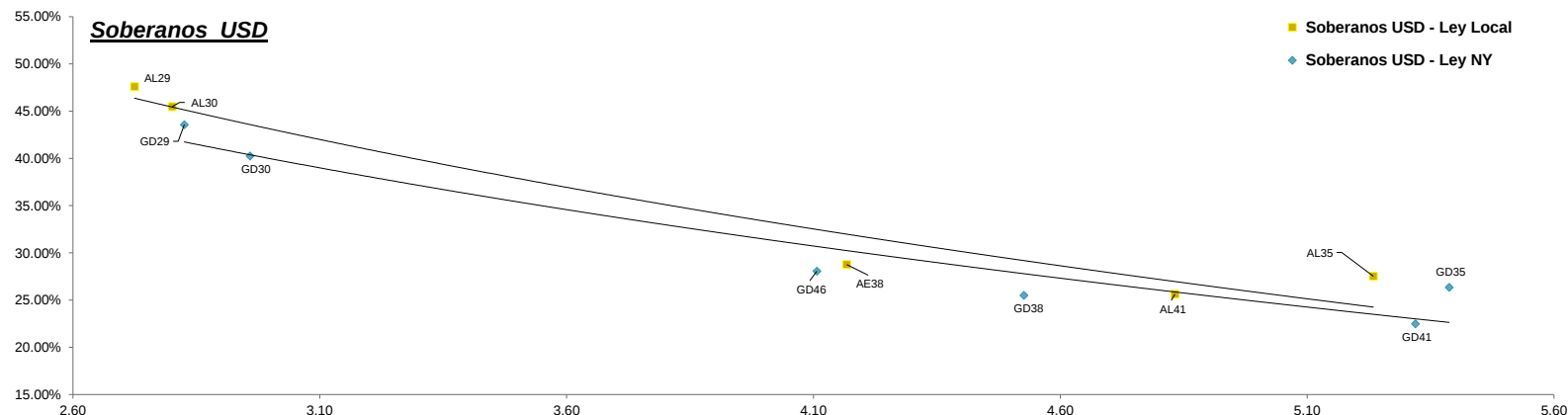


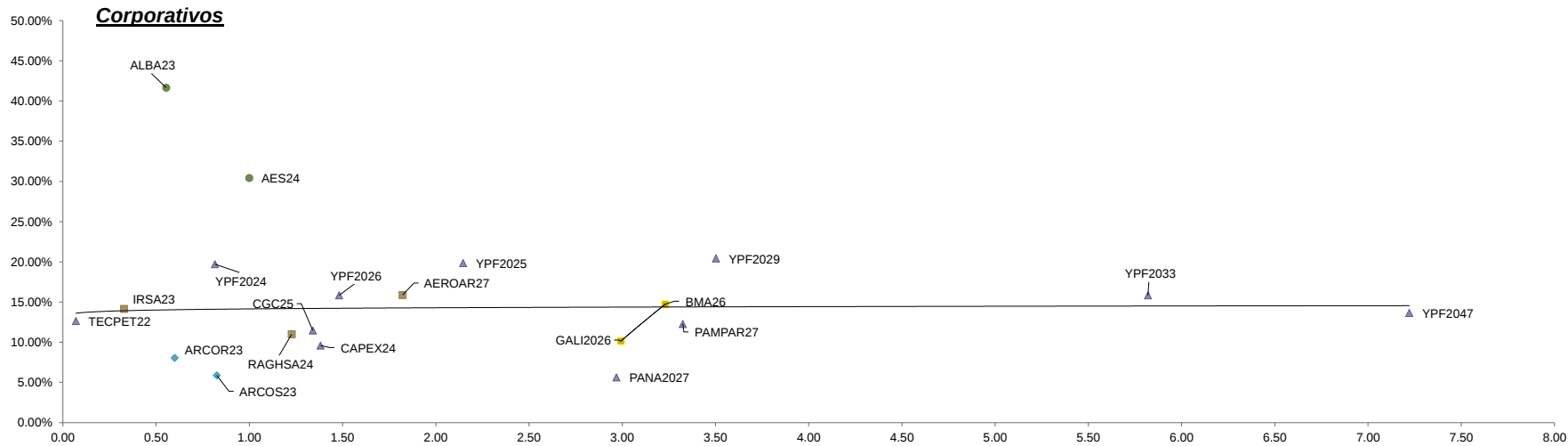
Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/10	MTD
Soberanos USD														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	22.40	48.32%	43.58%	09-ene-23	1.000%	Sem.	22.68%	2.83	\$ 2,635.03	21.14	5.96%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	22.88	44.32%	40.26%	09-ene-23	0.500%	Sem.	23.02%	2.96	\$ 16,090.61	21.71	5.39%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	21.34	28.08%	26.35%	09-ene-23	1.500%	Sem.	21.76%	5.39	\$ 20,501.72	20.39	4.66%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	28.18	27.13%	25.51%	09-ene-23	3.875%	Sem.	29.16%	4.53	\$ 11,405.07	26.44	6.58%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	25.78	23.76%	22.49%	09-ene-23	3.500%	Sem.	26.70%	5.32	\$ 10,482.11	24.35	5.87%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	22.30	30.02%	28.06%	09-ene-23	1.500%	Sem.	22.72%	4.11	\$ 2,092.00	20.93	6.55%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	20.35	53.27%	47.61%	09-ene-23	1.000%	Sem.	20.28%	2.72	\$ 2,194.28	19.15	6.27%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	19.84	50.66%	45.49%	09-ene-23	0.500%	Sem.	19.80%	2.80	\$ 13,517.56	18.67	6.27%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	20.55	29.42%	27.53%	09-ene-23	1.500%	Sem.	20.44%	5.23	\$ 19,069.87	19.46	5.60%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	25.67	30.83%	28.76%	09-ene-23	3.875%	Sem.	25.32%	4.17	\$ 7,216.66	23.75	8.08%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	23.06	27.27%	25.63%	09-ene-23	3.500%	Sem.	22.77%	4.83	\$ 1,500.11	21.48	7.36%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	20.08	51.21%	45.93%	09-ene-23	0.500%	Sem.	20.22%	2.84	\$ 90.39	20.07	0.05%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	19.83	47.97%	43.29%	