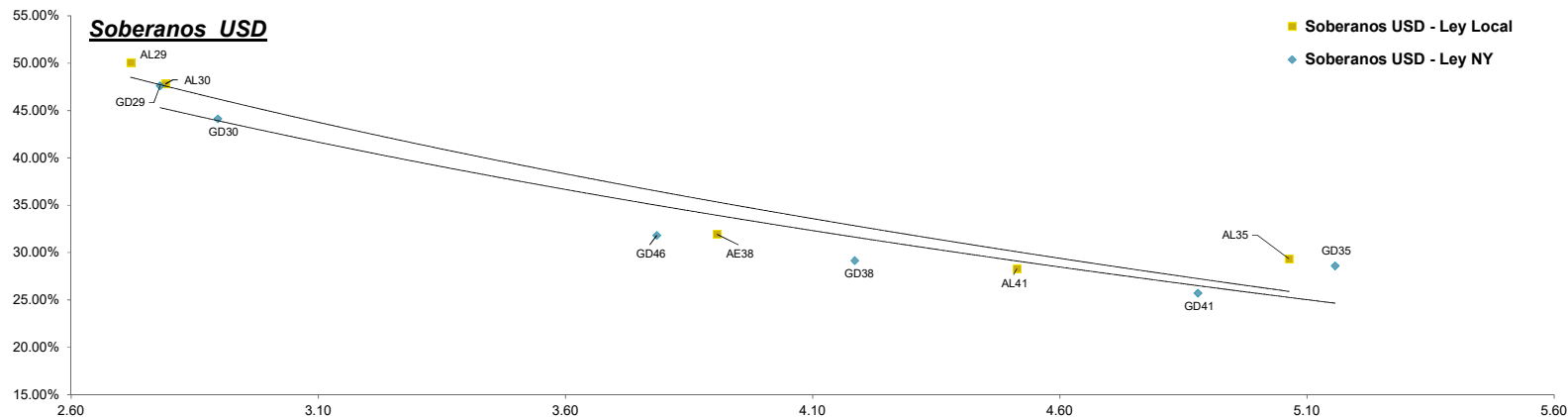


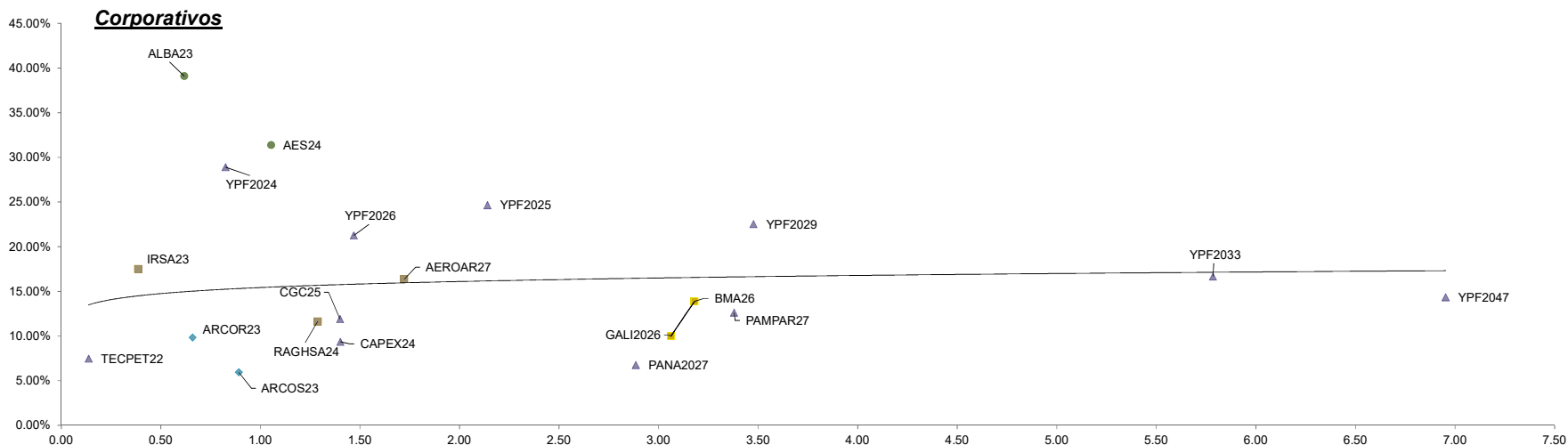
Fixed Income Research

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%	19.47	53.28%	47.62%	09-ene-23	1.00%	Sem.	19.70%	2.78	\$ 2,635.03	19.48	-0.05%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	19.91	49.01%	44.14%	09-ene-23	0.500%	Sem.	20.03%	2.90	\$ 16,090.61	20.36	-2.21%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	18.66	30.64%	28.59%	09-ene-23	1.500%	Sem.	19.01%	5.16	\$ 20,501.72	18.47	1.03%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	23.66	31.29%	29.16%	09-ene-23	3.875%	Sem.	24.51%	4.19	\$ 11,405.07	23.77	-0.46%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	21.57	27.37%	25.72%	09-ene-23	3.500%	Sem.	22.36%	4.88	\$ 10,482.11	21.71	-0.64%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	18.88	34.36%	31.83%	09-ene-23	1.500%	Sem.	19.23%	3.78	\$ 2,092.00	18.75	0.69%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	18.47	56.34%	50.07%	09-ene-23	1.00%	Sem.	18.42%	2.72	\$ 2,194.28	18.99	-2.74%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	18.07	53.52%	47.80%	09-ene-23	0.500%	Sem.	18.04%	2.79	\$ 13,517.56	18.32	-1.36%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	18.39	31.48%	29.33%	09-ene-23	1.500%	Sem.	18.31%	5.06	\$ 19,069.87	18.71	-1.71%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	22.15	34.49%	31.94%	09-ene-23	3.875%	Sem.	21.90%	3.91	\$ 7,216.66	22.59	-1.95%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	19.99	30.32%	28.31%	09-ene-23	3.500%	Sem.	19.79%	4.51	\$ 1,500.11	20.70	-3.43%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	19.89	50.48%	45.34%	09-ene-23	0.500%	Sem.	20.01%	2.91	\$ 90.39	22.59	-11.95%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	18.99	48.66%	43.85%	09-ene-23	0.125%	Sem.	19.02%	2.97	\$ 1,165.59	19.21	-1.15%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	17.89	29.03%	27.18%	09-ene-23	0.875%	Sem.	18.10%	5.66	\$ 298.80	17.85	0.22%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	19.11	34.29%	31.76%	09-ene-23	3.000%	Sem.	19.81%	4.10	\$ 809.34	23.60	-19.03%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	21.26	25.80%	24.32%	09-ene-23	2.750%	Sem.	