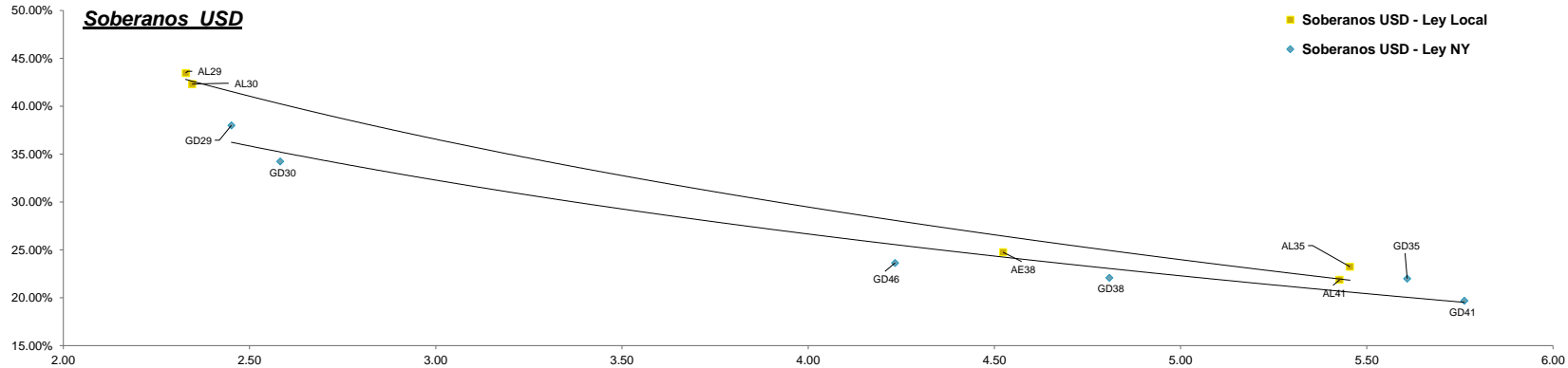


Fixed Income Research

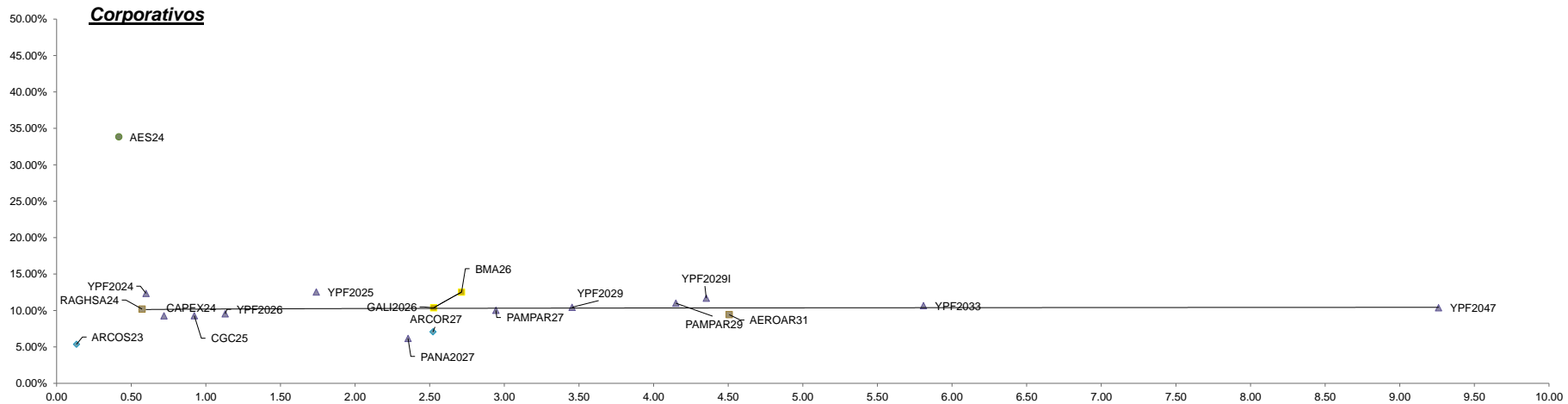
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MoM	
Soberanos USD															
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	33.26	41.61%	38.00%	09-ene-24	1.000%	Sem.	33.32%	2.45	\$ 2,635.03	33.63	-1.10%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	34.29	37.16%	34.23%	09-ene-24	0.750%	Sem.	34.33%	2.58	\$ 16,090.61	34.57	-0.81%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	30.70	23.20%	21.99%	09-ene-24	3.625%	Sem.	30.91%	5.61	\$ 20,501.72	31.33	-2.01%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	35.99	23.30%	22.08%	09-ene-24	4.250%	Sem.	36.22%	4.81	\$ 11,405.07	36.23	-0.66%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	32.22	20.65%	19.68%	09-ene-24	3.500%	Sem.	32.42%	5.76	\$ 10,482.11	32.58	-1.10%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	30.69	25.03%	23.63%	09-ene-24	3.625%	Sem.	30.90%	4.23	\$ 2,092.00	31.36	-2.14%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	29.26	48.20%	43.47%	09-ene-24	1.000%	Sem.	29.24%	2.33	\$ 2,194.28	29.56	-1.01%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	28.15	46.80%	42.32%	09-ene-24	0.750%	Sem.	28.13%	2.35	\$ 13,517.56	28.30	-0.53%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	28.94	24.59%	23.24%	09-ene-24	3.625%	Sem.	28.85%	5.45	\$ 19,069.87	29.51	-1.93%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	32.08	26.29%	24.76%	09-ene-24	4.250%	Sem.	31.97%	4.52	\$ 7,216.66	32.17	-0.28%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	28.76	23.07%	21.87%	09-ene-24	3.500%	Sem.	28.68%	5.43	\$ 1,500.11	28.59	0.59%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	29.77	45.71%	41.42%	09-ene-24	0.500%	Sem.	29.80%	2.40	\$ 90.39	29.95	-0.60%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	30.04	41.36%	37.79%	09-ene-24	0.125%	Sem.	30.05%	2.50	\$ 1,165.59	30.44	-1.31%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	27.92	23.33%	22.10%	09-ene-24	2.500%	Sem.	28.07%	5.80	\$ 298.80	28.38	-1.62%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	30.78	25.17%	23.76%	09-ene-24	