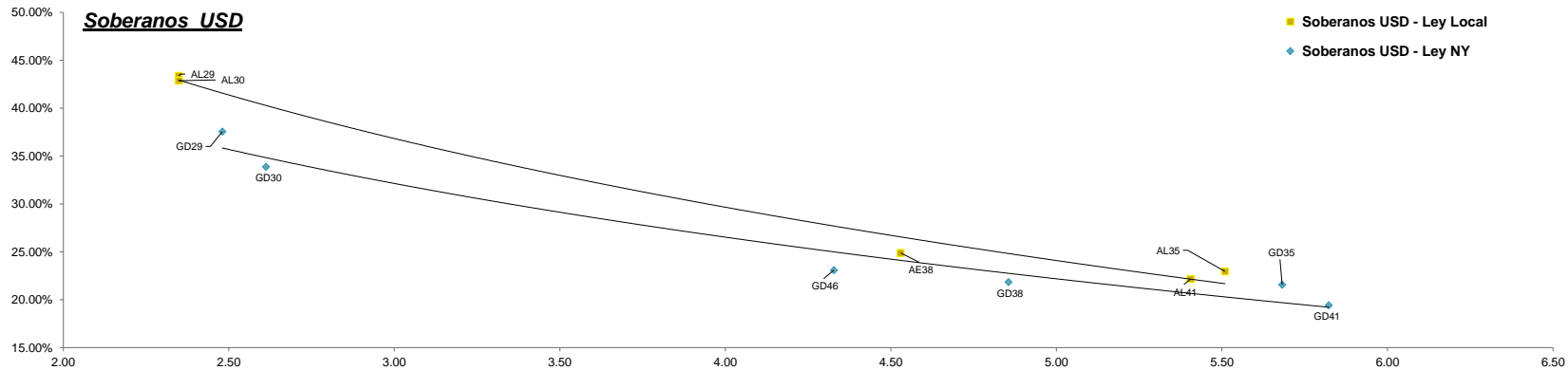


Fixed Income Research

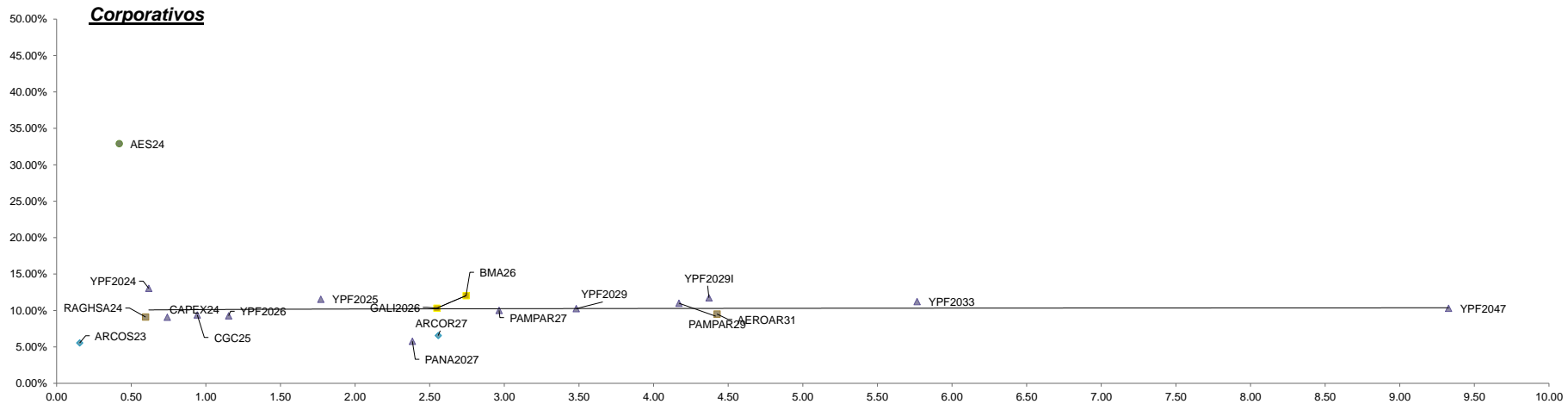
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/06	MoM	
Soberanos USD															
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	33.40	41.08%	37.55%	09-ene-24	1.000%	Sem.	33.44%	2.48	\$ 2,635.03	32.62	2.39%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	34.39	36.74%	33.87%	09-ene-24	0.750%	Sem.	34.42%	2.61	\$ 16,090.61	33.44	2.84%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	31.40	22.73%	21.56%	09-ene-24	3.625%	Sem.	31.55%	5.68	\$ 20,501.72	30.05	4.49%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	36.34	23.03%	21.84%	09-ene-24	4.250%	Sem.	36.50%	4.85	\$ 11,405.07	35.41	2.63%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	32.65	20.37%	19.42%	09-ene-24	3.500%	Sem.	32.79%	5.82	\$ 10,482.11	32.26	1.21%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	31.35	24.42%	23.09%	09-ene-24	3.625%	Sem.	31.50%	4.33	\$ 2,092.00	30.22	3.74%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	29.07	48.09%	43.38%	09-ene-24	1.000%	Sem.	29.05%	2.35	\$ 2,194.28	28.95	0.41%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	27.56	47.46%	42.86%	09-ene-24	0.750%	Sem.	27.55%	2.35	\$ 13,517.56	27.81	-0.90%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	29.25	24.27%	22.96%	09-ene-24	3.625%	Sem.	29.19%	5.51	\$ 19,069.87	28.77	1.67%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	31.73	26.43%	24.89%	09-ene-24	4.250%	Sem.	31.65%	4.53	\$ 7,216.66	33.35	-4.86%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	28.19	23.38%	22.16%	09-ene-24	3.500%	Sem.	28.13%	5.40	\$ 1,500.11	30.04	-6.16%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	29.65	45.52%	41.26%	09-ene-24	0.500%	Sem.	29.67%	2.42	\$ 90.39	28.40	4.40%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	30.07	40.96%	37.46%	09-ene-24	0.125%	Sem.	30.08%	2.53	\$ 1,165.59	28.34	6.10%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	28.24	23.06%	21.87%	09-ene-24	2.500%	Sem.	28.35%	5.85	\$ 298.80	26.29	7.42%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	31.28	24.75%	23.38%	09-ene-24	3.750%	Sem.	31.44%	4.81	\$ 