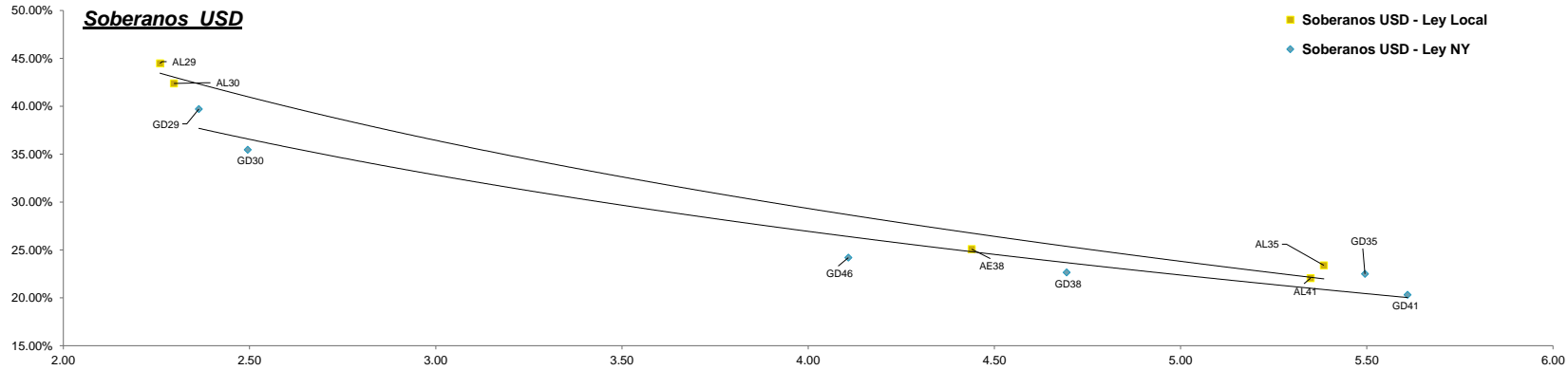


Fixed Income Research

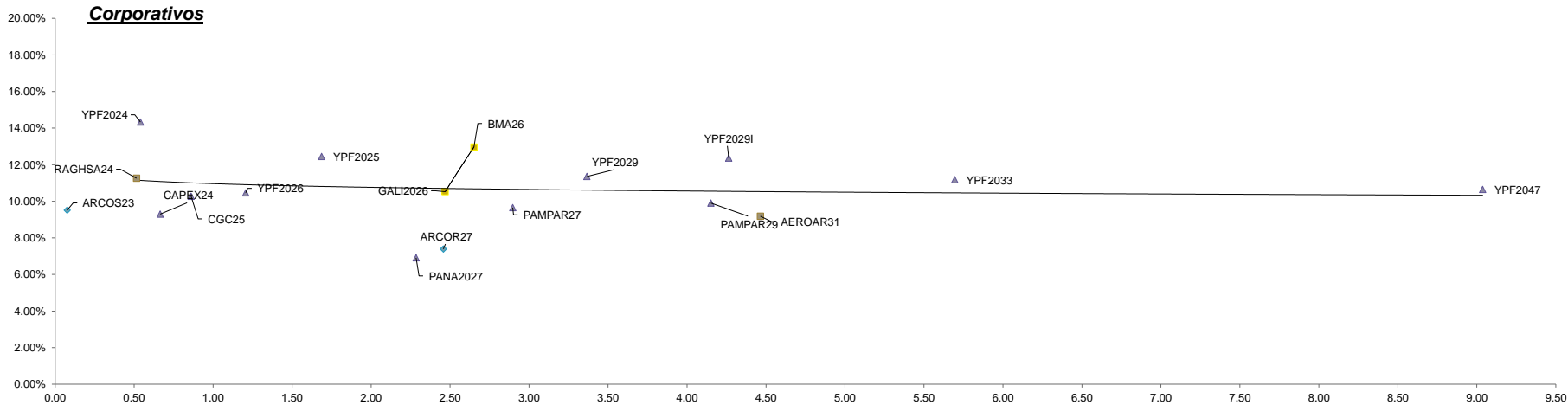
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MoM	
Soberanos USD															
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	32.52	43.65%	39.71%	09-ene-24	1.000%	Sem.	32.62%	2.36	\$ 2,635.03	33.63	-3.30%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	33.81	38.61%	35.46%	09-ene-24	0.750%	Sem.	33.88%	2.50	\$ 16,090.61	34.57	-2.20%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	30.01	23.76%	22.49%	09-ene-24	3.625%	Sem.	30.37%	5.49	\$ 20,501.72	31.33	-4.21%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	35.20	23.94%	22.65%	09-ene-24	4.250%	Sem.	35.59%	4.69	\$ 11,405.07	36.23	-2.84%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	31.20	21.35%	20.32%	09-ene-24	3.500%	Sem.	31.54%	5.61	\$ 10,482.11	32.58	-4.24%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	30.16	25.66%	24.19%	09-ene-24	3.625%	Sem.	30.52%	4.11	\$ 2,092.00	31.36	-3.83%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	29.25	49.43%	44.48%	09-ene-24	1.000%	Sem.	29.21%	2.26	\$ 2,194.28	29.56	-1.05%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	28.74	46.87%	42.38%	09-ene-24	0.750%	Sem.	28.71%	2.30	\$ 13,517.56	28.30	1.55%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	29.07	24.76%	23.39%	09-ene-24	3.625%	Sem.	28.92%	5.38	\$ 19,069.87	29.51	-1.49%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	32.05	26.65%	25.08%	09-ene-24	4.250%	Sem.	31.86%	4.44	\$ 7,216.66	32.17	-0.37%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	28.83	23.26%	22.05%	09-ene-24	3.500%	Sem.	28.69%	5.35	\$ 1,500.11	28.59	0.84%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	28.35	49.34%	44.41%	09-ene-24	0.500%	Sem.	28.40%	2.29	\$ 90.39	29.95	-5.34%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	29.00	44.07%	40.06%	09-ene-24	0.125%	Sem.	29.01%	2.39	\$ 1,165.59	30.44	-4.73%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	27.30	23.89%	22.61%	09-ene-24	2.500%	Sem.	27.56%	5.69	\$ 298.80	28.38	-3.81%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	