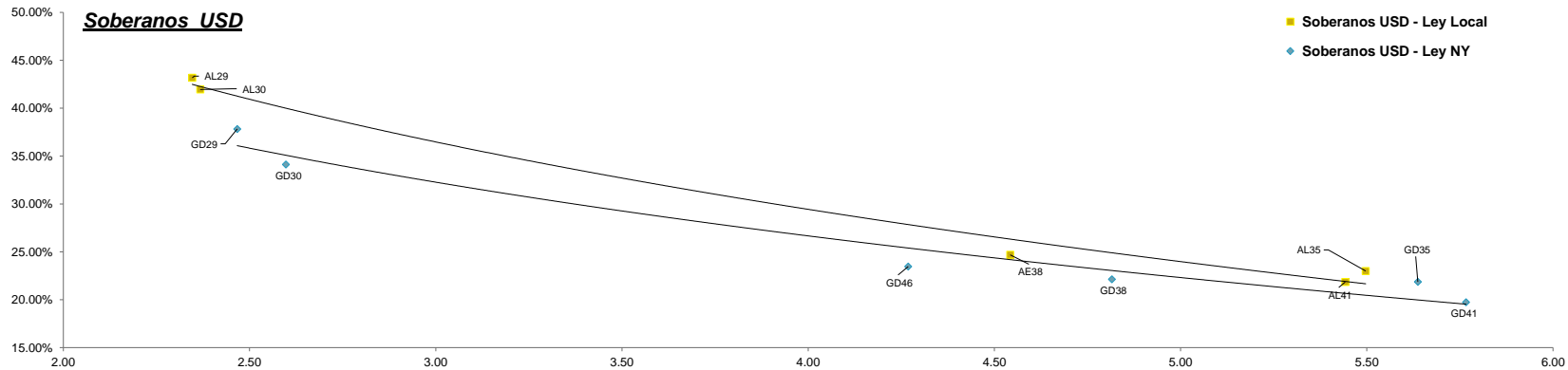


Fixed Income Research

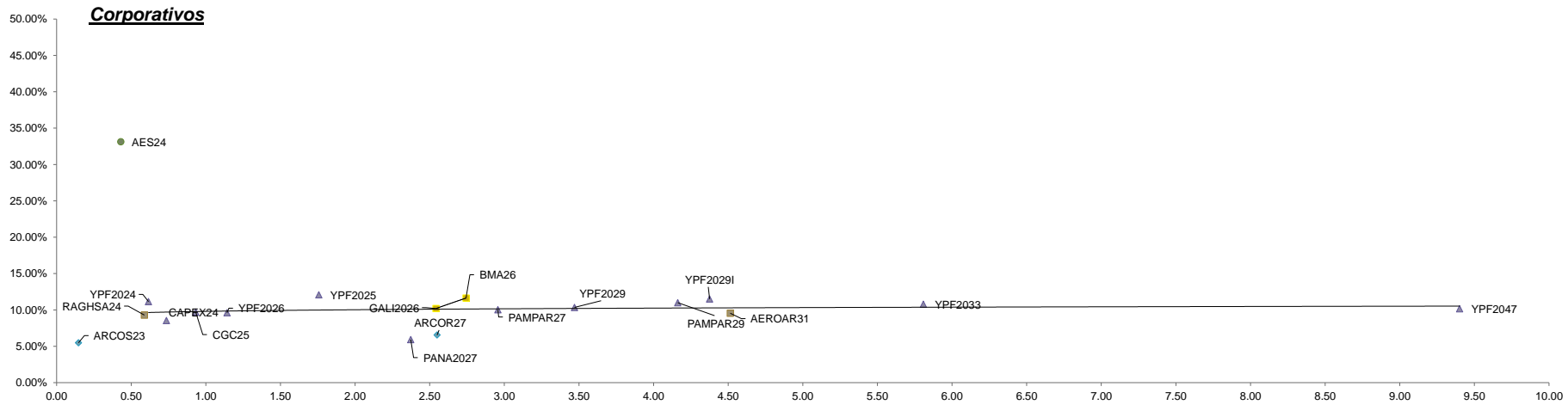
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MoM	
Soberanos USD															
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	33.26	41.40%	37.83%	09-ene-24	1.000%	Sem.	33.31%	2.47	\$ 2,635.03	33.63	-1.10%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	34.26	37.02%	34.11%	09-ene-24	0.750%	Sem.	34.29%	2.60	\$ 16,090.61	34.57	-0.90%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	30.89	23.06%	21.86%	09-ene-24	3.625%	Sem.	31.06%	5.64	\$ 20,501.72	31.33	-1.40%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	35.86	23.35%	22.13%	09-ene-24	4.250%	Sem.	36.05%	4.82	\$ 11,405.07	36.23	-1.02%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	32.09	20.70%	19.73%	09-ene-24	3.500%	Sem.	32.25%	5.77	\$ 10,482.11	32.58	-1.50%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	30.87	24.84%	23.46%	09-ene-24	3.625%	Sem.	31.04%	4.27	\$ 2,092.00	31.36	-1.56%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	29.31	47.83%	43.17%	09-ene-24	1.000%	Sem.	29.29%	2.35	\$ 2,194.28	29.56	-0.85%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	28.25	46.35%	41.95%	09-ene-24	0.750%	Sem.	28.24%	2.37	\$ 13,517.56	28.30	-0.18%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	29.24	24.32%	23.00%	09-ene-24	3.625%	Sem.	29.17%	5.50	\$ 19,069.87	29.51	-0.91%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	32.08	26.21%	24.69%	09-ene-24	4.250%	Sem.	31.99%	4.54	\$ 7,216.66	32.17	-0.28%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	28.71	23.04%	21.85%	09-ene-24	3.500%	Sem.	28.64%	5.44	\$ 1,500.11	28.59	0.42%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	29.69	45.60%	41.33%	09-ene-24	0.500%	Sem.	29.71%	2.42	\$ 90.39	29.95	-0.87%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	30.04	41.14%	37.61%	09-ene-24	0.125%	Sem.	30.05%	2.52	\$ 1,165.59	30.44	-1.31%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	27.96	23.27%	22.05%	09-ene-24	2.500%	Sem.	28.08%	5.82	\$ 298.80	28.38	-1.48%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	30.88	25.06%	23.66%	09-ene-24	3.750%	Sem.	31.06%	4.77	