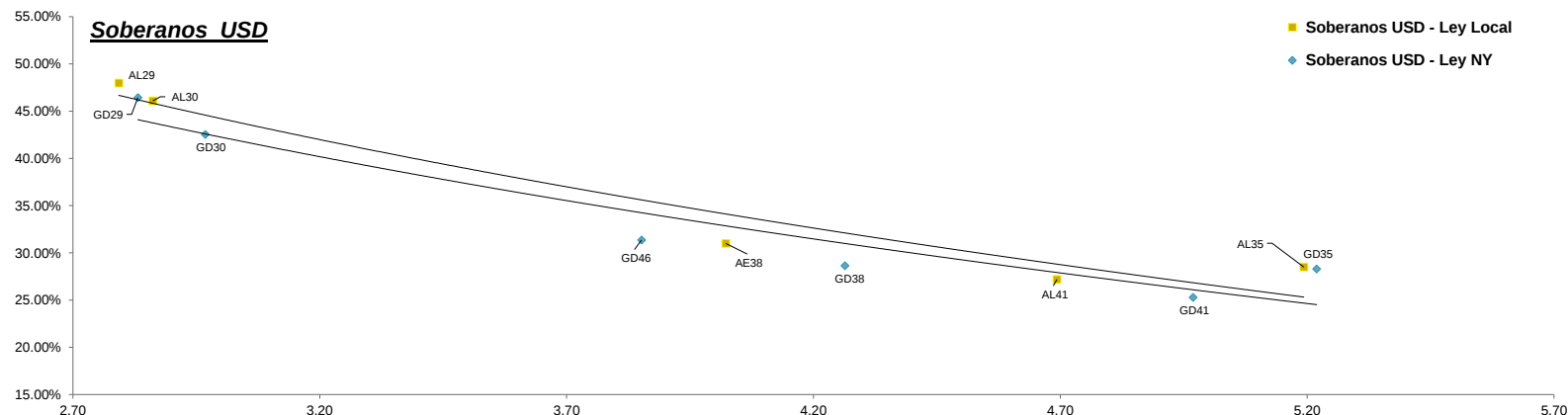


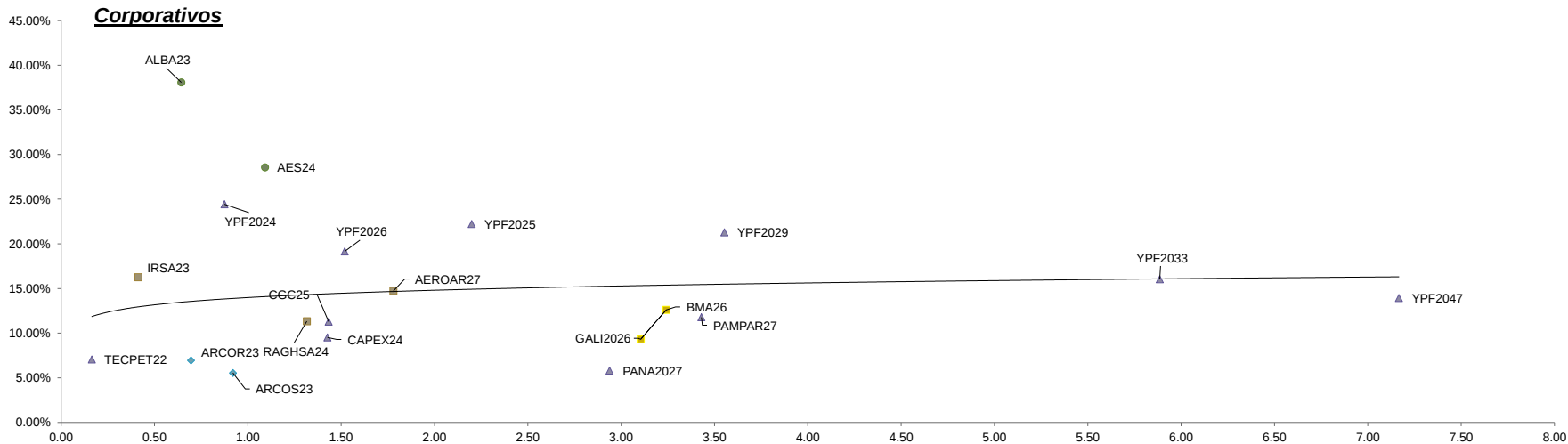
Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MTD
Soberanos USD														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	19.93	51.82%	46.43%	09-ene-23	1.000%	Sem.	20.14%	2.83	\$ 2,635.03	19.48	2.31%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	20.67	47.05%	42.53%	09-ene-23	0.500%	Sem.	20.77%	2.97	\$ 16,090.61	20.36	1.52%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	18.86	30.30%	28.30%	09-ene-23	1.500%	Sem.	19.18%	5.22	\$ 20,501.72	18.47	2.11%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	24.13	30.70%	28.64%	09-ene-23	3.875%	Sem.	24.89%	4.26	\$ 11,405.07	23.77	1.51%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	22.01	26.88%	25.28%	09-ene-23	3.500%	Sem.	22.72%	4.97	\$ 10,482.11	21.71	1.38%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	19.11	33.82%	31.36%	09-ene-23	1.500%	Sem.	19.43%	3.85	\$ 2,092.00	18.75	1.92%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	19.33	53.74%	47.98%	09-ene-23	1.000%	Sem.	19.28%	2.79	\$ 2,194.28	18.99	1.79%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	18.75	51.40%	46.09%	09-ene-23	0.500%	Sem.	18.73%	2.86	\$ 13,517.56	18.32	2.35%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	19.05	30.53%	28.50%	09-ene-23	1.500%	Sem.	18.98%	5.19	\$ 19,069.87	18.71	1.82%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	22.81	33.40%	30.99%	09-ene-23	3.875%	Sem.	22.58%	4.02	\$ 7,216.66	22.59	0.97%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	20.91	29.03%	27.18%	09-ene-23	3.500%	Sem.	20.72%	4.69	\$ 1,500.11	20.70	1.01%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	20.88	48.06%	43.36%	09-ene-23	0.500%	Sem.	20.98%	2.99	\$ 90.39	22.59	-7.57%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	19.49	47.18%	42.64%	09-ene-23	0.125%	Sem.	19.52%	3.03	\$ 1,165.59	19.21	1.46%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	