09-ene-23	0.125%	Sem.	19.87%	2.93	\$ 1,165.59	19.56	1.38%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	18.56	28.59%	26.79%	09-ene-23	0.875%	Sem.	18.81%	5.65	\$ 298.80	18.00	3.11%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	21.79	31.12%	29.02%	09-ene-23	3.000%	Sem.	22.62%	4.33	\$ 809.34	20.99	3.81%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	20.25	26.96%	25.35%	09-ene-23	2.750%	Sem.	21.03%	5.11	\$ 1,572.60	19.93	1.61%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	19.98	30.60%	28.56%	09-ene-23	0.875%	Sem.	20.23%	4.20	\$ 248.13	19.09	4.66%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	30.84	33.87%	31.41%	01-mar-23	6.625%	Sem.	30.59%	3.35	\$ 6,200.00	30.54	0.98%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	29.15	26.52%	24.96%	01-mar-23	5.875%	Sem.	28.94%	4.91	\$ 770.00	28.91	0.83%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	27.20	26.34%	24.80%	01-mar-23	5.250%	Sem.	27.03%	5.07	\$ 150.00	27.17	0.11%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	86.97	12.52%	12.15%	01-dic-22	7.500%	Sem.	87.41%	2.82	\$ 890.00	85.81	1.35%
Cordoba 2025	PDCAR25	10-dic-25	100.00%	79.43	22.75%	21.59%	10-dic-22	3.000%	Sem.	80.03%	1.41	\$ 679.00	77.22	2.86%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	63.43	22.83%	21.66%	01-dic-22	3.000%	Sem.	64.58%	2.78	\$ 494.00	62.10	2.14%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	59.72	19.97%	19.06%	01-feb-23	3.000%	Sem.	60.52%	3.83	\$ 433.00	57.39	4.06%
Ciudad de Córdoba 2027	COROA27	29-sep-27	100.00%	60.31	29.05%	27.20%	29-mar-23	Step-up	Sem.	60.54%	2.23	\$ 22.15	60.46	-0.25%
Mendoza 2029	PMM29	19-mar-29	100.00%	70.70	19.44%	18.58%	19-mar-23	2.750%	Sem.	70.90%	2.38	\$ 562.00	66.58	6.19%
Chubut 2026	BOGAR26	26-jul-26	62.50%	75.57	27.38%	24.94%	26-ene-23	7.750%	Trim.	75.67%	1.50	\$ 406.25	75.61	-0.05%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	59.30	23.77%	22.51%	27-abr-23	2.500%	Sem.	59.44%	2.95	\$ 366.00	58.37	1.59%