\$ 809.34	31.32	-1.40%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	28.17	21.93%	20.84%	09-ene-24	3.000%	Sem.	28.32%	5.76	\$ 1,572.60	28.45	-0.98%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	27.92	25.65%	24.18%	09-ene-24	2.500%	Sem.	28.04%	4.24	\$ 248.13	28.05	-0.46%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	38.84	30.76%	28.70%	01-sep-23	6.625%	Sem.	37.98%	3.13	\$ 6,200.00	38.82	0.05%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	31.77	27.13%	25.50%	01-sep-23	5.875%	Sem.	31.17%	4.48	\$ 770.00	31.67	0.32%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	28.77	27.76%	26.06%	01-sep-23	5.250%	Sem.	28.28%	4.53	\$ 150.00	28.77	0.00%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	95.89	9.38%	9.17%	01-dic-23	7.500%	Sem.	95.94%	2.43	\$ 890.00	95.89	0.00%	
Cordoba 2025	PDCAR25	10-dic-25	83.33%	84.50	22.10%	21.00%	10-dic-23	3.000%	Sem.	84.66%	1.11	\$ 565.83	84.33	0.20%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	77.43	17.38%	16.69%	01-dic-23	3.000%	Sem.	77.70%	2.50	\$ 494.00	77.35	0.10%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	75.95	14.47%	13.98%	01-feb-24	3.000%	Sem.	75.96%	3.74	\$ 433.00	75.58	0.49%	
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	65.20	31.30%	29.17%	29-sep-23	Step-up	Sem.	65.95%	1.66	\$ -	65.24	-0.06%	
Mendoza 2029	PMM29	19-mar-29	92.31%	80.68	15.27%	14.73%	19-sep-23	2.750%	Sem.	81.09%	2.17	\$ 518.77	80.75	-0.09%	
Chubut 2026	BOGAR26	26-jul-26	50.00%	87.15	18.56%	17.39%	26-oct-23	7.750%	Trim.	87.17%	1.37	\$ 325.00	87.55	-0.46%	
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	75.04	17.23%	16.54%	27-oct-23	2.500%	Sem.	75.48%	2.68	\$ 366.00	75.10	-0.08%	
Neuquen 2030 may	NEU30M	12-may-30	86.26%	94.99	10.88%	10.46%	12-ago-23	5.170%	Sem.	95.09%	2.66	\$ 310.08	95.00	-0.01%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	84.75	13.22%	12.81%	01-nov-23	6.900%	Sem.	85.02%	2.66	\$ 250.00	80.37	5.45%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	55.07	40.84%	37.36%	10-sep-23	2.750%	Sem.	56.25%	1.57	\$ 225.00	54.82	0.46%	
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	93.66	13.12%	12.52%	17-oct-23	8.950%	Trim.	93.69%	1.78	\$ 106.67	93.66	0.00%	



Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MoM
Corporativos														
Alimentos y bebidas														
Arcor 2027	ARCOR27	09-oct-27	100.00%	104.40	6.66%	6.56%	09-oct-23	8.250%	Sem.	104.29%	2.55	\$ 127.94	104.40	0.00%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	100.10	5.56%	5.48%	27-sep-23	6.625%	Sem.	100.10%	0.15	\$ 348.47	100.10	0.00%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	95.10	10.45%	10.19%	19-ene-24	8.250%	Sem.	95.12%	2.54	\$ 250.00	95.10	0.00%
Banco Macro 2026	BMA26	04-nov-26	100.00%	87.00	11.96%	11.62%	04-nov-23	6.750%	Sem.	87.22%	2.74	\$ 400.00	87.10	-0.11%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.70	8.73%	8.55%	15-nov-23	6.875%	Sem.	98.72%	0.74	\$ 300.00	98.60	0.10%
Cia Gral de Combustible 2025	CGC25	08-mar-25	73.40%	99.70	9.93%	9.70%	08-sep-23	9.500%	Sem.	99.71%	0.93	\$ 220.20	99.70	0.00%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	107.90	6.00%	5.92%	30-oct-23	9.125%	Sem.	107.71%	2.37	\$ 300.00	108.30	-0.37%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	96.40	10.27%	10.02%	24-ene-24	7.500%	Sem.	92.72%	2.96	\$ 750.00	96.50	-0.10%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	98.10	11.30%	11.00%	15-oct-23	9.125%	Sem.	92.31%	4.16	\$ 292.53	97.90	0.20%
YPF 2024	YPF2024	04-abr-24	40.00%	98.40	11.46%	11.15%	04-oct-23	8.750%	Sem.	98.45%	0.62	\$ 530.00	97.60	0.82%
YPF 2025	YPF2025	28-jul-25	100.00%	93.80	12.45%	12.09%	28-ene-24	8.500%	Sem.	93.81%	1.76	\$ 1,500.00	94.00	-0.21%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	84.62%	99.20	9.97%	9.62%	12-ago-23	4.000%	Trim.	99.22%	1.14	\$ 656.03	99.60	-0.40%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	95.30	10.62%	10.35%	30-dic-23	9.000%	Sem.	95.34%	3.47	\$ 747.00	95.40	-0.10%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	87.30	11.84%	11.51%	27-dic-23	8.500%	Sem.	87.41%	4.38	\$ 500.00	87.20	0.11%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	79.00	11.08%	10.79%	30-sep-23	7.000%	Sem.	79.50%	5.81	\$ 575.00	77.60	1.80%
YPF 2047	YPF2047	15-dic-47	100.00%	71.60	10.42%	10.16%	15-dic-23	7.000%	Sem.	71.87%	9.40	\$ 750.00	71.20	0.56%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	89.10	35.87%	33.12%	02-feb-24	7.750%	Sem.	89.10%	0.43	\$ 300.00	89.30	-0.22%