30.03	25.90%	24.41%	09-ene-24	3.750%	Sem.	30.40%	4.63	\$ 809.34	31.32	-4.12%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	27.31	22.65%	21.50%	09-ene-24	3.000%	Sem.	27.62%	5.60	\$ 1,572.60	28.45	-4.01%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	26.40	27.44%	25.78%	09-ene-24	2.500%	Sem.	26.66%	3.98	\$ 248.13	28.05	-5.88%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	38.06	32.25%	30.00%	01-sep-23	6.625%	Sem.	37.08%	2.96	\$ 6,200.00	38.82	-1.96%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	31.20	28.04%	26.31%	01-sep-23	5.875%	Sem.	30.51%	4.32	\$ 770.00	31.67	-1.48%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	28.58	28.38%	26.61%	01-sep-23	5.250%	Sem.	28.02%	4.40	\$ 150.00	28.77	-0.66%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	94.98	9.84%	9.61%	01-dic-23	7.500%	Sem.	95.07%	2.35	\$ 890.00	95.89	-0.95%	
Cordoba 2025	PDCAR25	10-dic-25	83.33%	83.82	23.85%	22.58%	10-dic-23	3.000%	Sem.	84.06%	1.03	\$ 565.83	84.33	-0.60%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	79.00	16.73%	16.09%	01-dic-23	3.000%	Sem.	79.36%	2.45	\$ 494.00	77.35	2.13%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	76.55	14.34%	13.86%	01-feb-24	3.000%	Sem.	76.67%	3.68	\$ 433.00	75.58	1.28%	
Ciudad de Córdoba 2027	CORO27	29-sep-27	0.00%	70.50	26.94%	25.34%	29-sep-23	Step-up	Sem.	71.26%	1.66	\$ -	65.24	8.06%	
Mendoza 2029	PMM29	19-mar-29	92.31%	80.73	15.50%	14.94%	19-sep-23	2.750%	Sem.	81.22%	2.09	\$ 518.77	80.75	-0.02%	
Chubut 2026	BOGAR26	26-jul-26	50.00%	86.93	19.28%	18.03%	26-oct-23	7.750%	Trim.	87.02%	1.30	\$ 325.00	87.55	-0.71%	
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	76.96	16.43%	15.80%	27-oct-23	2.500%	Sem.	77.47%	2.64	\$ 366.00	75.10	2.48%	
Neuquen 2030 may	NEU30M	12-may-30	83.18%	98.45	9.48%	9.16%	12-nov-23	5.170%	Sem.	98.46%	2.81	\$ 299.00	95.00	3.63%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	85.21	13.13%	12.73%	01-nov-23	6.900%	Sem.	85.54%	2.60	\$ 250.00	80.37	6.02%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	55.95	40.93%	37.43%	10-sep-23	2.750%	Sem.	57.30%	1.51	\$ 225.00	54.82	2.06%	