Neuquen 2030 may	NEU30M	12-may-30	92.42%	86.52	14.14%	13.45%	12-feb-23	5.170%	Sem.	86.53%	2.88	\$ 332.23	86.28	0.28%
Santa Fe 2023	SFE23	23-mar-23	50.00%	92.66	32.84%	30.51%	23-mar-23	7.000%	Sem.	92.73%	0.30	\$ 125.00	91.73	1.01%
Santa Fe 2027	SFE27	01-nov-27	100.00%	72.80	17.32%	16.63%	01-may-23	6.900%	Sem.	72.87%	3.11	\$ 250.00	72.13	0.93%
Rio Negro 2028	PRN28	10-mar-28	100.00%	55.06	32.36%	30.09%	10-mar-23	2.750%	Sem.	55.60%	2.22	\$ 225.00	55.19	-0.24%
Tierra del fuego 2027	FUE27	17-abr-27	61.00%	88.21	15.90%	15.03%	17-ene-23	8.950%	Trim.	88.29%	1.98	\$ 125.13	88.07	0.16%



Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/10	MTD
Corporativos														
Alimentos y bebidas														
Arcor 2023	ARCOR23	06-jul-23	100.00%	98.70	8.22%	8.06%	06-ene-23	6.000%	Sem.	98.73%	0.60	\$ 500.00	98.30	0.41%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	100.60	5.97%	5.88%	27-mar-23	6.625%	Sem.	100.59%	0.83	\$ 348.47	100.40	0.20%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	94.20	10.41%	10.15%	19-ene-23	8.250%	Sem.	94.35%	2.99	\$ 250.00	93.90	0.32%
Banco Macro 2026	BMA26	04-nov-26	100.00%	76.60	15.28%	14.73%	04-may-23	6.750%	Sem.	76.65%	3.23	\$ 400.00	75.90	0.92%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	96.30	9.82%	9.59%	15-may-23	6.875%	Sem.	96.30%	1.38	\$ 300.00	95.90	0.42%
Cia Gral de Combustible 2025	CGC25	08-mar-25	86.70%	97.30	11.79%	11.46%	08-mar-23	9.500%	Sem.	97.35%	1.34	\$ 260.10	96.30	1.04%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	110.80	5.70%	5.62%	30-abr-23	9.125%	Sem.	110.76%	2.97	\$ 300.00	108.30	2.31%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	84.60	12.65%	12.27%	24-ene-23	7.500%	Sem.	84.96%	3.32	\$ 750.00	84.10	0.59%