Albanesi 2027	ALBA27	01-dic-27	91.00%	79.30	22.87%	21.32%	01-dic-23	9.875%	Trim.	79.64%	1.86	\$ 305.76	78.80	0.63%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	94.30	10.74%	10.33%	01-nov-23	9.375%	Trim.	94.30%	1.67	\$ 178.50	93.50	0.86%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	95.30	9.89%	9.55%	01-nov-23	8.500%	Trim.	95.30%	4.51	\$ 64.00	95.30	0.00%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.70	9.51%	9.29%	21-sep-23	7.250%	Sem.	98.73%	0.59	\$ 119.73	98.70	0.00%

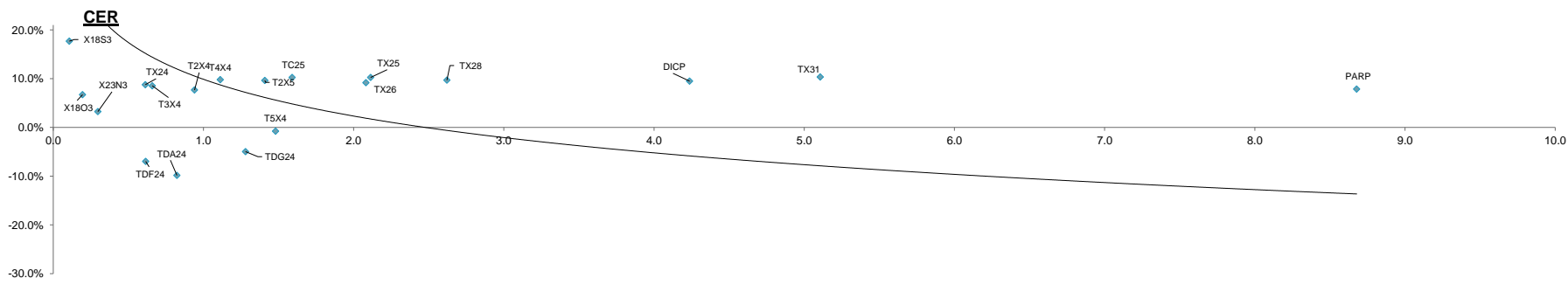


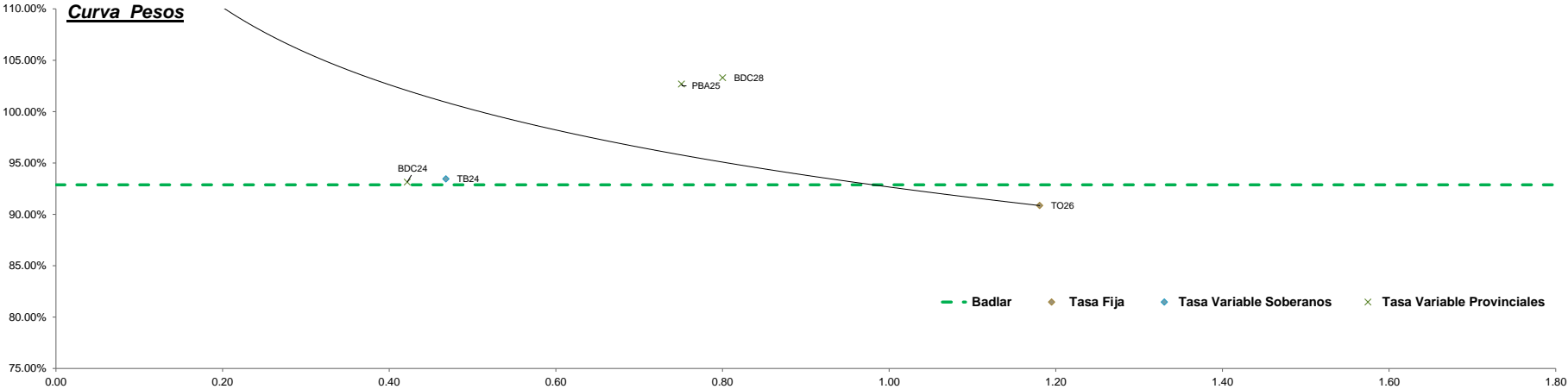
Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MoM	
Ajustables por CER (*)															
Bono del Tesoro CER 2023	T2X3	13-ago-23	100.00%	510.80	179.65%	134.45%	13-ago-23	Fija 1.45%	Sem.	97.26%	0.02	\$ 432,188.00	509.80	0.20%	
Lecer 09/2023	X18S3	18-sep-23	100.00%	186.58	19.12%	17.69%	18-sep-23	Fijo 0%	-	97.82%	0.11	\$ 46,647.00	187.00	-0.22%	
Lecer 10/2023	X18O3	18-oct-23	100.00%	119.25	6.89%	6.71%	18-oct-23	Fijo 0%	-	98.62%	0.20	\$ 43,578.00	118.86	0.33%	
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	30,993.81	-35.71%	-42.68%	29-sep-23	Fijo 2.25%	-	107.48%	0.27	\$ 8,739.00	30,907.25	0.28%	
Lecer 11/2023	X23N3	23-nov-23	100.00%	116.79	3.28%	3.25%	23-nov-23	Fijo 0%	-	99.01%	0.30	\$ 193,267.00	116.41	0.33%	
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	30,467.80	-6.87%	-6.98%	28-feb-24	Fijo 3%	-	105.85%	0.62	\$ 3,709.40	30,396.03	0.24%	
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	541.06	8.95%	8.76%	25-sep-23	Fija 1.50%	Sem.	95.56%	0.61	\$ 345,783.00	540.08	0.18%	
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	137.27	8.72%	8.54%	14-oct-23	Fija 3.75%	Sem.	96.82%	0.66	\$ 696,849.00	136.88	0.29%	
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	31,324.32	-9.71%	-9.84%	30-abr-24	Fijo 3.25%	-	110.44%	0.82	\$ 3,639.00	30,650.00	2.20%	
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	400.25	7.82%	7.67%	26-ene-24	Fija 1.55%	Sem.	94.32%	0.94	\$ 309,278.00	396.85	0.86%	
