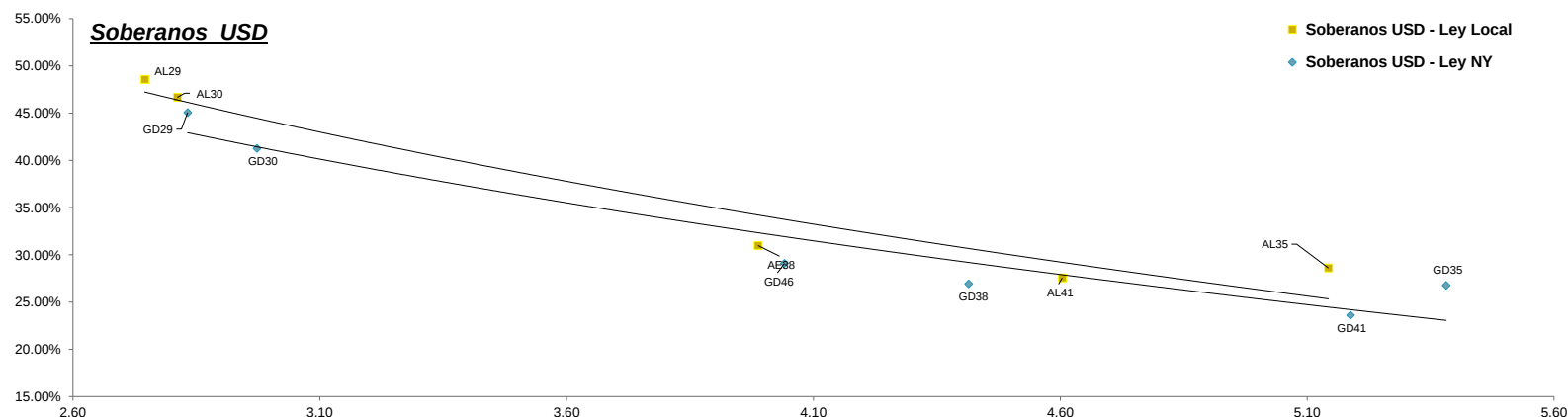


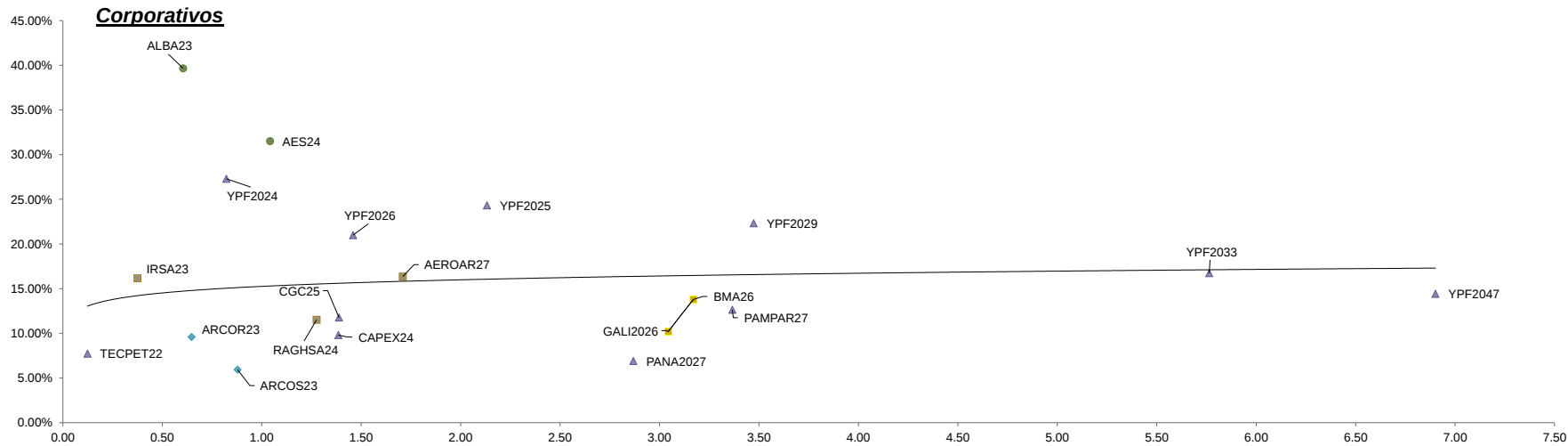
Fixed Income Research

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%	21.04	50.15%	45.07%	09-ene-23	1.000%	Sem.	21.28%	2.83	\$ 2,635.03	19.48	8.01%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	21.78	45.53%	41.27%	09-ene-23	0.500%	Sem.	21.90%	2.97	\$ 16,090.61	20.36	6.97%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	20.65	28.55%	26.76%	09-ene-23	1.500%	Sem.	21.01%	5.38	\$ 20,501.72	18.47	11.80%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	26.21	28.73%	26.92%	09-ene-23	3.875%	Sem.	27.07%	4.41	\$ 11,405.07	23.77	10.27%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	24.12	25.01%	23.62%	09-ene-23	3.500%	Sem.	24.92%	5.19	\$ 10,482.11	21.71	11.10%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	21.11	31.22%	29.11%	09-ene-23	1.500%	Sem.	21.47%	4.04	\$ 2,092.00	18.75	12.59%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	19.36	54.46%	48.57%	09-ene-23	1.000%	Sem.	19.30%	2.75	\$ 2,194.28	18.99	1.95%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	18.76	52.12%	46.67%	09-ene-23	0.500%	Sem.	18.73%	2.81	\$ 13,517.56	18.32	2.40%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	19.15	30.65%	28.61%	09-ene-23	1.500%	Sem.	19.06%	5.14	\$ 19,069.87	18.71	2.35%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	23.09	33.39%	30.99%	09-ene-23	3.875%	Sem.	22.82%	3.99	\$ 7,216.66	22.59	2.21%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	20.76	29.46%	27.56%	09-ene-23	3.500%	Sem.	20.54%	4.60	\$ 1,500.11	20.70	0.29%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	20.66	49.12%	44.23%	09-ene-23	0.500%	Sem.	20.78%	2.93	\$ 90.39	22.59	-8.54%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	19.59	47.61%	42.99%	09-ene-23	0.125%	Sem.	19.62%	2.99	\$ 1,165.59	19.21	1.98%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	18.04	28.92%	27.09%	09-ene-23	0.875%	Sem.	18.26%	5.66	\$ 298.80	17.85	1.06%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	22.96	29.64%	27.72%	09-ene-23	3.000%	Sem.	23.65%	4.51	\$ 809.34	23.60	-2.71%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	19.93	27.16%	25.53%	