809.34	29.22	7.05%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	28.29	21.83%	20.76%	09-ene-24	3.000%	Sem.	28.42%	5.78	\$ 1,572.60	26.66	6.11%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	27.78	25.75%	24.28%	09-ene-24	2.500%	Sem.	27.89%	4.23	\$ 248.13	26.91	3.23%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	38.46	31.03%	28.94%	01-sep-23	6.625%	Sem.	37.63%	3.12	\$ 6,200.00	38.13	0.87%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	31.41	27.37%	25.71%	01-sep-23	5.875%	Sem.	30.82%	4.46	\$ 770.00	28.05	11.98%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	28.41	28.03%	26.30%	01-sep-23	5.250%	Sem.	27.94%	4.51	\$ 150.00	27.31	4.03%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	95.79	9.42%	9.21%	01-dic-23	7.500%	Sem.	95.84%	2.43	\$ 890.00	94.31	1.57%	
Cordoba 2025	PDCAR25	10-dic-25	83.33%	82.50	24.38%	23.05%	10-dic-23	3.000%	Sem.	82.67%	1.10	\$ 565.83	76.00	8.55%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	72.92	19.94%	19.03%	01-dic-23	3.000%	Sem.	73.23%	2.47	\$ 494.00	68.49	6.47%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	70.38	16.66%	16.02%	01-ago-23	3.000%	Sem.	71.36%	3.51	\$ 433.00	66.15	6.39%	
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	65.47	30.92%	28.84%	29-sep-23	Step-up	Sem.	66.20%	1.67	\$ -	64.41	1.65%	
Mendoza 2029	PMM29	19-mar-29	92.31%	80.06	15.61%	15.05%	19-sep-23	2.750%	Sem.	80.48%	2.16	\$ 518.77	78.88	1.50%	
Chubut 2026	BOGAR26	26-jul-26	50.00%	87.28	18.38%	17.24%	26-oct-23	7.750%	Trim.	87.29%	1.38	\$ 325.00	83.40	4.65%	
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	73.70	17.92%	17.18%	27-oct-23	2.500%	Sem.	74.15%	2.66	\$ 366.00	71.03	3.76%	
Neuquen 2030 may	NEU30M	12-may-30	86.26%	94.83	10.94%	10.52%	12-ago-23	5.170%	Sem.	94.93%	2.67	\$ 310.08	94.20	0.67%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	80.92	15.03%	14.50%	01-nov-23	6.900%	Sem.	81.25%	2.63	\$ 250.00	80.42	0.62%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	55.23	40.50%	37.06%	10-sep-23	2.750%	Sem.	56.38%	1.59	\$ 225.00	53.81	2.64%	
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	93.48	13.23%	12.62%	17-oct-23	8.950%	Trim.	93.50%	1.79	\$ 106.67	91.59	2.06%	



Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/06	MoM
Corporativos														
Alimentos y bebidas														
Arcor 2027	ARCOR27	09-oct-27	100.00%	104.40	6.67%	6.56%	09-oct-23	8.250%	Sem.	104.29%	2.56	\$ 127.94	105.00	-0.57%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	100.10	5.62%	5.54%	27-sep-23	6.625%	Sem.	100.10%	0.15	\$ 348.47	100.00	0.10%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	94.80	10.58%	10.31%	19-ene-24	8.250%	Sem.	94.81%	2.55	\$ 250.00	92.10	2.93%
Banco Macro 2026	BMA26	04-nov-26	100.00%	86.00	12.39%	12.03%	04-nov-23	6.750%	Sem.	86.23%	2.74	\$ 400.00	85.40	0.70%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.30	9.28%	9.07%	15-nov-23	6.875%	Sem.	98.32%	0.74	\$ 300.00	98.20	0.10%
Cia Gral de Combustible 2025	CGC25	08-mar-25	73.40%	100.00	9.61%	9.39%	08-sep-23	9.500%	Sem.	100.00%	0.94	\$ 220.20	99.60	0.40%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	108.30	5.86%	5.77%	30-oct-23	9.125%	Sem.	108.11%	2.38	\$ 300.00	108.70	-0.37%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	96.00	10.26%	10.01%	24-ene-24	7.500%	Sem.	92.71%	2.96	\$ 750.00	94.80	1.27%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	97.60	11.30%	11.00%	15-oct-23	9.125%	Sem.	92.31%	4.17	\$ 292.53	95.70	1.99%
YPF 2024	YPF2024	04-abr-24	40.00%	97.20	13.46%	13.04%	04-oct-23	8.750%	Sem.	97.28%	0.62	\$ 530.00	96.80	0.41%
YPF 2025	YPF2025	28-jul-25	100.00%	94.70	11.87%	11.53%	28-ene-24	8.500%	Sem.	94.70%	1.77	\$ 1,500.00	91.60	3.38%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	84.62%	99.60	9.60%	9.27%	12-ago-23	4.000%	Trim.	99.61%	1.15	\$ 656.03	100.10	-0.50%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	95.60	10.52%	10.26%	30-dic-23	9.000%	Sem.	95.63%	3.48	\$ 747.00	91.30	4.71%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	86.40	12.08%	11.74%	27-dic-23	8.500%	Sem.	86.51%	4.37	\$ 500.00	85.00	1.65%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	77.00	11.53%	11.22%	30-sep-23	7.000%	Sem.	77.54%	5.77	\$ 575.00	75.60	1.85%
YPF 2047	YPF2047	15-dic-47	100.00%	70.70	10.56%	10.29%	15-dic-23	7.000%	Sem.	70.96%	9.33	\$ 750.00	68.60	3.06%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	89.00	35.60%	32.90%	02-ago-23	7.750%	Sem.	89.40%	0.42	\$ 300.00	83.70	6.33%