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	30,600.00	-5.00%	-4.97%	30-ago-24	Fijo 3.25%	Sem.	110.64%	1.28	\$ -	30,234.64	1.21%	
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	132.90	10.02%	9.78%	14-oct-23	Fija 4%	Sem.	93.64%	1.11	\$ 1,785,858.00	132.73	0.13%	
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	20.66%	21.62%	29-nov-24	Fijo 3.25%	Sem.	79.54%	1.21	\$ -	22,000.00	0.00%	
Bono del Tesoro CER 12/2024	TSX4	13-dic-24	100.00%	107.58	-0.76%	-0.76%	13-dic-23	Fija 4.25%	Sem.	107.58%	1.48	\$ 48,154.00	107.00	0.54%	
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	22.10%	23.62%	31-ene-25	Fijo 3.25%	Sem.	75.93%	1.33	\$ -	21,000.00	0.00%	
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	131.47	9.86%	9.63%	14-ago-23	Fija 4.25%	Sem.	92.54%	1.41	\$ 1,339,394.00	131.00	0.36%	
BONCER 2025	TC25	27-abr-25	100.00%	1,143.80	10.52%	10.26%	27-oct-23	Fija 4%	Sem.	90.35%	1.59	\$ 29,907.80	1,146.80	-0.26%	
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	205.50	10.51%	10.24%	09-nov-23	Fija 1.80%	Sem.	83.32%	2.11	\$ 48,154.00	196.23	4.72%	
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	433.86	9.38%	9.17%	09-nov-23	Fija 2.00%	Sem.	85.78%	2.08	\$ 190,747.00	432.35	0.35%	
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	412.50	9.93%	9.70%	09-nov-23	Fija 2.25%	Sem.	81.51%	2.62	\$ 75,905.00	412.00	0.12%	
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	160.00	10.60%	10.33%	30-nov-23	Fija 2.5%	Sem.	65.84%	5.11	\$ 66,421.32	160.00	0.00%	
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	8,492.37	9.72%	9.49%	01-ene-24	Fija 5.83%	Sem.	85.27%	4.24	\$ 10,472.48	8,549.00	-0.66%	
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,601.00	8.01%	7.85%	02-oct-23	1.77%	Sem.	59.12%	8.68	\$ 2,860.55	4,495.00	2.36%	
Tasa Fija															
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	79.45	156.88%	106.08%	31-oct-23	Fijo 0%	-	79.45%	0.12	\$ 252,493.00	80.45	-1.24%	
Bote 10/2023	TO23	18-oct-23	100.00%	89.63	147.73%	114.79%	17-oct-23	Fija 16.00%	Sem.	85.53%	0.13	\$ 64,150.35	90.09	-0.51%	
Bote 10/2026	TO26	18-oct-26	100.00%	28.75	111.49%	90.86%	17-oct-23	Fija 15.50%	Sem.	27.47%	1.18	\$ 96,569.71	28.80	-0.17%	