18.14	28.65%	26.84%	09-ene-23	0.875%	Sem.	18.33%	5.73	\$ 298.80	17.85	1.62%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	23.28	29.17%	27.31%	09-ene-23	3.000%	Sem.	23.88%	4.60	\$ 809.34	23.60	-1.36%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	21.11	25.88%	24.39%	09-ene-23	2.750%	Sem.	21.67%	5.34	\$ 1,572.60	21.93	-3.74%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	18.76	31.70%	29.52%	09-ene-23	0.875%	Sem.	18.95%	4.19	\$ 248.13	20.30	-7.59%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	31.85	31.89%	29.69%	01-mar-23	6.625%	Sem.	31.71%	3.57	\$ 6,200.00	30.97	2.84%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	29.66	25.63%	24.17%	01-mar-23	5.875%	Sem.	29.55%	5.10	\$ 770.00	29.57	0.30%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	27.92	25.30%	23.87%	01-mar-23	5.250%	Sem.	27.83%	5.28	\$ 150.00	27.88	0.14%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	88.08	11.95%	11.61%	01-dic-22	7.500%	Sem.	88.40%	2.92	\$ 890.00	81.81	7.66%
Cordoba 2025	PDCAR25	10-dic-25	100.00%	76.04	25.06%	23.66%	10-dic-22	3.000%	Sem.	76.59%	1.47	\$ 679.00	76.29	-0.33%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	62.63	22.94%	21.75%	01-dic-22	3.000%	Sem.	63.56%	2.87	\$ 494.00	62.77	-0.22%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	59.29	19.99%	19.08%	01-feb-23	3.000%	Sem.	59.83%	3.91	\$ 433.00	59.23	0.10%
Ciudad de Córdoba 2027	COROA27	29-sep-27	100.00%	60.71	27.89%	26.18%	29-mar-23	Step-up	Sem.	60.77%	2.34	\$ 22.15	60.87	-0.26%
Mendoza 2029	PMM29	19-mar-29	100.00%	66.45	21.72%	20.66%	19-mar-23	2.750%	Sem.	66.54%	2.39	\$ 562.00	66.35	0.15%
Chubut 2026	BOGAR26	26-jul-26	66.67%	77.63	25.72%	23.56%	26-oct-22	7.750%	Trim.	77.99%	1.45	\$ 433.33	77.79	-0.21%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	62.05	21.70%	20.64%	27-oct-22	2.500%	Sem.	62.85%	3.01	\$ 366.00	62.03	0.03%