Tecpetrol 2022	TECPET22	12-dic-22	100.00%	99.40	13.05%	12.65%	12-dic-22	4.875%	Sem.	99.41%	0.07	\$ 500.00	99.40	0.00%
YPF 2024	YPF2024	04-abr-24	70.00%	91.00	20.69%	19.71%	04-abr-23	8.750%	Sem.	91.09%	0.82	\$ 927.50	89.70	1.45%
YPF 2025	YPF2025	28-jul-25	100.00%	77.00	20.84%	19.85%	28-ene-23	8.500%	Sem.	77.58%	2.15	\$ 1,500.00	74.10	3.91%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	100.00%	90.10	16.81%	15.84%	12-feb-23	4.000%	Sem.	90.11%	1.48	\$ 775.31	88.10	2.27%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	64.30	21.47%	20.42%	30-dic-22	9.000%	Sem.	64.64%	3.50	\$ 747.00	63.30	1.58%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	55.80	16.46%	15.84%	30-mar-23	7.000%	Sem.	55.88%	5.82	\$ 575.00	55.50	0.54%
YPF 2047	YPF2047	15-dic-47	100.00%	53.00	14.10%	13.64%	15-dic-22	7.000%	Sem.	54.36%	7.22	\$ 750.00	52.10	1.73%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	78.20	32.73%	30.42%	02-feb-23	7.750%	Sem.	78.67%	1.00	\$ 300.00	77.30	1.16%
Albanesi 2023	ALBA23	27-jul-23	100.00%	82.10	45.98%	41.65%	27-ene-23	9.625%	Sem.	82.61%	0.55	\$ 336.00	82.00	0.12%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	70.83%	84.20	16.85%	15.88%	01-feb-23	9.375%	Sem.	84.24%	1.82	\$ 216.75	84.10	0.12%
IRSA 2023	IRSA23	23-mar-23	100.00%	98.20	14.65%	14.15%	23-mar-23	8.750%	Sem.	98.22%	0.33	\$ 360.00	99.20	-1.01%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	95.40	11.30%	10.99%	21-mar-23	7.250%	Sem.	95.45%	1.23	\$ 119.73	94.60	0.85%



Fixed Income Research



Dólar

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Libor 90 días

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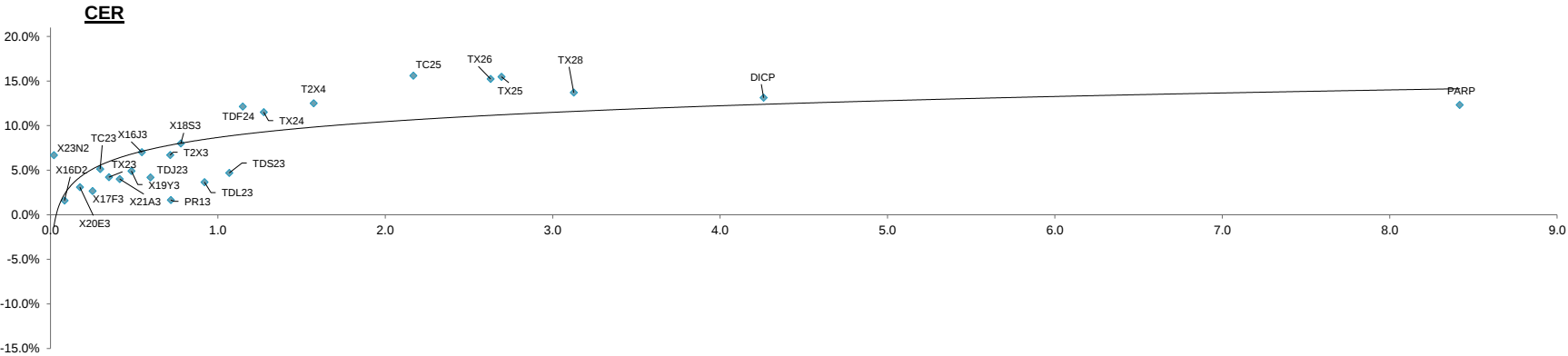
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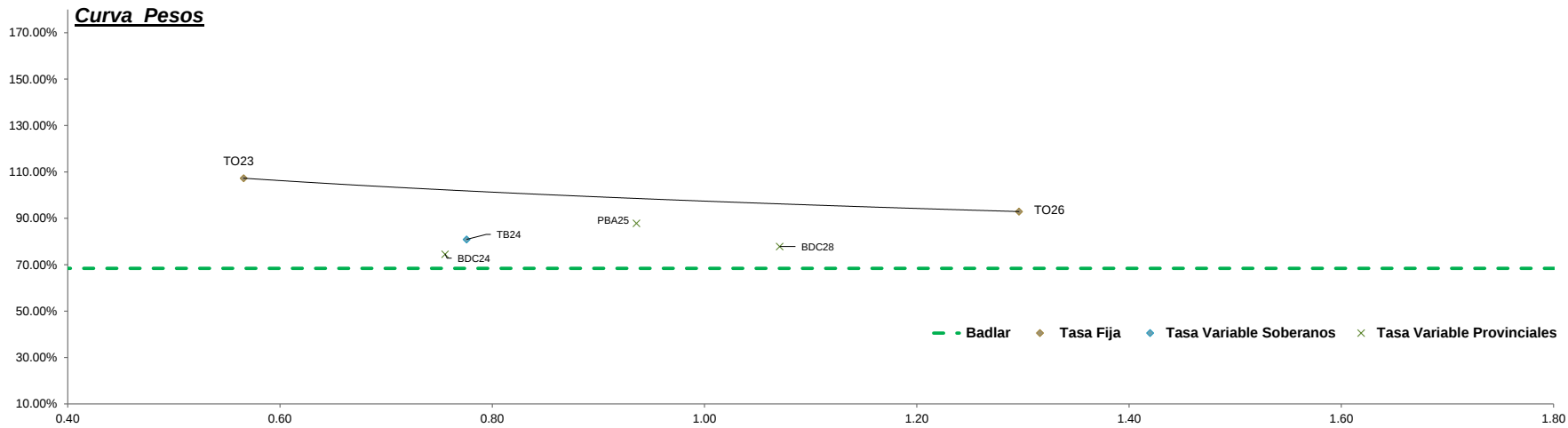
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IPC Sep.