3.750%	Sem.	31.00%	4.75	\$ 809.34	31.32	-1.72%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	28.11	21.99%	20.90%	09-ene-24	3.000%	Sem.	28.29%	5.74	\$ 1,572.60	28.45	-1.20%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	27.83	25.78%	24.31%	09-ene-24	2.500%	Sem.	27.98%	4.21	\$ 248.13	28.05	-0.78%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	38.79	30.94%	28.86%	01-sep-23	6.625%	Sem.	37.91%	3.11	\$ 6,200.00	38.82	-0.08%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	31.83	27.16%	25.53%	01-sep-23	5.875%	Sem.	31.21%	4.46	\$ 770.00	31.67	0.51%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	28.74	27.87%	26.16%	01-sep-23	5.250%	Sem.	28.24%	4.51	\$ 150.00	28.77	-0.10%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	95.70	9.48%	9.26%	01-dic-23	7.500%	Sem.	95.76%	2.41	\$ 890.00	95.89	-0.20%	
Cordoba 2025	PDCAR25	10-dic-25	83.33%	85.25	21.39%	20.35%	10-dic-23	3.000%	Sem.	85.41%	1.10	\$ 565.83	84.33	1.09%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	77.80	17.22%	16.54%	01-dic-23	3.000%	Sem.	78.09%	2.49	\$ 494.00	77.35	0.58%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	75.95	14.49%	14.00%	01-feb-24	3.000%	Sem.	75.98%	3.72	\$ 433.00	75.58	0.49%	
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	65.24	31.43%	29.28%	29-sep-23	Step-up	Sem.	66.02%	1.65	\$ -	65.24	0.00%	
Mendoza 2029	PMM29	19-mar-29	92.31%	80.52	15.42%	14.86%	19-sep-23	2.750%	Sem.	80.95%	2.15	\$ 518.77	80.75	-0.28%	
Chubut 2026	BOGAR26	26-jul-26	50.00%	87.05	18.75%	17.56%	26-oct-23	7.750%	Trim.	87.09%	1.36	\$ 325.00	87.55	-0.57%	
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	75.52	17.01%	16.35%	27-oct-23	2.500%	Sem.	75.98%	2.67	\$ 366.00	75.10	0.56%	
Neuquen 2030 may	NEU30M	12-may-30	86.26%	95.24	10.78%	10.37%	12-ago-23	5.170%	Sem.	95.34%	2.65	\$ 310.08	95.00	0.25%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	82.34	14.38%	13.90%	01-nov-23	6.900%	Sem.	82.67%	2.63	\$ 250.00	80.37	2.45%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	54.87	41.34%	37.78%	10-sep-23	2.750%	Sem.	56.09%	1.55	\$ 225.00	54.82	0.09%	