09-ene-23	2.750%	Sem.	20.59%	5.13	\$ 1,572.60	21.93	-9.12%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	19.20	31.33%	29.20%	09-ene-23	0.875%	Sem.	19.41%	4.18	\$ 248.13	20.30	-5.42%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	29.85	34.44%	31.90%	01-mar-23	6.625%	Sem.	29.67%	3.36	\$ 6,200.00	30.97	-3.62%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	29.14	26.24%	24.71%	01-mar-23	5.875%	Sem.	28.99%	4.99	\$ 770.00	29.57	-1.45%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	27.28	26.00%	24.50%	01-mar-23	5.250%	Sem.	27.16%	5.16	\$ 150.00	27.88	-2.15%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	85.19	13.19%	12.78%	01-dic-22	7.500%	Sem.	85.63%	2.85	\$ 890.00	81.81	4.13%
Cordoba 2025	PDCAR25	10-dic-25	100.00%	75.99	25.55%	24.09%	10-dic-22	3.000%	Sem.	76.61%	1.43	\$ 679.00	76.29	-0.39%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	62.32	23.28%	22.06%	01-dic-22	3.000%	Sem.	63.37%	2.82	\$ 494.00	62.77	-0.72%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	56.79	21.26%	20.24%	01-feb-23	3.000%	Sem.	57.49%	3.82	\$ 433.00	59.23	-4.12%
Ciudad de Córdoba 2027	COROA27	29-sep-27	100.00%	60.55	28.37%	26.60%	29-mar-23	Step-up	Sem.	60.68%	2.29	\$ 22.15	60.87	-0.53%
Mendoza 2029	PMM29	19-mar-29	100.00%	66.01	22.29%	21.17%	19-mar-23	2.750%	Sem.	66.16%	2.34	\$ 562.00	66.35	-0.51%
Chubut 2026	BOGAR26	26-jul-26	62.50%	76.01	26.35%	24.08%	26-ene-23	7.750%	Trim.	76.01%	1.56	\$ 406.25	77.79	-2.29%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	58.29	24.18%	22.87%	27-oct-22	2.500%	Sem.	59.24%	2.87	\$ 366.00	62.03	-6.03%
Neuquen 2030 may	NEU30M	12-may-30	95.50%	86.32	14.33%	13.62%	12-nov-22	5.170%	Sem.	86.56%	2.75	\$ 343.30	89.04	-3.05%
Santa Fe 2023	SFE23	23-mar-23	50.00%	92.09	31.12%	29.02%	23-mar-23	7.000%	Sem.	92.14%	0.35	\$ 125.00	92.87	-0.84%
Santa Fe 2027	SFE27	01-nov-27	100.00%	71.66	17.70%	16.98%	01-nov-22	6.900%	Sem.	72.59%	3.01	\$ 250.00	73.05	-1.90%
Rio Negro 2028	PRN28	10-mar-28	100.00%	55.02	31.95%	29.74%	10-mar-23	2.750%	Sem.	55.40%	2.27	\$ 225.00	58.10	-5.30%
Tierra del fuego 2027	FUE27	17-abr-27	61.00%	87.92	15.94%	15.07%	17-ene-23	8.950%	Trim.	87.95%	2.03	\$ 125.13	87.89	0.03%