6.2%

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/10	MTD
Ajustables por CER (*)														
Lecer 11/2022	X23N2	23-nov-22	100.00%	131.50	6.91%	6.68%	23-nov-22	Fijo 0%	-	99.85%	0.02	\$ 59,427.00	127.92	2.80%
Lecer 12/2022	X16D2	16-dic-22	100.00%	159.31	1.61%	1.60%	16-dic-22	Fijo 0%	-	99.86%	0.08	\$ 218,814.00	155.62	2.37%
Lecer 01/2023	X20E3	20-ene-23	100.00%	166.54	3.13%	3.10%	20-ene-23	Fijo 0%	-	99.44%	0.18	\$ 257,000.00	163.55	1.82%
Lecer 02/2023	X17F3	17-feb-23	100.00%	160.41	2.68%	2.66%	17-feb-23	Fijo 0%	-	99.32%	0.25	\$ 385,176.00	157.17	2.06%
BONCER 2023	TC23	06-mar-23	100.00%	755.10	5.20%	5.13%	06-mar-23	Fija 4%	Sem.	99.67%	0.30	\$ 28,300.00	742.68	1.67%
Bono del Tesoro CER 2023	TX23	25-mar-23	100.00%	323.20	4.26%	4.22%	25-mar-23	Fija 1.40%	Sem.	99.02%	0.35	\$ 308,023.00	317.20	1.89%
Lecer 04/2023	X21A3	21-abr-23	100.00%	152.79	4.05%	4.01%	21-abr-23	Fijo 0%	-	98.30%	0.41	\$ 240,657.00	150.00	1.86%
Lecer 05/2023	X19Y3	19-may-23	100.00%	145.49	4.96%	4.90%	19-may-23	Fijo 0%	-	97.58%	0.48	\$ 337,491.00	141.97	2.48%
Lecer 06/2023	X16J3	16-jun-23	100.00%	114.10	7.12%	7.02%	16-jun-23	Fijo 0%	-	96.07%	0.55	\$ 182,679.00	111.71	2.14%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	16,185.81	4.22%	4.19%	30-jun-23	Fijo 2%	-	98.66%	0.60	\$ 3,709.00	16,194.08	-0.05%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	16,074.92	3.66%	3.66%	31-jul-23	Fijo 2%	-	98.48%	0.92	\$ 6,925.00	16,262.86	-1.16%
Bono del Tesoro CER2 2023	T2X3	13-ago-23	100.00%	285.60	6.81%	6.70%	13-feb-23	Fija 1.45%	Sem.	96.26%	0.71	\$ 423,618.00	278.05	2.72%
Lecer 09/2023	X18S3	18-sep-23	100.00%	103.85	8.06%	8.01%	18-sep-23	Fijo 0%	-	93.69%	0.78	\$ 46,647.00	102.59	1.23%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,900.00	4.68%	4.69%	29-sep-23	Fijo 2.25%	-	97.40%	1.07	\$ 4,817.00	15,944.32	-0.28%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	14,700.00	11.94%	12.14%	28-feb-24	Fijo 2%	-	89.78%	1.15	\$ 710.00	14,440.52	1.80%
Bocon Prov Serie 6°	PR13	15-mar-24	13.68%	752.00	1.66%	1.65%	15-dic-22	Fija 2%	Mensual	100.50%	0.72	\$ 96,028.29	785.00	-4.20%
Bono del Tesoro CER 2024	TX24	25-mar-24	100.00%	286.49	11.84%	11.50%	25-mar-23	Fija 1.50%	Sem.	87.76%	1.27	\$ 345,783.00	278.19	2.99%
Bono del Tesoro CER2 2024	T2X4	26-jul-24	100.00%	206.58	12.89%	12.50%	26-ene-23	Fija 1.55%	Sem.	83.78%	1.57	\$ 309,278.00	200.43	3.07%
BONCER 2025	TC25	27-abr-25	100.00%	560.00	16.21%	15.60%	27-abr-23	Fija 4%	Sem.	77.14%	2.17	\$ 29,907.80	555.49	0.81%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	97.00	16.08%	15.48%	09-may-23	Fija 1.80%	Sem.	68.26%	2.69	\$ 48,154.00	97.50	-0.51%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	202.40	15.82%	15.24%	09-may-23	Fija 2.00%	Sem.	69.48%	2.63	\$ 178,343.00	210.03	-3.63%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	199.00	14.17%	13.70%	09-may-23	Fija 2.25%	Sem.	68.31%	3.13	\$ 66,421.32	203.95	-2.43%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	4,190.00	13.56%	13.13%	02-ene-23	Fija 5.83%	Sem.	71.53%	4.26	\$ 10,472.48	4,459.50	-6.04%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	1,739.00	12.70%	12.32%	31-mar-23	1.77%	Sem.	38.46%	8.42	\$ 2,860.55	1,791.00	-2.90%