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	95.09	12.29%	11.77%	17-oct-23	8.950%	Trim.	95.14%	1.73	\$ 106.67	93.66	1.53%	



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%	102.10	7.53%	7.39%	09-oct-23	8.250%	Sem.	102.03%	2.46	\$ 127.94	104.40	-2.20%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	99.70	9.74%	9.51%	27-sep-23	6.625%	Sem.	99.71%	0.08	\$ 348.47	100.10	-0.40%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	94.40	10.80%	10.52%	19-ene-24	8.250%	Sem.	94.45%	2.47	\$ 250.00	95.10	-0.74%
Banco Macro 2026	BMA26	04-nov-26	100.00%	84.10	13.38%	12.96%	04-nov-23	6.750%	Sem.	84.44%	2.65	\$ 400.00	87.10	-3.44%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.30	9.51%	9.30%	15-nov-23	6.875%	Sem.	98.33%	0.66	\$ 300.00	98.60	-0.30%
Cia Gral de Combustible 2025	CGC25	08-mar-25	73.40%	99.20	10.54%	10.27%	08-sep-23	9.500%	Sem.	99.24%	0.86	\$ 220.20	99.70	-0.50%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	105.20	7.03%	6.91%	30-oct-23	9.125%	Sem.	105.05%	2.28	\$ 300.00	108.30	-2.86%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	93.80	9.89%	9.65%	24-ene-24	7.500%	Sem.	93.85%	2.90	\$ 750.00	96.50	-2.80%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	96.60	10.15%	9.90%	15-oct-23	9.125%	Sem.	96.71%	4.15	\$ 292.53	97.90	-1.33%
YPF 2024	YPF2024	04-abr-24	40.00%	96.80	14.84%	14.33%	04-oct-23	8.750%	Sem.	96.91%	0.54	\$ 530.00	97.60	-0.82%
YPF 2025	YPF2025	28-jul-25	100.00%	93.40	12.83%	12.45%	28-ene-24	8.500%	Sem.	93.45%	1.69	\$ 1,500.00	94.00	-0.64%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	98.20	10.88%	10.46%	12-nov-23	4.000%	Trim.	98.21%	1.21	\$ 596.39	99.60	-1.41%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	92.10	11.68%	11.35%	30-dic-23	9.000%	Sem.	92.22%	3.37	\$ 747.00	95.40	-3.46%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	84.20	12.74%	12.36%	27-dic-23	8.500%	Sem.	84.43%	4.26	\$ 500.00	87.20	-3.44%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	77.30	11.49%	11.18%	30-sep-23	7.000%	Sem.	77.95%	5.70	\$ 575.00	77.60	-0.39%