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%	97.60	9.83%	9.60%	06-ene-23	6.000%	Sem.	97.64%	0.65	\$ 500.00	98.40	-0.81%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	100.60	6.02%	5.93%	27-mar-23	6.625%	Sem.	100.60%	0.88	\$ 348.47	100.90	-0.30%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	94.00	10.46%	10.20%	19-ene-23	8.250%	Sem.	94.13%	3.04	\$ 250.00	96.40	-2.49%
Banco Macro 2026	BMA26	04-nov-26	100.00%	78.70	14.26%	13.79%	04-nov-22	6.750%	Sem.	79.38%	3.17	\$ 400.00	81.30	-3.20%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	95.80	10.05%	9.81%	15-nov-22	6.875%	Sem.	95.93%	1.39	\$ 300.00	96.10	-0.31%
Cia Gral de Combustible 2025	CGC25	08-mar-25	86.70%	96.80	12.12%	11.77%	08-mar-23	9.500%	Sem.	96.84%	1.39	\$ 260.10	97.30	-0.51%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	106.70	7.02%	6.91%	30-oct-22	9.125%	Sem.	106.41%	2.87	\$ 300.00	110.10	-3.09%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	83.40	13.04%	12.64%	24-ene-23	7.500%	Sem.	83.72%	3.37	\$ 750.00	86.00	-3.02%
Tecpetrol 2022	TECPET22	12-dic-22	100.00%	99.60	7.88%	7.73%	12-dic-22	4.875%	Sem.	99.61%	0.12	\$ 500.00	99.00	0.61%
YPF 2024	YPF2024	04-abr-24	70.00%	84.90	29.16%	27.30%	04-abr-23	8.750%	Sem.	84.98%	0.82	\$ 927.50	85.90	-1.16%
YPF 2025	YPF2025	28-jul-25	100.00%	69.40	25.79%	24.31%	28-ene-23	8.500%	Sem.	70.04%	2.13	\$ 1,500.00	71.00	-2.25%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	100.00%	82.90	22.70%	20.99%	12-nov-22	4.000%	Sem.	83.04%	1.46	\$ 775.31	84.40	-1.78%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	59.60	23.56%	22.31%	30-dic-22	9.000%	Sem.	59.93%	3.47	\$ 747.00	60.10	-0.83%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	52.60	17.43%	16.73%	30-mar-23	7.000%	Sem.	52.65%	5.76	\$ 575.00	53.30	-1.31%
YPF 2047	YPF2047	15-dic-47	100.00%	50.00	14.94%	14.42%	15-dic-22	7.000%	Sem.	51.26%	6.90	\$ 750.00	50.40	-0.79%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	76.50	33.99%	31.51%	02-feb-23	7.750%	Sem.	76.91%	1.04	\$ 300.00	78.10	-2.05%
Albanesi 2023	ALBA23	27-jul-23	100.00%	81.90	43.58%	39.65%	27-ene-23	9.625%	Sem.	82.32%	0.60	\$ 336.00	82.10	-0.24%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	75.00%	84.00	17.39%	16.36%	01-nov-22	9.375%	Sem.	84.26%	1.71	\$ 229.50	85.90	-2.21%
IRSA 2023	IRSA23	23-mar-23	100.00%	97.20	16.81%	16.16%	23-mar-23	8.750%	Sem.	97.22%	0.38	\$ 360.00	97.10	0.10%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	94.60	11.85%	11.52%	21-mar-23	7.250%	Sem.	94.64%	1.28	\$ 119.73	94.70	-0.11%