Neuquen 2030 may	NEU30M	12-may-30	95.50%	88.97	13.12%	12.52%	12-nov-22	5.170%	Sem.	89.13%	2.85	\$ 343.30	89.04	-0.08%
Santa Fe 2023	SFE23	23-mar-23	50.00%	92.34	28.02%	26.29%	23-mar-23	7.000%	Sem.	92.37%	0.39	\$ 125.00	92.87	-0.57%
Santa Fe 2027	SFE27	01-nov-27	100.00%	72.41	17.24%	16.56%	01-nov-22	6.900%	Sem.	73.25%	3.06	\$ 250.00	73.05	-0.88%
Rio Negro 2028	PRN28	10-mar-28	100.00%	56.79	30.09%	28.11%	10-mar-23	2.750%	Sem.	57.04%	2.35	\$ 225.00	58.10	-2.25%
Tierra del fuego 2027	FUE27	17-abr-27	64.00%	87.71	16.31%	15.40%	17-oct-22	8.950%	Trim.	87.97%	1.91	\$ 131.28	87.89	-0.20%



Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MTD
Corporativos														
Alimentos y bebidas														
Arcor 2023	ARCOR23	06-jul-23	100.00%	99.30	7.06%	6.94%	06-ene-23	6.000%	Sem.	99.31%	0.70	\$ 500.00	98.40	0.91%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	101.00	5.61%	5.54%	27-mar-23	6.625%	Sem.	101.00%	0.92	\$ 348.47	100.90	0.10%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	96.60	9.53%	9.32%	19-ene-23	8.250%	Sem.	96.66%	3.10	\$ 250.00	96.40	0.21%
Banco Macro 2026	BMA26	04-nov-26	100.00%	81.70	13.01%	12.61%	04-nov-22	6.750%	Sem.	82.23%	3.24	\$ 400.00	81.30	0.49%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	96.10	9.75%	9.52%	15-nov-22	6.875%	Sem.	96.21%	1.43	\$ 300.00	96.10	0.00%
Cia Gral de Combustible 2025	CGC25	08-mar-25	86.70%	97.40	11.62%	11.30%	08-mar-23	9.500%	Sem.	97.42%	1.43	\$ 260.10	97.30	0.10%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	110.40	5.89%	5.80%	30-oct-22	9.125%	Sem.	109.98%	2.94	\$ 300.00	110.10	0.27%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	85.80	12.13%	11.78%	24-ene-23	7.500%	Sem.	86.03%	3.43	\$ 750.00	86.00	-0.23%
Tecpetrol 2022	TECPET22	12-dic-22	100.00%	99.60	7.18%	7.05%	12-dic-22	4.875%	Sem.	99.61%	0.16	\$ 500.00	99.00	0.61%
YPF 2024	YPF2024	04-abr-24	70.00%	86.50	25.92%	24.43%	04-abr-23	8.750%	Sem.	86.52%	0.87	\$ 927.50	85.90	0.70%