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	91.95%	77.09%	23-nov-23	Fija 43.25%	Sem.	70.13%	0.88	\$ 502,949.00	76.20	0.00%	
Tasa Variable															
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	102.49	131.60%	93.45%	18-oct-23	Badlar + 500pbs	Trim.	98.55%	0.47	\$ 9,297.00	101.60	0.88%	
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	107.00	131.02%	93.14%	29-sep-23	Badlar + 325pbs	Trim.	100.64%	0.42	\$ 43,603.35	106.00	0.94%	
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	113.35	150.65%	103.30%	22-ago-23	Badlar + 375pbs	Trim.	93.92%	0.80	\$ 13,262.47	113.60	-0.22%	
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	93.90	149.43%	102.69%	12-oct-23	Badlar + 375pbs	Trim.	89.15%	0.75	\$ -	93.22	0.73%	
Dollar Linked															
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	30,993.81	-52.26%	-69.83%	29-sep-23	0.00%	-	112.24%	0.52	\$ 8,739.00	30,907.25	0.28%	
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	31,460.71	-40.67%	-45.95%	31-oct-23	0.40%	Sem.	113.68%	0.37	\$ 466.00	30,989.50	1.52%	
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	30,467.80	-15.78%	-16.36%	28-feb-24	0.00%	-	110.33%	0.68	\$ 3,709.40	30,396.03	0.24%	
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	29,268.89	-7.05%	-7.18%	30-oct-23	0.40%	Sem.	105.88%	0.77	\$ 1,278.00	29,380.66	-0.38%	
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	31,324.32	-15.62%	-15.95%	30-abr-24	0.00%	-	113.44%	0.88	\$ 3,639.00	30,650.00	2.20%	
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	30,600.00	-8.09%	-8.02%	30-ago-24	0.00%	-	110.81%	1.32	\$ -	30,234.64	1.21%	
Bote vinculado al Dólar 09/2024	TZV4	30-sep-24	100.00%	30,158.48	-6.78%	-6.90%	30-sep-23	0.50%	Sem.	109.10%	1.20	\$ 488.00	30,105.19	0.18%	
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	16.77%	17.41%	29-nov-24	0.00%	-	79.67%	1.25	\$ -	22,000.00	0.00%	
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	18.19%	19.22%	31-ene-25	0.00%	-	76.05%	1.37	\$ -	21,000.00	0.00%	

Dólar	276.1417
Tasa Ref.	97.000%
Badlar Priv.	92.875%
Badlar Priv.	92.875%
Libor 90 días	5.63%
CER	116.0743





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