21.88%	5.33	\$ 1,572.60	21.93	-3.06%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	17.73	33.45%	31.04%	09-ene-23	0.875%	Sem.	17.94%	4.02	\$ 248.13	20.30	-12.66%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	29.24	35.02%	32.39%	01-mar-23	6.625%	Sem.	29.08%	3.33	\$ 6,200.00	30.97	-5.59%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	29.14	26.16%	24.65%	01-mar-23	5.875%	Sem.	29.00%	5.01	\$ 770.00	29.57	-1.45%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	26.77	26.34%	24.80%	01-mar-23	5.250%	Sem.	26.66%	5.13	\$ 150.00	27.88	-3.98%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	85.10	13.21%	12.80%	01-dic-22	7.500%	Sem.	85.53%	2.86	\$ 890.00	81.81	4.02%	
Cordoba 2025	PDCAR25	10-dic-25	100.00%	75.86	25.53%	24.08%	10-dic-22	3.000%	Sem.	76.46%	1.44	\$ 679.00	76.29	-0.56%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	62.56	23.08%	21.88%	01-dic-22	3.000%	Sem.	63.56%	2.84	\$ 494.00	62.77	-0.33%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	56.67	21.29%	20.26%	01-feb-23	3.000%	Sem.	57.33%	3.83	\$ 433.00	59.23	-4.32%	
Ciudad de Córdoba 2027	COROA27	29-sep-27	100.00%	60.52	28.27%	26.51%	29-mar-23	Step-up	Sem.	60.63%	2.30	\$ 22.15	60.87	-0.57%	
Mendoza 2029	PMM29	19-mar-29	100.00%	66.09	22.15%	21.04%	19-mar-23	2.750%	Sem.	66.22%	2.36	\$ 562.00	66.35	-0.39%	
Chubut 2026	BOGAR26	26-jul-26	66.67%	76.41	27.33%	24.90%	26-oct-22	7.750%	Trim.	76.84%	1.40	\$ 433.33	77.79	-1.77%	
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	58.34	24.07%	22.78%	27-oct-22	2.500%	Sem.	59.27%	2.89	\$ 366.00	62.03	-5.95%	
Neuquen 2030 may	NEU30M	12-may-30	95.50%	86.27	14.34%	13.62%	12-nov-22	5.170%	Sem.	86.50%	2.77	\$ 343.30	89.04	-3.11%	
Santa Fe 2023	SFE23	23-mar-23	50.00%	91.75	31.44%	29.29%	23-mar-23	7.000%	Sem.	91.79%	0.37	\$ 125.00	92.87	-1.21%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	71.35	17.81%	17.08%	01-nov-22	6.900%	Sem.	72.27%	3.02	\$ 250.00	73.05	-2.33%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	55.29	31.60%	29.43%	10-mar-23	2.750%	Sem.	55.62%	2.29	\$ 225.00	58.10	-4.84%	
Tierra del fuego 2027	FUE27	17-abr-27	61.00%	87.78	16.00%	15.12%	17-ene-23	8.950%	Trim.	87.79%	2.04	\$ 125.13	87.89	-0.13%	