YPF 2025	YPF2025	28-jul-25	100.00%	72.40	23.45%	22.22%	28-ene-23	8.500%	Sem.	72.88%	2.20	\$ 1,500.00	71.00	1.97%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	100.00%	84.70	20.57%	19.15%	12-nov-22	4.000%	Sem.	84.80%	1.52	\$ 775.31	84.40	0.36%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	61.40	22.42%	21.28%	30-dic-22	9.000%	Sem.	61.67%	3.55	\$ 747.00	60.10	2.16%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	54.50	16.68%	16.03%	30-mar-23	7.000%	Sem.	54.52%	5.89	\$ 575.00	53.30	2.25%
YPF 2047	YPF2047	15-dic-47	100.00%	51.80	14.42%	13.94%	15-dic-22	7.000%	Sem.	52.88%	7.17	\$ 750.00	50.40	2.78%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	78.40	30.60%	28.56%	02-feb-23	7.750%	Sem.	78.71%	1.09	\$ 300.00	78.10	0.38%
Albanesi 2023	ALBA23	27-jul-23	100.00%	81.90	41.70%	38.07%	27-ene-23	9.625%	Sem.	82.25%	0.64	\$ 336.00	82.10	-0.24%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	75.00%	86.20	15.57%	14.73%	01-nov-22	9.375%	Sem.	86.38%	1.78	\$ 229.50	85.90	0.35%
IRSA 2023	IRSA23	23-mar-23	100.00%	96.90	16.92%	16.26%	23-mar-23	8.750%	Sem.	96.91%	0.41	\$ 360.00	97.10	-0.21%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	94.70	11.65%	11.33%	21-mar-23	7.250%	Sem.	94.72%	1.32	\$ 119.73	94.70	0.00%



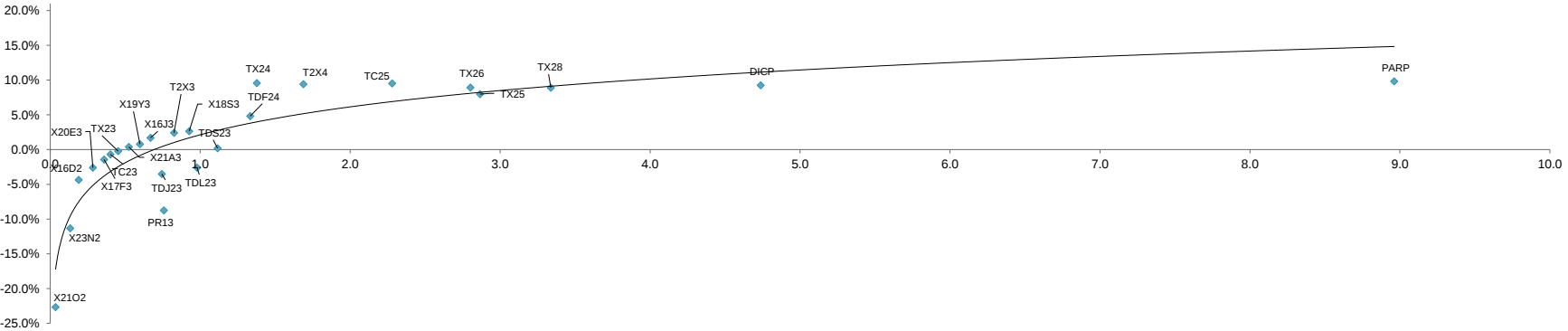
Fixed Income Research

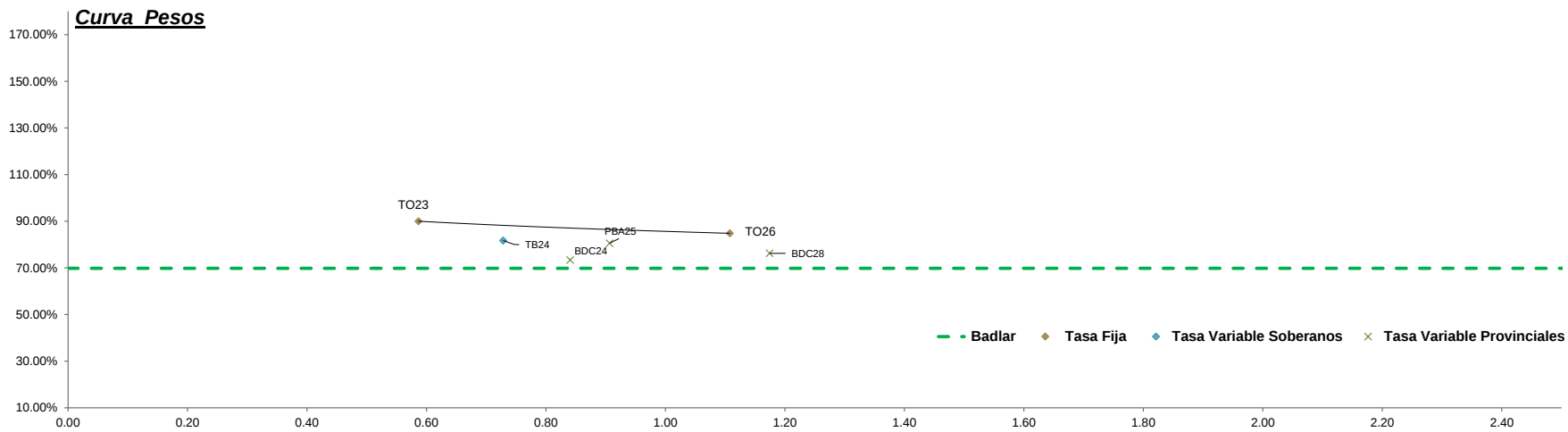


Dólar	148.8800
Badlar Priv.	69.8125%
Libor 90 días	3.7407%
CER	62.1014
IPC Ago.	7.0%

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MTD
Ajustables por CER (*)														
Lecer 10/2022	X21O2	21-oct-22	100.00%	159.16	-20.34%	-22.68%	21-oct-22	Fijo 0%	-	100.63%	0.04	\$ 292,247.00	157.21	1.24%
Lecer 11/2022	X23N2	23-nov-22	100.00%	122.89	-10.79%	-11.34%	23-nov-22	Fijo 0%	-	101.35%	0.13	\$ 59,427.00	120.93	1.62%
Lecer 12/2022	X16D2	16-dic-22	100.00%	148.05	-4.28%	-4.36%	16-dic-22	Fijo 0%	-	100.79%	0.19	\$ 218,814.00	145.80	1.54%
Lecer 01/2023	X20E3	20-ene-23	100.00%	155.31	-2.59%	-2.62%	20-ene-23	Fijo 0%	-	100.73%	0.28	\$ 257,000.00	153.14	1.42%