Fixed Income Research



Dólar

154.7400

Libor 90 días

4.3584%

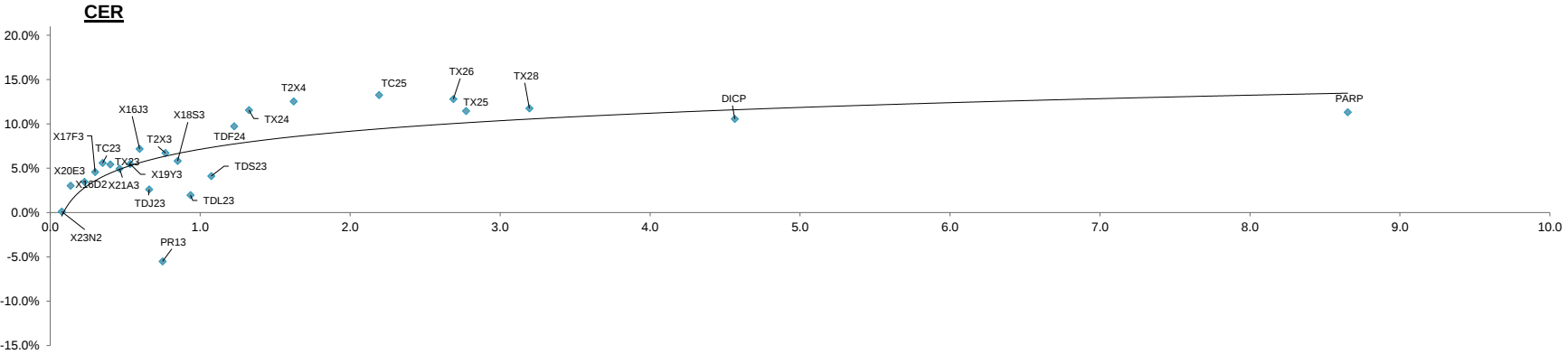
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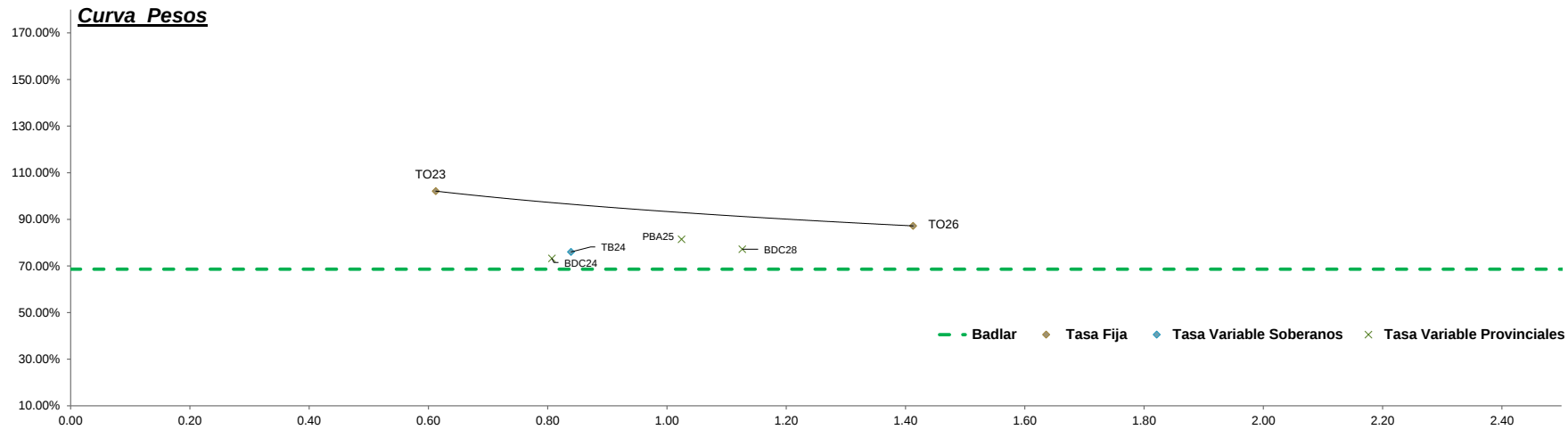
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IPC Sep.