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%	97.40	10.07%	9.83%	06-ene-23	6.000%	Sem.	97.45%	0.66	\$ 500.00	98.40	-1.02%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	100.60	6.03%	5.94%	27-mar-23	6.625%	Sem.	100.60%	0.89	\$ 348.47	100.90	-0.30%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	94.60	10.24%	9.99%	19-ene-23	8.250%	Sem.	94.71%	3.06	\$ 250.00	96.40	-1.87%
Banco Macro 2026	BMA26	04-nov-26	100.00%	78.40	14.37%	13.88%	04-nov-22	6.750%	Sem.	79.07%	3.18	\$ 400.00	81.30	-3.57%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	96.40	9.57%	9.35%	15-nov-22	6.875%	Sem.	96.51%	1.40	\$ 300.00	96.10	0.31%
Cia Gral de Combustible 2025	CGC25	08-mar-25	86.70%	96.60	12.25%	11.90%	08-mar-23	9.500%	Sem.	96.64%	1.40	\$ 260.10	97.30	-0.72%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	107.20	6.87%	6.76%	30-oct-22	9.125%	Sem.	106.90%	2.89	\$ 300.00	110.10	-2.63%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	83.40	13.02%	12.62%	24-ene-23	7.500%	Sem.	83.70%	3.38	\$ 750.00	86.00	-3.02%
Tecpetrol 2022	TECPET22	12-dic-22	100.00%	99.60	7.60%	7.46%	12-dic-22	4.875%	Sem.	99.61%	0.14	\$ 500.00	99.00	0.61%
YPF 2024	YPF2024	04-abr-24	70.00%	83.60	30.99%	28.90%	04-abr-23	8.750%	Sem.	83.67%	0.83	\$ 927.50	85.90	-2.68%
YPF 2025	YPF2025	28-jul-25	100.00%	68.80	26.16%	24.64%	28-ene-23	8.500%	Sem.	69.41%	2.14	\$ 1,500.00	71.00	-3.10%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	100.00%	82.40	23.01%	21.25%	12-nov-22	4.000%	Sem.	82.54%	1.47	\$ 775.31	84.40	-2.37%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	59.00	23.80%	22.53%	30-dic-22	9.000%	Sem.	59.32%	3.48	\$ 747.00	60.10	-1.83%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	52.70	17.36%	16.67%	30-mar-23	7.000%	Sem.	52.74%	5.78	\$ 575.00	53.30	-1.13%
YPF 2047	YPF2047	15-dic-47	100.00%	50.30	14.85%	14.34%	15-dic-22	7.000%	Sem.	51.51%	6.95	\$ 750.00	50.40	-0.20%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	76.40	33.84%	31.38%	02-feb-23	7.750%	Sem.	76.79%	1.05	\$ 300.00	78.10	-2.18%
Albanesi 2023	ALBA23	27-jul-23	100.00%	81.90	42.92%	39.10%	27-ene-23	9.625%	Sem.	82.30%	0.62	\$ 336.00	82.10	-0.24%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	75.00%	83.90	17.40%	16.36%	01-nov-22	9.375%	Sem.	84.15%	1.72	\$ 229.50	85.90	-2.33%
IRSA 2023	IRSA23	23-mar-23	100.00%	96.60	18.28%	17.52%	23-mar-23	8.750%	Sem.	96.62%	0.39	\$ 360.00	97.10	-0.51%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	94.40	11.98%	11.64%	21-mar-23	7.250%	Sem.	94.43%	1.29	\$ 119.73	94.70	-0.32%