YPF 2047	YPF2047	15-dic-47	100.00%	68.40	10.93%	10.65%	15-dic-23	7.000%	Sem.	68.85%	9.04	\$ 750.00	71.20	-3.93%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	89.30	40.15%	36.77%	02-feb-24	7.750%	Sem.	89.36%	0.36	\$ 300.00	89.30	0.00%
Albanesi 2027	ALBA27	01-dic-27	91.00%	86.60	17.95%	16.97%	01-dic-23	9.875%	Trim.	86.91%	1.88	\$ 305.76	78.80	9.90%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	94.30	13.72%	13.06%	01-nov-23	9.375%	Trim.	94.34%	1.54	\$ 178.50	93.50	0.86%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	96.90	9.50%	9.18%	01-nov-23	8.500%	Trim.	96.92%	4.46	\$ 64.00	95.30	1.68%
Raghsa 2024	RAGSA24	21-mar-24	100.00%	97.80	11.58%	11.26%	21-sep-23	7.250%	Sem.	97.87%	0.51	\$ 119.73	98.70	-0.91%



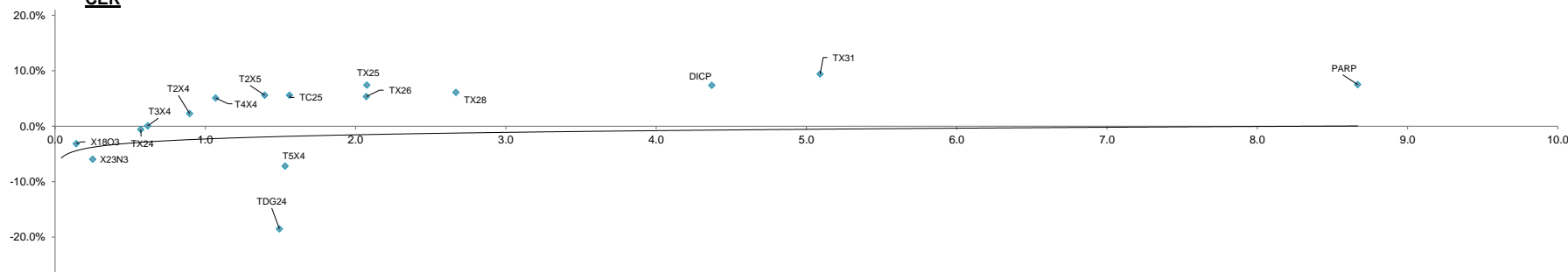
Fixed Income Research

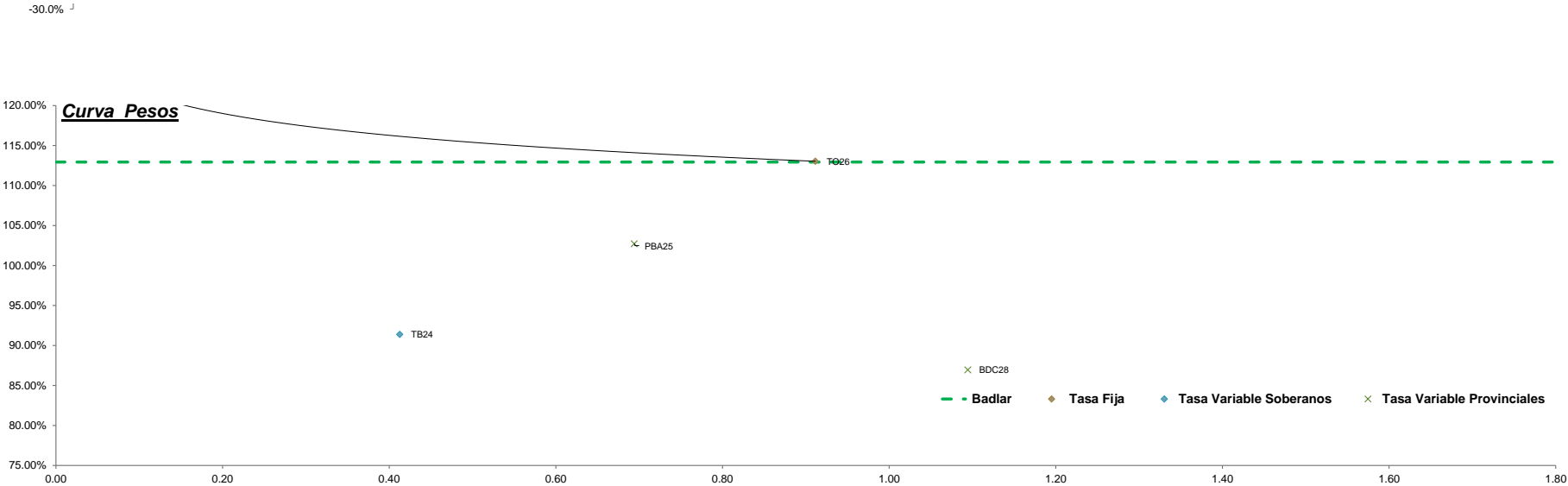


Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MoM
Ajustables por CER (*)														
Lecer 09/2023	X18S3	18-sep-23	100.00%	196.45	37.64%	32.23%	18-sep-23	Fijo 0%	-	98.26%	0.04	\$ 46,647.00	187.00	5.05%
Lecer 10/2023	X18O3	18-oct-23	100.00%	127.28	-3.12%	-3.16%	18-oct-23	Fijo 0%	-	100.43%	0.14	\$ 43,578.00	118.86	7.09%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	32,678.82	-58.61%	-85.00%	29-sep-23	Fijo 3.25%	-	107.95%	0.57	\$ 8,739.00	30,907.25	5.73%
Lecer 11/2023	X23N3	23-nov-23	100.00%	125.39	-5.82%	-5.96%	23-nov-23	Fijo 0%	-	101.42%	0.25	\$ 193,267.00	116.41	7.72%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	39,206.02	-38.77%	-43.49%	28-feb-24	Fijo 3%	-	129.68%	0.89	\$ 3,709.40	30,396.03	28.98%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	601.12	-0.59%	-0.59%	25-sep-23	Fija 1.50%	Sem.	101.18%	0.57	\$ 345,783.00	540.08	11.30%
Bono del Tesoro CER 04/2024	TX34	14-abr-24	100.00%	152.33	0.06%	0.06%	14-oct-23	Fija 3.75%	Sem.	102.23%	0.62	\$ 696,849.00	136.88	11.29%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	39,038.29	-30.99%	-32.84%	30-abr-24	Fijo 3.25%	-	131.01%	1.00	\$ 3,639.00	30,650.00	27.37%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	442.32	2.30%	2.29%	26-ene-24	Fija 1.55%	Sem.	99.33%	0.90	\$ 309,278.00	396.85	11.46%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	