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	93.84	13.03%	12.44%	17-oct-23	8.950%	Trim.	93.87%	1.77	\$ 106.67	93.66	0.19%	



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%	103.00	7.19%	7.07%	09-oct-23	8.250%	Sem.	102.92%	2.52	\$ 127.94	104.40	-1.34%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	100.10	5.44%	5.36%	27-sep-23	6.625%	Sem.	100.10%	0.13	\$ 348.47	100.10	0.00%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	94.70	10.63%	10.37%	19-ene-24	8.250%	Sem.	94.72%	2.53	\$ 250.00	95.10	-0.42%
Banco Macro 2026	BMA26	04-nov-26	100.00%	84.90	12.91%	12.52%	04-nov-23	6.750%	Sem.	85.17%	2.71	\$ 400.00	87.10	-2.53%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.20	9.48%	9.27%	15-nov-23	6.875%	Sem.	98.23%	0.72	\$ 300.00	98.60	-0.41%
Cia Gral de Combustible 2025	CGC25	08-mar-25	73.40%	100.10	9.50%	9.28%	08-sep-23	9.500%	Sem.	100.10%	0.92	\$ 220.20	99.70	0.40%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	107.20	6.27%	6.17%	30-oct-23	9.125%	Sem.	107.02%	2.35	\$ 300.00	108.30	-1.02%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	95.80	10.28%	10.03%	24-ene-24	7.500%	Sem.	92.72%	2.94	\$ 750.00	96.50	-0.73%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	97.90	11.31%	11.00%	15-oct-23	9.125%	Sem.	92.32%	4.15	\$ 292.53	97.90	0.00%
YPF 2024	YPF2024	04-abr-24	40.00%	97.70	12.73%	12.35%	04-oct-23	8.750%	Sem.	97.77%	0.60	\$ 530.00	97.60	0.10%
YPF 2025	YPF2025	28-jul-25	100.00%	93.10	12.93%	12.54%	28-ene-24	8.500%	Sem.	93.12%	1.74	\$ 1,500.00	94.00	-0.96%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	84.62%	99.30	9.89%	9.54%	12-ago-23	4.000%	Trim.	99.32%	1.13	\$ 656.03	99.60	-0.30%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	95.00	10.71%	10.44%	30-dic-23	9.000%	Sem.	95.05%	3.45	\$ 747.00	95.40	-0.42%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	86.60	12.04%	11.69%	27-dic-23	8.500%	Sem.	86.73%	4.35	\$ 500.00	87.20	-0.69%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	79.60	10.95%	10.67%	30-sep-23	7.000%	Sem.	80.11%	5.81	\$ 575.00	77.60	2.58%
YPF 2047	YPF2047	15-dic-47	100.00%	70.20	10.64%	10.37%	15-dic-23	7.000%	Sem.	70.51%	9.26	\$ 750.00	71.20	-1.40%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	89.10	36.70%	33.84%	02-feb-24	7.750%	Sem.	89.11%	0.42	\$ 300.00	89.30	-0.22%