Fixed Income Research



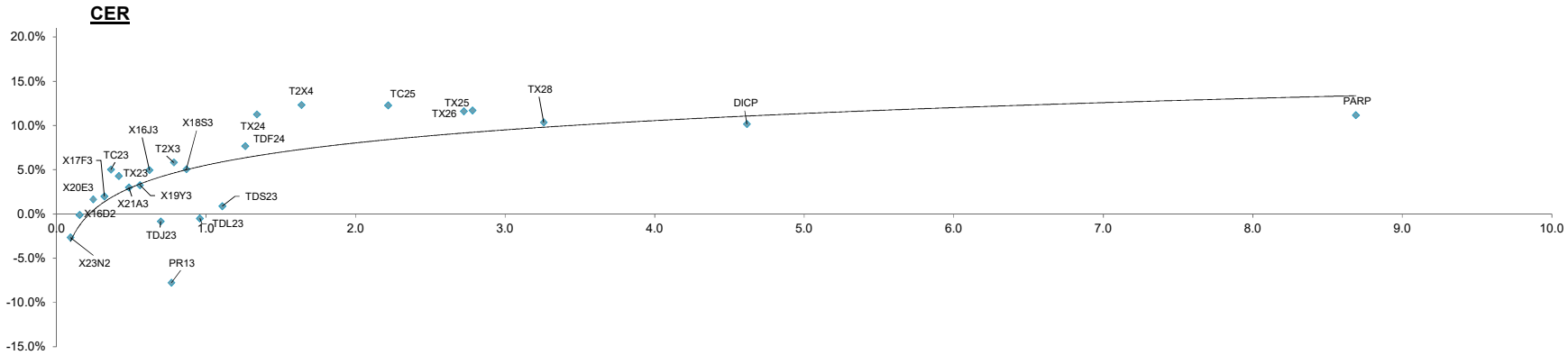
Dólar **153.1800**

Libor 90 días **4.2426%**

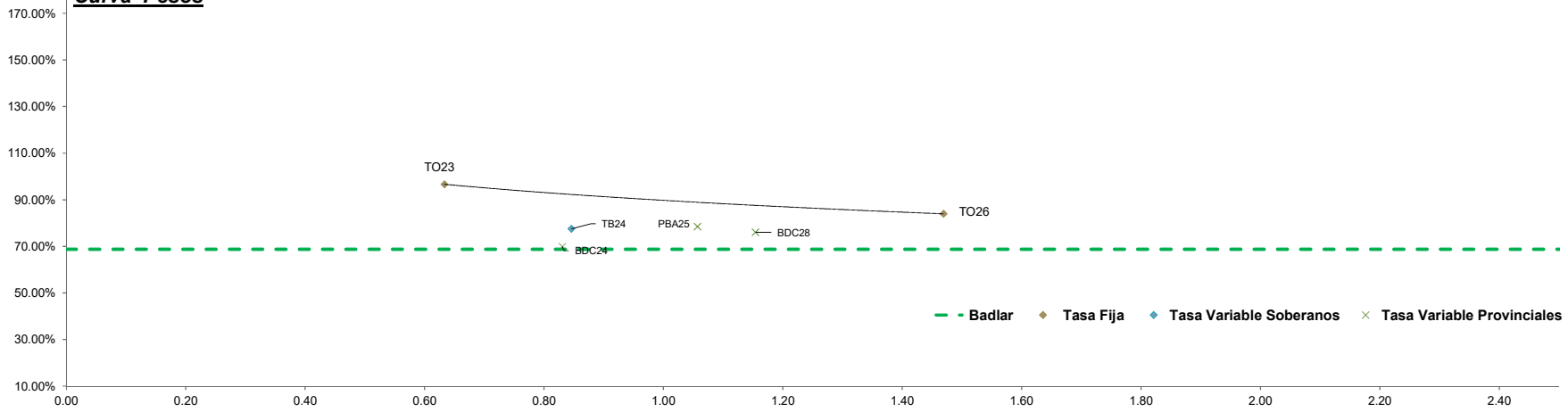
CER **64.0128**

IPC Sep. **6.2%**

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MTD
Ajustables por CER (*)														
Lecer 11/2022	X23N2	23-nov-22	100.00%	124.88	-2.63%	-2.66%	23-nov-22	Fijo 0%	-	100.24%	0.09	\$ 59,427.00	120.93	3.26%
Lecer 12/2022	X16D2	16-dic-22	100.00%	150.94	-0.12%	-0.12%	16-dic-22	Fijo 0%	-	100.02%	0.15	\$ 218,814.00	145.80	3.52%
Lecer 01/2023	X20E3	20-ene-23	100.00%	157.77	1.67%	1.66%	20-ene-23	Fijo 0%	-	99.59%	0.25	\$ 257,000.00	153.14	3.02%
Lecer 02/2023	X17F3	17-feb-23	100.00%	151.80	2.00%	1.99%	17-feb-23	Fijo 0%	-	99.36%	0.32	\$ 385,176.00	147.34	3.02%
BONCER 2023	TC23	06-mar-23	100.00%	712.14	5.07%	5.01%	06-mar-23	Fija 4%	Sem.	99.64%	0.36	\$ 28,300.00	702.00	1.44%
Bono del Tesoro CER 2023	TX23	25-mar-23	100.00%	304.79	4.33%	4.28%	25-mar-23	Fija 1.40%	Sem.	98.80%	0.42	\$ 308,023.00	296.22	2.89%
Lecer 04/2023	X21A3	21-abr-23	100.00%	144.87	3.01%	2.99%	21-abr-23	Fijo 0%	-	98.53%	0.48	\$ 240,657.00	141.19	2.60%
Lecer 05/2023	X19Y3	19-may-23	100.00%	138.46	3.28%	3.26%	19-may-23	Fijo 0%	-	98.16%	0.56	\$ 337,491.00	135.18	2.42%
Lecer 06/2023	X16J3	16-jun-23	100.00%	108.84	5.00%	4.96%	16-jun-23	Fijo 0%	-	96.87%	0.62	\$ 182,679.00	106.48	2.21%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	15,802.46	-0.85%	-0.85%	30-jun-23	Fijo 2%	-	101.97%	0.70	\$ 3,709.00	16,230.99	-2.64%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	15,812.66	-0.50%	-0.50%	31-jul-23	Fijo 2%	-	102.40%	0.96	\$ 6,925.00	16,171.30	-2.22%
Bono del Tesoro CER2 2023	T2X3	13-ago-23	100.00%	270.80	5.91%	5.83%	13-feb-23	Fija 1.45%	Sem.	96.58%	0.78	\$ 423,618.00	267.88	1.09%
Lecer 09/2023	X18S3	18-sep-23	100.00%	100.00	5.07%	5.06%	18-sep-23	Fijo 0%	-	95.59%	0.87	\$ 46,647.00	98.60	1.42%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,675.50	0.88%	0.88%	29-sep-23	Fijo 2.25%	-	101.51%	1.11	\$ 4,817.00	15,638.51	0.24%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	14,530.00	7.56%	7.66%	28-feb-24	Fijo 3%	-	94.22%	1.26	\$ 710.00	14,646.26	-0.79%