38,897.65	-18.93%	-18.52%	30-ago-24	Fijo 3.25%	Sem.	134.18%	1.49	\$ -	30,234.64	28.65%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	147.38	5.15%	5.08%	14-oct-23	Fija 4%	Sem.	98.80%	1.07	\$ 1,785,858.00	132.73	11.04%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	24.59%	25.94%	29-nov-24	Fijo 3.25%	Sem.	75.89%	1.16	\$ -	22,000.00	0.00%
Bono del Tesoro CER 12/2024	T5X4	13-dic-24	100.00%	118.50	-7.06%	-7.19%	13-dic-23	Fija 4.25%	Sem.	118.50%	1.53	\$ 48,154.00	107.00	10.75%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	25.65%	27.69%	31-ene-25	Fijo 3.25%	Sem.	72.44%	1.28	\$ -	21,000.00	0.00%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	143.92	5.67%	5.59%	14-feb-24	Fija 4.25%	Sem.	98.11%	1.40	\$ 1,339,394.00	131.00	9.87%
BONCER 2025	TC25	27-abr-25	100.00%	1,297.53	5.66%	5.59%	27-oct-23	Fija 4%	Sem.	97.51%	1.56	\$ 29,907.80	1,146.80	13.14%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	230.00	7.54%	7.40%	09-nov-23	Fija 1.80%	Sem.	88.85%	2.08	\$ 48,154.00	196.23	17.21%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	494.84	5.42%	5.35%	09-nov-23	Fija 2.00%	Sem.	93.21%	2.07	\$ 190,747.00	432.35	14.45%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	478.10	6.20%	6.10%	09-nov-23	Fija 2.25%	Sem.	89.99%	2.67	\$ 75,905.00	412.00	16.04%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	177.00	9.63%	9.41%	30-nov-23	Fija 2.5%	Sem.	69.37%	5.09	\$ 66,421.32	160.00	10.63%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	9,800.00	7.51%	7.38%	01-ene-24	Fija 5.83%	Sem.	93.50%	4.37	\$ 10,472.48	8,549.00	14.63%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,995.50	7.65%	7.51%	02-oct-23	1.77%	Sem.	61.16%	8.67	\$ 2,860.55	4,495.00	11.13%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	83.97	175.24%	110.63%	31-oct-23	Fijo 0%	-	83.97%	0.08	\$ 252,493.00	80.45	4.37%
Bote 10/2023	TO23	18-oct-23	100.00%	95.00	159.96%	122.47%	17-oct-23	Fija 16.00%	Sem.	89.66%	0.08	\$ 64,150.35	90.09	5.45%