Tasa Fija														
Letra del Tesoro a Dcto. 30/11/22	S30N2	30-nov-22	100.00%	97.00	109.67%	75.17%	30-nov-22	Fijo 0%	-	97.00%	0.02	\$ 69,031.00	94.96	2.15%
Letra del Tesoro a Dcto. 16/12/22	S16D2	16-dic-22	100.00%	94.20	102.05%	72.48%	16-dic-22	Fijo 0%	-	94.20%	0.05	\$ 200,000.00	91.79	2.63%
Letra del Tesoro a Dcto. 30/12/22	S30D2	30-dic-22	100.00%	92.50	88.20%	65.77%	30-dic-22	Fijo 0%	-	92.50%	0.07	\$ 47,667.00	91.00	1.65%
Letra del Tesoro a Dcto. 31/01/23	S31E3	31-ene-23	100.00%	85.25	113.13%	82.05%	31-ene-23	Fijo 0%	-	85.25%	0.12	\$ 185,487.00	83.69	1.86%
Letra del Tesoro a Dcto. 28/02/23	S28F3	28-feb-23	100.00%	80.03	116.90%	86.73%	28-feb-23	Fijo 0%	-	80.03%	0.15	\$ 91,625.00	78.40	2.09%
Bote 10/2023	TO23	18-oct-23	100.00%	54.56	136.08%	107.29%	17-abr-23	Fija 16.00%	Sem.	53.87%	0.57	\$ 64,150.35	53.29	2.38%
Bote 10/2026	TO26	18-oct-26	100.00%	21.89	114.50%	92.92%	17-abr-23	Fija 15.50%	Sem.	21.62%	1.30	\$ 96,569.71	23.50	-6.85%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	107.73	59.58%	52.65%	23-nov-22	Fija 43.25%	Sem.	88.93%	1.14	\$ 502,949.00	110.00	-2.06%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	99.80	108.95%	80.92%	18-ene-23	Badlar + 500pbs	Trim.	94.44%	0.78	\$ 9,297.00	96.55	3.37%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	107.09	98.11%	74.56%	29-dic-22	Badlar + 325pbs	Trim.	97.97%	0.76	\$ 43,603.35	105.10	1.89%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	107.50	103.68%	77.86%	22-nov-22	Badlar + 375pbs	Trim.	92.29%	1.07	\$ 13,262.47	105.00	2.38%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	100.00%	91.75	121.27%	87.85%	12-ene-23	Badlar + 375pbs	Trim.	85.92%	0.94	\$ 30,000.00	92.14	-0.42%
Dollar Linked														
Bote vinculado al Dólar 11/2022	T2V2	30-nov-22	100.00%	15,974.69	18.42%	17.64%	30-nov-22	0.20%	Sem.	99.31%	0.04	\$ 1,614.00	15,834.58	0.88%
Bote vinculado al Dólar 04/2023	TV23	28-abr-23	100.00%	16,377.11	-3.81%	-3.84%	28-abr-23	0.30%	Sem.	101.90%	0.46	\$ 2,222.00	16,072.00	1.90%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	16,185.81	-1.15%	-1.15%	30-jun-23	0.00%	-	100.72%	0.63	\$ 3,709.00	16,194.08	-0.05%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	16,074.92	-0.03%	-0.03%	31-jul-23	0.00%	-	100.03%	0.95	\$ 6,925.00	16,262.86	-1.16%
Bote vinculado al Dólar 07/2023	T2V3	31-jul-23	100.00%	16,009.00	0.54%	0.54%	31-ene-23	0.00%	Sem.	99.62%	0.70	\$ 685.00	15,827.78	1.14%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,900.00	0.96%	0.96%	29-sep-23	0.00%	-	98.94%	1.11	\$ 4,817.00	15,944.32	-0.28%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	14,700.00	7.20%	7.27%	28-feb-24	0.00%	-	91.44%	1.20	\$ 710.00	14,440.52	1.80%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	14,400.00	8.28%	8.12%	30-abr-23	0.40%	Sem.	89.59%	1.40	\$ 1,278.00	14,250.00	1.05%





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