Bocon Prov Serie 6°	PR13	15-mar-24	14.51%	809.90	-7.50%	-7.77%	15-nov-22	Fija 2%	Mensual	107.85%	0.77	\$ 101,854.57	814.60	-0.58%
Bono del Tesoro CER 2024	TX24	25-mar-24	100.00%	269.84	11.57%	11.26%	25-mar-23	Fija 1.50%	Sem.	87.47%	1.34	\$ 345,783.00	266.69	1.18%
Bono del Tesoro CER2 2024	TX24	26-jul-24	100.00%	194.37	12.70%	12.32%	26-ene-23	Fija 1.55%	Sem.	83.42%	1.64	\$ 309,278.00	197.27	-1.47%
BONCER 2025	TC25	27-abr-25	100.00%	578.70	12.66%	12.28%	27-oct-22	Fija 4%	Sem.	82.82%	2.22	\$ 29,907.80	601.00	-3.71%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	102.00	12.04%	11.70%	09-nov-22	Fija 1.80%	Sem.	75.33%	2.78	\$ 48,154.00	109.00	-6.42%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	212.00	11.94%	11.61%	09-nov-22	Fija 2.00%	Sem.	76.26%	2.72	\$ 178,343.00	224.70	-5.65%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	211.00	10.63%	10.36%	09-nov-22	Fija 2.25%	Sem.	75.82%	3.26	\$ 66,421.32	216.00	-2.31%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	4,482.50	10.43%	10.17%	02-ene-23	Fija 5.83%	Sem.	81.22%	4.62	\$ 10,472.48	4,591.25	-2.37%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	1,800.00	11.48%	11.17%	31-mar-23	1.77%	Sem.	42.13%	8.69	\$ 2,860.55	1,970.00	-8.63%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/22	S31O2	31-oct-22	100.00%	98.18	95.37%	67.59%	31-oct-22	Fijo 0%	-	98.18%	0.02	\$ 370,093.00	95.41	2.91%
Letra del Tesoro a Dcto. 30/11/22	S30N2	30-nov-22	100.00%	92.47	104.33%	74.33%	30-nov-22	Fijo 0%	-	92.47%	0.06	\$ 69,031.00	89.20	3.66%
Letra del Tesoro a Dcto. 16/12/22	S16D2	16-dic-22	100.00%	89.29	109.21%	78.16%	16-dic-22	Fijo 0%	-	89.29%	0.09	\$ 200,000.00	85.80	4.07%
Letra del Tesoro a Dcto. 30/12/22	S30D2	30-dic-22	100.00%	89.00	44.29%	38.89%	30-dic-22	Fijo 0%	-	89.00%	0.23	\$ 47,667.00	85.70	3.85%
Letra del Tesoro a Dcto. 31/01/23	S31E3	31-ene-23	100.00%	81.10	111.65%	83.41%	31-ene-23	Fijo 0%	-	81.10%	0.15	\$ 185,487.00	78.00	3.97%
Letra del Tesoro a Dcto. 28/02/23	S28F3	28-feb-23	100.00%	76.55	110.55%	85.35%	28-feb-23	Fijo 0%	-	76.55%	0.19	\$ 91,625.00	74.00	3.45%