Lecer 02/2023	X17F3	17-feb-23	100.00%	149.46	-1.44%	-1.44%	17-feb-23	Fijo 0%	-	100.51%	0.36	\$ 385,176.00	147.34	1.44%
BONCER 2023	TC23	06-mar-23	100.00%	708.00	-0.69%	-0.70%	06-mar-23	Fija 4%	Sem.	101.89%	0.40	\$ 28,300.00	702.00	0.85%
Bono del Tesoro CER 2023	TX23	25-mar-23	100.00%	302.34	-0.22%	-0.22%	25-mar-23	Fija 1.40%	Sem.	100.74%	0.45	\$ 308,023.00	296.22	2.07%
Lecer 04/2023	X21A3	21-abr-23	100.00%	142.82	0.38%	0.38%	21-abr-23	Fijo 0%	-	99.80%	0.52	\$ 240,657.00	141.19	1.15%
Lecer 05/2023	X19Y3	19-may-23	100.00%	136.64	0.78%	0.78%	19-may-23	Fijo 0%	-	99.53%	0.60	\$ 337,491.00	135.18	1.08%
Lecer 06/2023	X16J3	16-jun-23	100.00%	108.11	1.70%	1.69%	16-jun-23	Fijo 0%	-	98.86%	0.67	\$ 182,679.00	106.48	1.53%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	15,686.79	-3.50%	-3.52%	30-jun-23	Fijo 2%	-	104.06%	0.74	\$ 3,709.00	16,230.99	-3.35%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	15,705.91	-2.60%	-2.60%	31-jul-23	Fijo 2%	-	104.50%	0.98	\$ 6,925.00	16,171.30	-2.88%
Bono del Tesoro CER2 2023	T2X3	13-ago-23	100.00%	270.63	2.42%	2.40%	13-feb-23	Fija 1.45%	Sem.	99.21%	0.82	\$ 423,618.00	267.88	1.03%
Lecer 09/2023	X18S3	18-sep-23	100.00%	99.33	2.65%	2.65%	18-sep-23	Fijo 0%	-	97.55%	0.93	\$ 46,647.00	98.60	0.74%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,374.30	0.19%	0.19%	29-sep-23	Fijo 2.25%	-	102.29%	1.12	\$ 4,817.00	15,638.51	-1.69%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	14,631.93	4.76%	4.81%	28-feb-24	Fijo 3%	-	97.60%	1.33	\$ 710.00	14,646.26	-0.10%
Bocon Prov Serie 6*	PR13	15-mar-24	15.34%	840.00	-8.41%	-8.75%	17-oct-22	Fija 2%	Mensual	108.58%	0.76	\$ 107,680.85	814.60	3.12%
Bono del Tesoro CER 2024	TX24	25-mar-24	100.00%	267.97	9.80%	9.57%	25-mar-23	Fija 1.50%	Sem.	89.28%	1.38	\$ 345,783.00	266.69	0.48%
Bono del Tesoro CER2 2024	T2X4	26-jul-24	100.00%	198.00	9.63%	9.41%	26-ene-23	Fija 1.55%	Sem.	87.34%	1.69	\$ 309,278.00	197.27	0.37%