Albanesi 2027	ALBA27	01-dic-27	91.00%	81.70	21.15%	19.81%	01-dic-23	9.875%	Trim.	82.03%	1.87	\$ 305.76	78.80	3.68%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	94.10	10.90%	10.48%	01-nov-23	9.375%	Trim.	94.11%	1.65	\$ 178.50	93.50	0.64%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	95.80	9.77%	9.43%	01-nov-23	8.500%	Trim.	95.81%	4.51	\$ 64.00	95.30	0.52%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.20	10.45%	10.19%	21-sep-23	7.250%	Sem.	98.25%	0.57	\$ 119.73	98.70	-0.51%

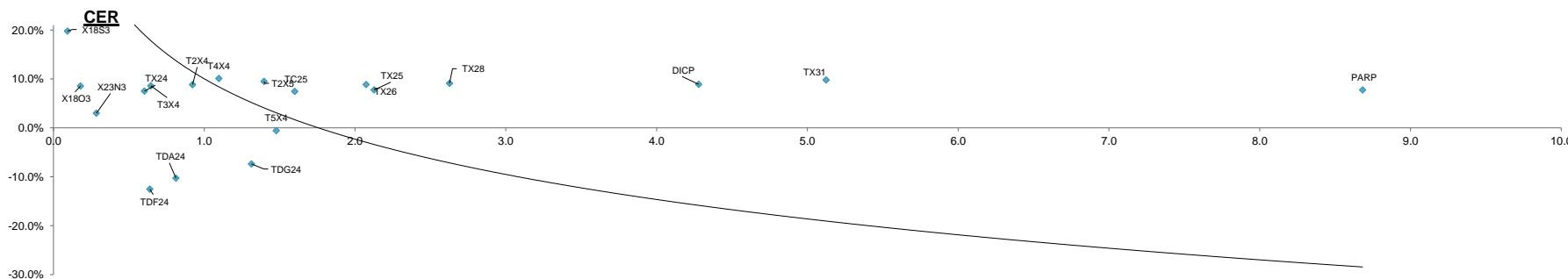


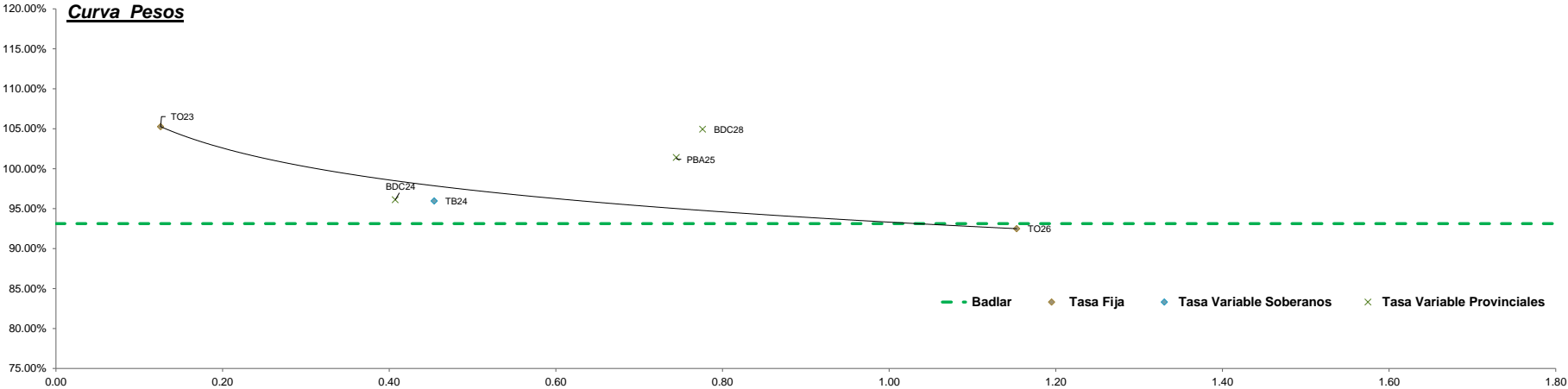
Fixed Income Research



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%	515.60	295.09%	197.54%	13-ago-23	Fija 1.45%	Sem.	98.15%	0.01	\$ 432,188.00	509.80	1.14%	
Lecer 09/2023	X18S3	18-sep-23	100.00%	188.36	21.60%	19.77%	18-sep-23	Fijo 0%	-	97.83%	0.09	\$ 46,647.00	187.00	0.73%	
Lecer 10/2023	X18O3	18-oct-23	100.00%	120.06	8.84%	8.54%	18-oct-23	Fijo 0%	-	98.37%	0.18	\$ 43,578.00	118.86	1.01%	
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	31,877.50	-45.97%	-58.93%	29-sep-23	Fijo 2.25%	-	109.47%	0.35	\$ 8,739.00	30,907.25	3.14%	
Lecer 11/2023	X23N3	23-nov-23	100.00%	118.04	3.02%	2.98%	23-nov-23	Fijo 0%	-	99.13%	0.28	\$ 193,267.00	116.41	1.40%	
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	31,750.00	-12.18%	-12.53%	28-feb-24	Fijo 3%	-	109.23%	0.64	\$ 3,709.40	30,396.03	4.45%	
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	550.95	7.65%	7.51%	25-sep-23	Fija 1.50%	Sem.	96.37%	0.60	\$ 345,783.00	540.08	2.01%	
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	138.68	8.77%	8.59%	14-oct-23	Fija 3.75%	Sem.	96.84%	0.65	\$ 696,849.00	136.88	1.31%	
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	31,684.01	-10.13%	-10.28%	30-abr-24	Fijo 3.25%	-	110.61%	0.81	\$ 3,639.00	30,650.00	3.37%	
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	400.13	9.03%	8.83%	26-ene-24	Fija 1.55%	Sem.	93.39%	0.92	\$ 309,278.00	396.85	0.82%	
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	31,882.64	-7.44%	-7.38%	30-ago-24	Fijo 3.25%	Sem.	114.19%	1.31	\$ -	30,234.64	5.45%	