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%	126.55	0.10%	0.10%	23-nov-22	Fijo 0%	-	99.99%	0.08	\$ 59,427.00	120.93	4.65%
Lecer 12/2022	X16D2	16-dic-22	100.00%	152.67	3.07%	3.03%	16-dic-22	Fijo 0%	-	99.58%	0.14	\$ 218,814.00	145.80	4.71%
Lecer 01/2023	X20E3	20-ene-23	100.00%	159.64	3.51%	3.46%	20-ene-23	Fijo 0%	-	99.19%	0.23	\$ 257,000.00	153.14	4.24%
Lecer 02/2023	X17F3	17-feb-23	100.00%	153.02	4.64%	4.57%	17-feb-23	Fijo 0%	-	98.59%	0.30	\$ 385,176.00	147.34	3.86%
BONCER 2023	TC23	06-mar-23	100.00%	722.50	5.67%	5.59%	06-mar-23	Fija 4%	Sem.	99.45%	0.35	\$ 28,300.00	702.00	2.92%
Bono del Tesoro CER 2023	TX23	25-mar-23	100.00%	308.40	5.50%	5.42%	25-mar-23	Fija 1.40%	Sem.	98.39%	0.40	\$ 308,023.00	296.22	4.11%
Lecer 04/2023	X21A3	21-abr-23	100.00%	145.87	5.01%	4.95%	21-abr-23	Fijo 0%	-	97.66%	0.46	\$ 240,657.00	141.19	3.31%
Lecer 05/2023	X19Y3	19-may-23	100.00%	139.02	5.55%	5.48%	19-may-23	Fijo 0%	-	97.01%	0.53	\$ 337,491.00	135.18	2.84%
Lecer 06/2023	X16J3	16-jun-23	100.00%	109.15	7.26%	7.17%	16-jun-23	Fijo 0%	-	95.62%	0.60	\$ 182,679.00	106.48	2.50%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	15,683.36	2.62%	2.61%	30-jun-23	Fijo 2%	-	99.59%	0.66	\$ 3,709.00	16,230.99	-3.37%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	15,693.17	1.96%	1.96%	31-jul-23	Fijo 2%	-	100.04%	0.94	\$ 6,925.00	16,171.30	-2.96%
Bono del Tesoro CER2 2023	T2X3	13-ago-23	100.00%	273.44	6.83%	6.72%	13-feb-23	Fija 1.45%	Sem.	95.98%	0.77	\$ 423,618.00	267.88	2.08%
Lecer 09/2023	X18S3	18-sep-23	100.00%	101.00	5.84%	5.82%	18-sep-23	Fijo 0%	-	95.03%	0.85	\$ 46,647.00	98.60	2.43%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,375.00	4.10%	4.11%	29-sep-23	Fijo 2.25%	-	98.01%	1.07	\$ 4,817.00	15,638.51	-1.69%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	14,411.64	9.58%	9.73%	28-feb-24	Fijo 3%	-	91.95%	1.23	\$ 710.00	14,646.26	-1.60%
Bocon Prov Serie 6°	PR13	15-mar-24	14.51%	808.00	-5.37%	-5.50%	15-nov-22	Fija 2%	Mensual	105.88%	0.75	\$ 101,854.57	814.60	-0.81%
Bono del Tesoro CER 2024	TX24	25-mar-24	100.00%	273.50	11.88%	11.55%	25-mar-23	Fija 1.50%	Sem.	87.25%	1.33	\$ 345,783.00	266.69	2.55%
Bono del Tesoro CER2 2024	T2X4	26-jul-24	100.00%	197.11	12.93%	12.53%	26-ene-23	Fija 1.55%	Sem.	83.25%	1.62	\$ 309,278.00	197.27	-0.08%
BONCER 2025	TC25	27-abr-25	100.00%	576.50	13.69%	13.25%	27-oct-22	Fija 4%	Sem.	81.17%	2.19	\$ 29,907.80	601.00	-4.08%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	104.50	11.78%	11.45%	09-nov-22	Fija 1.80%	Sem.	75.95%	2.77	\$ 48,154.00	109.00	-4.13%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	208.88	13.21%	12.80%	09-nov-22	Fija 2.00%	Sem.	73.94%	2.69	\$ 178,343.00	224.70	-7.04%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	205.30	12.09%	11.74%	09-nov-22	Fija 2.25%	Sem.	72.59%	3.20	\$ 66,421.32	216.00	-4.95%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	4,480.00	10.83%	10.56%	02-ene-23	Fija 5.83%	Sem.	79.84%	4.56	\$ 10,472.48	4,591.25	-2.42%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	1,810.00	11.63%	11.31%	31-mar-23	1.77%	Sem.	41.69%	8.65	\$ 2,860.55	1,970.00	-8.12%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/22	S31O2	31-oct-22	100.00%	99.10	93.92%	66.53%	31-oct-22	Fijo 0%	-	99.10%	0.01	\$ 370,093.00	95.41	3.86%