Albanesi 2027	ALBA27	01-dic-27	91.00%	78.20	23.68%	22.02%	01-dic-23	9.875%	Trim.	78.54%	1.85	\$ 305.76	78.40	-0.26%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	62.50%	93.50	11.57%	11.10%	01-ago-23	9.375%	Trim.	93.61%	1.52	\$ 191.25	91.60	2.07%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	95.40	9.86%	9.51%	01-ago-23	8.500%	Trim.	95.50%	4.43	\$ 64.00	93.60	1.92%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.80	9.31%	9.10%	21-sep-23	7.250%	Sem.	98.83%	0.60	\$ 119.73	99.10	-0.30%

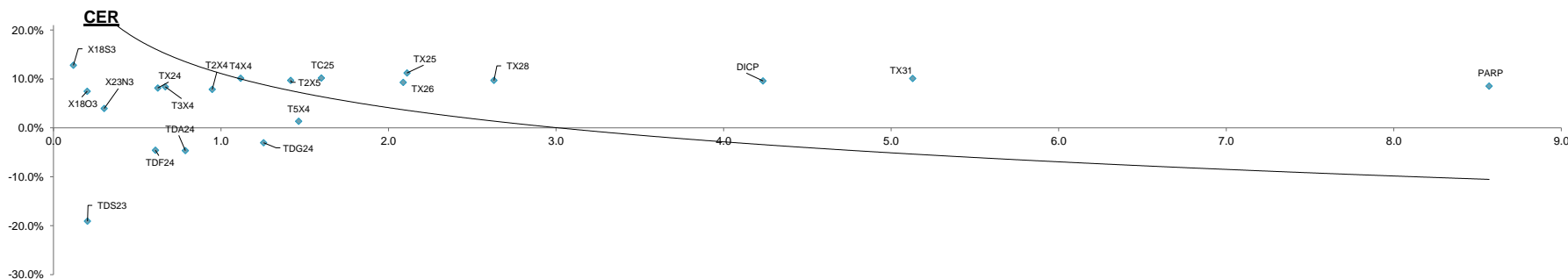


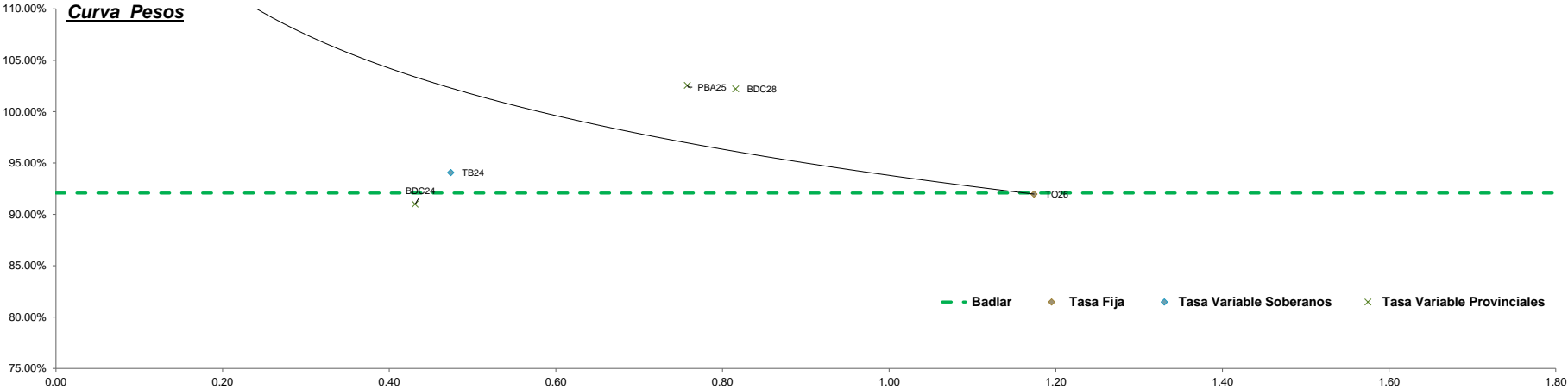
Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/06	MoM	
Ajustables por CER (%)															
Bono del Tesoro CER 2023	T2X3	13-ago-23	100.00%	507.24	168.42%	127.67%	13-ago-23	Fija 1.45%	Sem.	96.59%	0.02	\$ 432,188.00	476.59	6.43%	
Lecer 09/2023	X18S3	18-sep-23	100.00%	186.47	13.52%	12.79%	18-sep-23	Fijo 0%	-	98.31%	0.12	\$ 46,647.00	176.62	5.58%	
Lecer 10/2023	X18O3	18-oct-23	100.00%	118.32	7.70%	7.48%	18-oct-23	Fijo 0%	-	98.41%	0.20	\$ 43,578.00	111.80		
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	29,696.80	-17.62%	-19.08%	29-sep-23	Fijo 2.25%	-	103.58%	0.20	\$ 8,739.00	27,007.45	9.96%	
Lecer 11/2023	X23N3	23-nov-23	100.00%	115.85	4.02%	3.97%	23-nov-23	Fijo 0%	-	98.77%	0.30	\$ 193,267.00	108.41		
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	29,881.32	-4.54%	-4.58%	28-feb-24	Fijo 3%	-	104.42%	0.61	\$ 3,709.40	29,350.00	1.81%	
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	539.71	8.31%	8.15%	25-sep-23	Fija 1.50%	Sem.	95.87%	0.62	\$ 345,783.00	504.00	7.08%	
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	136.54	8.56%	8.39%	14-oct-23	Fija 3.75%	Sem.	96.88%	0.67	\$ 696,849.00	126.79	7.69%	
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	29,916.38	-4.62%	-4.65%	30-abr-24	Fijo 3.25%	-	106.10%	0.79	\$ 3,639.00	28,475.00	5.06%	
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	397.00	8.03%	7.87%	26-ene-24	Fija 1.55%	Sem.	94.09%	0.95	\$ 309,278.00	372.00	6.72%	