Bote 10/2026	TO26	18-oct-26	100.00%	24.20	144.98%	113.04%	17-oct-23	Fija 15.50%	Sem.	22.88%	0.91	\$ 96,569.71	28.80	-15.97%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	99.97%	82.82%	23-nov-23	Fija 43.25%	Sem.	68.17%	0.79	\$ 502,949.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	109.74	127.73%	91.38%	18-oct-23	Badlar + 500pbs	Trim.	99.33%	0.41	\$ 9,297.00	101.60	8.01%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	115.00	190.48%	122.20%	29-sep-23	Badlar + 325pbs	Trim.	93.57%	0.33	\$ 43,603.35	106.00	8.49%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	100.00	119.64%	86.95%	22-nov-23	Badlar + 375pbs	Trim.	109.97%	1.09	\$ 13,262.47	113.60	-11.97%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	100.20	149.48%	102.71%	12-oct-23	Badlar + 375pbs	Trim.	89.76%	0.69	\$ -	93.22	7.49%
Dólar Linked														
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	32,678.82	124.14%	83.54%	29-sep-23	0.00%	-	93.37%	0.05	\$ 8,739.00	30,907.25	5.73%
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	35,070.69	0.60%	0.60%	31-oct-23	0.40%	Sem.	99.96%	0.17	\$ 466.00	30,989.50	13.17%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	39,206.02	-20.27%	-21.41%	28-feb-24	0.00%	-	112.03%	0.64	\$ 3,709.40	30,396.03	28.98%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	39,028.22	-14.50%	-15.07%	30-oct-23	0.40%	Sem.	111.37%	0.72	\$ 1,278.00	29,380.66	32.84%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	39,038.29	-15.02%	-15.42%	30-abr-24	0.00%	-	111.55%	0.79	\$ 3,639.00	30,650.00	27.37%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	38,897.65	-8.32%	-8.24%	30-ago-24	0.00%	-	111.14%	1.33	\$ -	30,234.64	28.65%
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	40,000.00	-11.01%	-11.33%	30-sep-23	0.50%	Sem.	114.13%	1.15	\$ 488.00	30,105.19	32.87%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	37.26%	40.31%	29-nov-24	0.00%	-	62.86%	1.04	\$ -	22,000.00	0.00%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	36.58%	40.68%	31-ene-25	0.00%	-	60.00%	1.16	\$ -	21,000.00	0.00%

Dólar	349.9750
Tasa Ref.	118.000%
Badlar Priv.	112.938%
Badlar Priv.	112.938%
Libor 90 días	5.65%
CER	
	121.5412

CER





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