Letra del Tesoro a Dcto. 30/11/22	S30N2	30-nov-22	100.00%	93.79	95.24%	69.10%	30-nov-22	Fijo 0%	-	93.79%	0.06	\$ 69,031.00	89.20	5.14%
Letra del Tesoro a Dcto. 16/12/22	S16D2	16-dic-22	100.00%	90.25	108.46%	77.36%	16-dic-22	Fijo 0%	-	90.25%	0.08	\$ 200,000.00	85.80	5.18%
Letra del Tesoro a Dcto. 30/12/22	S30D2	30-dic-22	100.00%	90.00	39.31%	34.96%	30-dic-22	Fijo 0%	-	90.00%	0.24	\$ 47,667.00	85.70	5.02%
Letra del Tesoro a Dcto. 31/01/23	S31E3	31-ene-23	100.00%	82.25	108.62%	81.21%	31-ene-23	Fijo 0%	-	82.25%	0.15	\$ 185,487.00	78.00	5.45%
Letra del Tesoro a Dcto. 28/02/23	S28F3	28-feb-23	100.00%	77.00	113.21%	86.53%	28-feb-23	Fijo 0%	-	77.00%	0.19	\$ 91,625.00	74.00	4.05%
Bote 10/2023	TO23	18-oct-23	100.00%	53.72	128.17%	102.10%	17-abr-23	Fija 16.00%	Sem.	53.50%	0.61	\$ 64,150.35	64.00	-16.07%
Bote 10/2026	TO26	18-oct-26	100.00%	22.71	106.20%	87.19%	17-abr-23	Fija 15.50%	Sem.	22.62%	1.41	\$ 96,569.71	29.80	-23.79%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	110.00	54.75%	48.80%	23-nov-22	Fija 43.25%	Sem.	92.64%	1.23	\$ 502,949.00	110.00	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	99.50	100.55%	76.01%	18-ene-23	Badlar + 500pbs	Trim.	97.92%	0.84	\$ 9,297.00	109.50	-9.13%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	104.00	95.88%	73.21%	29-dic-22	Badlar + 325pbs	Trim.	98.74%	0.81	\$ 43,603.35	101.79	2.17%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	104.00	102.54%	77.19%	22-nov-22	Badlar + 375pbs	Trim.	92.37%	1.13	\$ 13,262.47	100.98	2.99%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	100.00%	93.30	109.84%	81.43%	12-ene-23	Badlar + 375pbs	Trim.	90.78%	1.02	\$ 30,000.00	106.70	-12.56%
Dólar Linked														
Bote vinculado al Dólar 11/2022	T2V2	30-nov-22	100.00%	15,635.71	-9.33%	-9.56%	30-nov-22	0.20%	Sem.	100.96%	0.10	\$ 1,614.00	15,472.63	1.05%
Bote vinculado al Dólar 04/2023	TV23	28-abr-23	100.00%	15,619.72	-1.26%	-1.26%	28-oct-22	0.30%	Sem.	100.79%	0.51	\$ 2,222.00	15,977.30	-2.24%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	15,683.36	-1.97%	-1.97%	30-jun-23	0.00%	-	101.35%	0.69	\$ 3,709.00	16,230.99	-3.37%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	15,693.17	-1.46%	-1.46%	31-jul-23	0.00%	-	101.42%	0.97	\$ 6,925.00	16,171.30	-2.96%
Bote vinculado al Dólar 07/2023	T2V3	31-jul-23	100.00%	15,563.74	-0.76%	-0.76%	31-ene-23	0.00%	Sem.	100.58%	0.76	\$ 685.00	15,800.00	-1.50%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,375.00	0.58%	0.58%	29-sep-23	0.00%	-	99.36%	1.11	\$ 4,817.00	15,638.51	-1.69%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	14,411.64	5.43%	5.48%	28-feb-24	0.00%	-	93.14%	1.28	\$ 710.00	14,740.00	-2.23%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	13,544.63	9.84%	9.61%	30-oct-22	0.40%	Sem.	87.35%	1.44	\$ 1,278.00	14,624.58	-7.38%





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