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	29,688.72	-3.06%	-3.05%	30-ago-24	Fijo 3.25%	Sem.	107.95%	1.25	\$ -	27,939.41	6.26%	
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	131.51	10.40%	10.14%	14-oct-23	Fija 4%	Sem.	93.22%	1.12	\$ 1,785,858.00	121.73	8.03%	
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	20.20%	21.12%	29-nov-24	Fijo 3.25%	Sem.	79.99%	1.21	\$ -	22,000.00	0.00%	
Bono del Tesoro CER 12/2024	TSX4	13-dic-24	100.00%	104.30	1.35%	1.34%	13-dic-23	Fija 4.25%	Sem.	104.30%	1.46	\$ 48,154.00	97.50	6.97%	
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	21.68%	23.14%	31-ene-25	Fijo 3.25%	Sem.	76.36%	1.33	\$ -	21,000.00	0.00%	
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	130.50	9.93%	9.70%	14-ago-23	Fija 4.25%	Sem.	92.41%	1.42	\$ 1,339,394.00	122.35	6.66%	
BONCER 2025	TC25	27-abr-25	100.00%	1,138.03	10.43%	10.17%	27-oct-23	Fija 4%	Sem.	90.43%	1.60	\$ 29,907.80	1,054.96	7.87%	
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	200.00	11.54%	11.22%	09-nov-23	Fija 1.80%	Sem.	81.56%	2.11	\$ 48,154.00	187.50	6.67%	
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	430.00	9.51%	9.29%	09-nov-23	Fija 2.00%	Sem.	85.51%	2.09	\$ 190,747.00	394.20	9.08%	
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	410.00	9.92%	9.69%	09-nov-23	Fija 2.25%	Sem.	81.48%	2.63	\$ 75,905.00	374.20	9.57%	
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	161.00	10.34%	10.08%	30-nov-23	Fija 2.5%	Sem.	66.64%	5.13	\$ 66,421.32	117.70		
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	8,402.50	9.82%	9.59%	01-ene-24	Fija 5.83%	Sem.	84.89%	4.24	\$ 10,472.48	7,965.00	5.49%	
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,310.00	8.72%	8.54%	02-oct-23	1.77%	Sem.	55.70%	8.57	\$ 2,860.55	3,605.00	19.56%	
Tasa Fija															
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	79.95	142.92%	99.47%	31-oct-23	Fijo 0%	-	79.95%	0.13	\$ 252,493.00	95.50	-16.28%	
Bote 10/2023	TO23	18-oct-23	100.00%	88.75	150.58%	116.60%	17-oct-23	Fija 16.00%	Sem.	84.79%	0.13	\$ 64,150.35	85.00	4.41%	
Bote 10/2026	TO26	18-oct-26	100.00%	28.20	113.12%	91.97%	17-oct-23	Fija 15.50%	Sem.	26.98%	1.17	\$ 96,569.71	23.55	19.75%	