BONCER 2025	TC25	27-abr-25	100.00%	597.50	9.75%	9.53%	27-oct-22	Fija 4%	Sem.	87.95%	2.28	\$ 29,907.80	601.00	-0.58%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	110.00	8.14%	7.98%	09-nov-22	Fija 1.80%	Sem.	83.51%	2.87	\$ 48,154.00	109.00	0.92%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	221.60	9.12%	8.92%	09-nov-22	Fija 2.00%	Sem.	81.95%	2.80	\$ 178,343.00	224.70	-1.38%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	215.00	9.09%	8.89%	09-nov-22	Fija 2.25%	Sem.	79.42%	3.34	\$ 66,421.32	216.00	-0.46%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	4,540.00	9.47%	9.26%	02-ene-23	Fija 5.83%	Sem.	84.65%	4.74	\$ 10,472.48	4,591.25	-1.12%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	1,968.00	10.06%	9.82%	31-mar-23	1.77%	Sem.	47.35%	8.96	\$ 2,860.55	1,970.00	-0.10%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/22	S31O2	31-oct-22	100.00%	96.31	98.61%	69.92%	31-oct-22	Fijo 0%	-	96.31%	0.03	\$ 370,093.00	95.41	0.94%
Letra del Tesoro a Dcto. 30/11/22	S30N2	30-nov-22	100.00%	90.62	105.30%	75.59%	30-nov-22	Fijo 0%	-	90.62%	0.08	\$ 69,031.00	89.20	1.59%
Letra del Tesoro a Dcto. 16/12/22	S16D2	16-dic-22	100.00%	87.40	110.61%	79.73%	16-dic-22	Fijo 0%	-	87.40%	0.10	\$ 200,000.00	85.80	1.86%
Letra del Tesoro a Dcto. 30/12/22	S30D2	30-dic-22	100.00%	85.70	62.51%	52.50%	30-dic-22	Fijo 0%	-	85.70%	0.21	\$ 47,667.00	85.70	0.00%
Letra del Tesoro a Dcto. 31/01/23	S31E3	31-ene-23	100.00%	79.07	114.99%	86.28%	31-ene-23	Fijo 0%	-	79.07%	0.16	\$ 185,487.00	78.00	1.37%
Letra del Tesoro a Dcto. 28/02/23	S28F3	28-feb-23	100.00%	74.78	107.87%	84.92%	28-feb-23	Fijo 0%	-	74.78%	0.21	\$ 91,625.00	74.00	1.05%
Bote 10/2023	TO23	18-oct-23	100.00%	64.10	110.26%	90.01%	17-oct-22	Fija 16.00%	Sem.	59.43%	0.59	\$ 64,150.35	64.00	0.16%