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	133.87	10.35%	10.09%	14-oct-23	Fija 4%	Sem.	93.39%	1.10	\$ 1,785,858.00	132.73	0.86%	
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	21.44%	22.47%	29-nov-24	Fijo 3.25%	Sem.	78.80%	1.20	\$ -	22,000.00	0.00%	
Bono del Tesoro CER 12/2024	TSX4	13-dic-24	100.00%	107.25	-0.55%	-0.55%	13-dic-23	Fija 4.25%	Sem.	107.25%	1.48	\$ 48,154.00	107.00	0.23%	
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	22.80%	24.42%	31-ene-25	Fijo 3.25%	Sem.	75.22%	1.32	\$ -	21,000.00	0.00%	
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	133.14	9.72%	9.49%	14-ago-23	Fija 4.25%	Sem.	92.79%	1.40	\$ 1,339,394.00	131.00	1.63%	
BONCER 2025	TC25	27-abr-25	100.00%	1,208.87	7.59%	7.45%	27-oct-23	Fija 4%	Sem.	94.55%	1.60	\$ 29,907.80	1,146.80	5.41%	
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	219.00	7.89%	7.74%	09-nov-23	Fija 1.80%	Sem.	87.94%	2.13	\$ 48,154.00	196.23	11.60%	
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	441.50	9.04%	8.84%	09-nov-23	Fija 2.00%	Sem.	86.45%	2.07	\$ 190,747.00	432.35	2.12%	
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	423.50	9.31%	9.10%	09-nov-23	Fija 2.25%	Sem.	82.87%	2.63	\$ 75,905.00	412.00	2.79%	
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	166.24	10.03%	9.79%	30-nov-23	Fija 2.5%	Sem.	67.75%	5.12	\$ 66,421.32	160.00	3.90%	
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	8,800.00	9.10%	8.90%	01-ene-24	Fija 5.83%	Sem.	87.47%	4.28	\$ 10,472.48	8,549.00	2.94%	
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,690.00	7.90%	7.75%	02-oct-23	1.77%	Sem.	59.68%	8.68	\$ 2,860.55	4,495.00	4.34%	
Tasa Fija															
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	81.13	148.14%	101.08%	31-oct-23	Fijo 0%	-	81.13%	0.11	\$ 252,493.00	80.45	0.84%	
Bote 10/2023	TO23	18-oct-23	100.00%	91.83	132.96%	105.26%	17-oct-23	Fija 16.00%	Sem.	87.44%	0.13	\$ 64,150.35	90.09	1.93%	
Bote 10/2026	TO26	18-oct-26	100.00%	28.50	113.88%	92.49%	17-oct-23	Fija 15.50%	Sem.	27.18%	1.15	\$ 96,569.71	28.80	-1.04%	