Bote 10/2023	TO23	18-oct-23	100.00%	54.97	119.99%	96.64%	17-abr-23	Fija 16.00%	Sem.	54.87%	0.63	\$ 64,150.35	64.00	-14.12%
Bote 10/2026	TO26	18-oct-26	100.00%	23.56	101.59%	83.97%	17-abr-23	Fija 15.50%	Sem.	23.52%	1.47	\$ 96,569.71	29.80	-20.94%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	110.00	54.16%	48.32%	23-nov-22	Fija 43.25%	Sem.	93.11%	1.25	\$ 502,949.00	110.00	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	97.00	103.17%	77.55%	18-ene-23	Badlar + 500pbs	Trim.	96.42%	0.85	\$ 9,297.00	109.50	-11.42%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	105.70	90.39%	69.87%	29-dic-22	Badlar + 325pbs	Trim.	101.32%	0.83	\$ 43,603.35	101.79	3.84%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	104.20	100.62%	76.05%	22-nov-22	Badlar + 375pbs	Trim.	93.37%	1.15	\$ 13,262.47	100.98	3.19%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	100.00%	94.95	104.71%	78.46%	12-ene-23	Badlar + 375pbs	Trim.	93.29%	1.06	\$ 30,000.00	106.70	-11.01%
Dólar Linked														
Bote vinculado al Dólar 11/2022	T2V2	30-nov-22	100.00%	15,424.82	-5.28%	-5.36%	30-nov-22	0.20%	Sem.	100.62%	0.11	\$ 1,614.00	15,472.63	-0.31%
Bote vinculado al Dólar 04/2023	TV23	28-abr-23	100.00%	15,366.92	-0.04%	-0.04%	28-oct-22	0.30%	Sem.	100.17%	0.52	\$ 2,222.00	15,977.30	-3.82%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	15,802.46	-4.41%	-4.44%	30-jun-23	0.00%	-	103.16%	0.72	\$ 3,709.00	16,230.99	-2.64%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	15,812.66	-3.28%	-3.28%	31-jul-23	0.00%	-	103.23%	0.99	\$ 6,925.00	16,171.30	-2.22%
Bote vinculado al Dólar 07/2023	T2V3	31-jul-23	100.00%	15,413.65	-0.80%	-0.80%	31-ene-23	0.00%	Sem.	100.62%	0.78	\$ 685.00	15,800.00	-2.45%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,675.50	-2.04%	-2.04%	29-sep-23	0.00%	-	102.33%	1.14	\$ 4,817.00	15,638.51	0.24%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	14,530.00	3.79%	3.81%	28-feb-24	0.00%	-	95.08%	1.31	\$ 710.00	14,740.00	-1.42%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	13,900.00	7.17%	7.05%	30-oct-22	0.40%	Sem.	90.56%	1.47	\$ 1,278.00	14,624.58	-4.95%



Curva Pesos



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