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	91.11%	76.49%	23-nov-23	Fija 43.25%	Sem.	70.37%	0.89	\$ 502,949.00	90.85	-16.12%	
Tasa Variable															
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	101.49	132.75%	94.06%	18-oct-23	Badlar + 500pbs	Trim.	98.30%	0.47	\$ 9,297.00	116.24	-12.69%	
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	107.45	127.00%	90.99%	29-sep-23	Badlar + 325pbs	Trim.	101.41%	0.43	\$ 43,603.35	102.60	4.73%	
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	114.50	148.49%	102.21%	22-ago-23	Badlar + 375pbs	Trim.	94.57%	0.82	\$ 13,262.47	109.00	5.05%	
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	93.29	149.17%	102.56%	12-oct-23	Badlar + 375pbs	Trim.	89.18%	0.76	\$ -	111.80	-16.56%	
Dollar Linked															
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	29,696.80	-40.07%	-49.10%	29-sep-23	0.00%	-	108.78%	0.32	\$ 8,739.00	27,007.45	9.96%	
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	29,900.00	-29.43%	-31.99%	31-oct-23	0.40%	Sem.	109.29%	0.33	\$ 466.00	27,173.81	10.03%	
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	29,881.32	-14.41%	-14.87%	28-feb-24	0.00%	-	109.46%	0.68	\$ 3,709.40	29,350.00	1.81%	
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	28,677.18	-5.85%	-5.94%	30-oct-23	0.40%	Sem.	104.94%	0.77	\$ 1,278.00	27,213.89	5.38%	
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	29,916.38	-11.48%	-11.65%	30-abr-24	0.00%	-	109.58%	0.85	\$ 3,639.00	28,475.00	5.06%	
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	29,688.72	-6.66%	-6.61%	30-ago-24	0.00%	-	108.75%	1.30	\$ -	27,939.41	6.26%	
Bote vinculado al Dólar 09/2024	TZV4	30-sep-24	100.00%	29,678.51	-6.36%	-6.47%	30-sep-23	0.50%	Sem.	108.60%	1.21	\$ 488.00	27,100.00		
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	15.87%	16.44%	29-nov-24	0.00%	-	80.59%	1.26	\$ -	22,000.00	0.00%	
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	17.37%	18.31%	31-ene-25	0.00%	-	76.92%	1.38	\$ -	21,000.00	0.00%	

Dólar	273.0000
Tasa Ref.	97.000%
Badlar Priv.	92.075%
Badlar Priv.	92.075%
Libor 90 días	5.63%
CER	114.9885





DISCLAIMER

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