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	93.37%	78.12%	23-nov-23	Fija 43.25%	Sem.	69.75%	0.86	\$ 502,949.00	76.20	0.00%	
Tasa Variable															
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	102.50	136.34%	95.96%	18-oct-23	Badlar + 500pbs	Trim.	97.40%	0.45	\$ 9,297.00	101.60	0.89%	
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	109.55	136.63%	96.11%	29-sep-23	Badlar + 325pbs	Trim.	99.43%	0.41	\$ 43,603.35	106.00	3.35%	
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	117.67	153.93%	104.94%	22-ago-23	Badlar + 375pbs	Trim.	92.89%	0.78	\$ 13,262.47	113.60	3.58%	
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	95.99	146.90%	101.41%	12-oct-23	Badlar + 375pbs	Trim.	90.10%	0.74	\$ -	93.22	2.97%	
Dollar Linked															
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	31,877.50	-60.45%	-86.88%	29-sep-23	0.00%	-	114.13%	1.09	\$ 8,739.00	30,907.25	3.14%	
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	32,416.67	-46.93%	-54.30%	31-oct-23	0.40%	Sem.	115.80%	0.39	\$ 466.00	30,989.50	4.61%	
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	31,750.00	-20.49%	-21.52%	28-feb-24	0.00%	-	113.67%	0.71	\$ 3,709.40	30,396.03	4.45%	
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	30,588.29	-11.25%	-11.59%	30-oct-23	0.40%	Sem.	109.39%	0.77	\$ 1,278.00	29,380.66	4.11%	
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	31,684.01	-15.88%	-16.25%	30-abr-24	0.00%	-	113.43%	0.87	\$ 3,639.00	30,650.00	3.37%	
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	31,882.64	-10.31%	-10.19%	30-ago-24	0.00%	-	114.15%	1.35	\$ -	30,234.64	5.45%	
Bote vinculado al Dólar 09/2024	TZV4	30-sep-24	100.00%	32,155.54	-11.05%	-11.37%	30-sep-23	0.50%	Sem.	114.99%	1.21	\$ 488.00	30,105.19	6.81%	
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	17.69%	18.39%	29-nov-24	0.00%	-	78.76%	1.24	\$ -	22,000.00	0.00%	
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	19.02%	20.15%	31-ene-25	0.00%	-	75.18%	1.36	\$ -	21,000.00	0.00%	

Dólar	279.3167
Tasa Ref.	97.000%
Badlar Priv.	93.125%
Badlar Priv.	93.125%
Libor 90 días	5.63%
CER	
	116.7307





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