Bote 10/2026	TO26	18-oct-26	100.00%	30.48	102.81%	84.82%	17-oct-22	Fija 15.50%	Sem.	28.32%	1.11	\$ 96,569.71	29.80	2.28%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	110.00	53.01%	47.40%	23-nov-22	Fija 43.25%	Sem.	94.07%	1.29	\$ 502,949.00	110.00	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	108.50	110.35%	81.72%	18-oct-22	Badlar + 500pbs	Trim.	94.25%	0.73	\$ 9,297.00	109.50	-0.91%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	101.30	96.15%	73.38%	29-dic-22	Badlar + 325pbs	Trim.	98.95%	0.84	\$ 43,603.35	101.79	-0.48%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	102.35	100.91%	76.23%	22-nov-22	Badlar + 375pbs	Trim.	93.30%	1.17	\$ 13,262.47	100.98	1.36%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	100.00%	107.65	108.37%	80.58%	12-oct-22	Badlar + 375pbs	Trim.	92.96%	0.91	\$ 30,000.00	106.70	0.89%
Dollar Linked														
Bote vinculado al Dólar 11/2022	T2V2	30-nov-22	100.00%	15,332.89	-18.75%	-19.72%	30-nov-22	0.20%	Sem.	102.91%	0.15	\$ 1,614.00	15,472.63	-0.90%
Bote vinculado al Dólar 04/2023	TV23	28-abr-23	100.00%	15,494.11	-6.55%	-6.67%	28-oct-22	0.30%	Sem.	103.93%	0.56	\$ 2,222.00	15,977.30	-3.02%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	15,686.79	-7.02%	-7.09%	30-jun-23	0.00%	-	105.37%	0.77	\$ 3,709.00	16,230.99	-3.35%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	15,705.91	-5.46%	-5.46%	31-jul-23	0.00%	-	105.49%	1.01	\$ 6,925.00	16,171.30	-2.88%
Bote vinculado al Dólar 07/2023	T2V3	31-jul-23	100.00%	15,559.02	-5.34%	-5.42%	31-ene-23	0.00%	Sem.	104.51%	0.83	\$ 685.00	15,800.00	-1.53%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,374.30	-2.83%	-2.83%	29-sep-23	0.00%	-	103.27%	1.15	\$ 4,817.00	15,638.51	-1.69%
Bono Dual 02/2024	TDF24	29-sep-23	100.00%	14,631.93	1.10%	1.10%	28-feb-24	0.00%	-	98.48%	1.38	\$ 710.00	14,740.00	-0.73%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	14,200.00	3.65%	3.61%	30-oct-22	0.40%	Sem.	95.19%	1.52	\$ 1,278.00	14,624.58	-2.90%

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