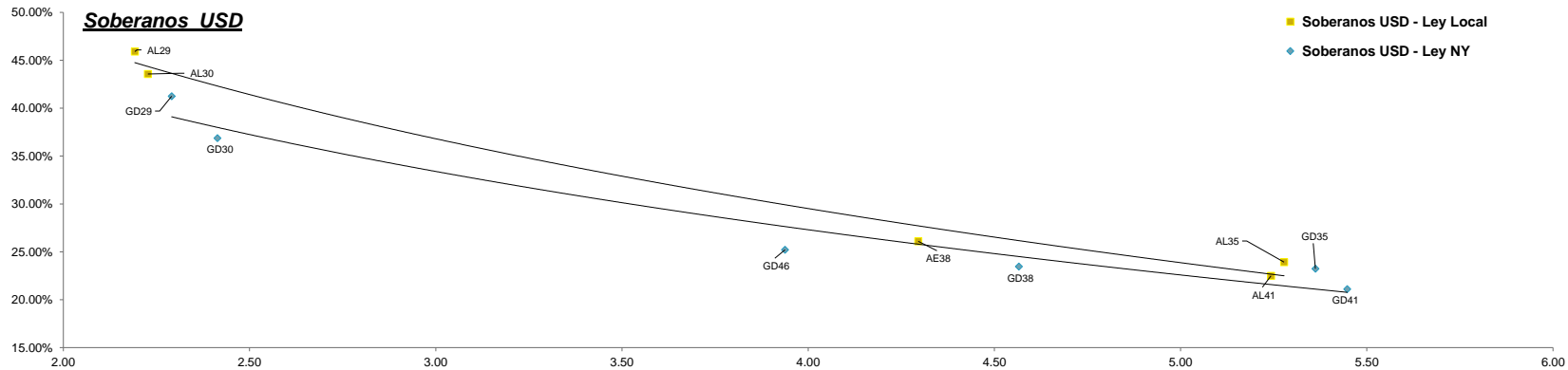


Fixed Income Research

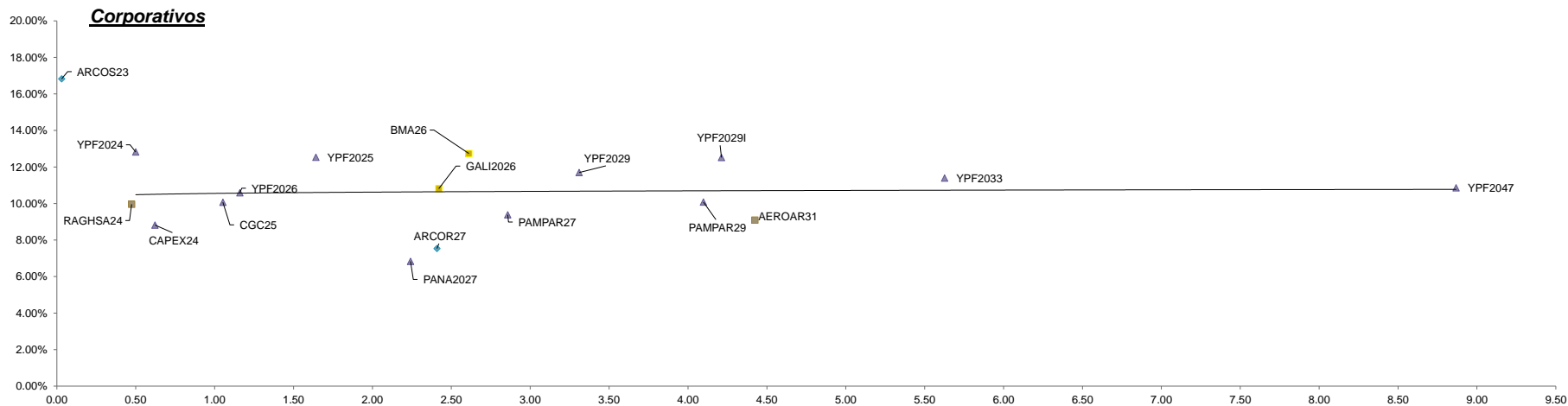
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MoM	
Soberanos USD															
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	31.87	45.50%	41.25%	09-ene-24	1.000%	Sem.	32.00%	2.29	\$ 2,635.03	32.50	-1.94%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	33.14	40.26%	36.86%	09-ene-24	0.750%	Sem.	33.23%	2.41	\$ 16,090.61	33.76	-1.84%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	28.93	24.59%	23.24%	09-ene-24	3.625%	Sem.	29.41%	5.36	\$ 20,501.72	29.79	-2.89%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	34.04	24.84%	23.46%	09-ene-24	4.250%	Sem.	34.57%	4.57	\$ 11,405.07	35.23	-3.38%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	29.97	22.22%	21.10%	09-ene-24	3.500%	Sem.	30.43%	5.45	\$ 10,482.11	30.94	-3.14%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	29.08	26.80%	25.21%	09-ene-24	3.625%	Sem.	29.56%	3.94	\$ 2,092.00	30.00	-3.07%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	28.88	51.18%	45.91%	09-ene-24	1.000%	Sem.	28.83%	2.19	\$ 2,194.28	29.42	-1.84%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	28.49	48.31%	43.57%	09-ene-24	0.750%	Sem.	28.45%	2.23	\$ 13,517.56	28.82	-1.15%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	28.55	25.36%	23.92%	09-ene-24	3.625%	Sem.	28.36%	5.28	\$ 19,069.87	29.35	-2.73%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	31.00	27.80%	26.10%	09-ene-24	4.250%	Sem.	30.75%	4.30	\$ 7,216.66	32.00	-3.13%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	28.44	23.76%	22.49%	09-ene-24	3.500%	Sem.	28.25%	5.24	\$ 1,500.11	28.72	-0.97%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	27.72	51.55%	46.21%	09-ene-24	0.500%	Sem.	27.79%	2.22	\$ 90.39	28.44	-2.53%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	29.33	44.35%	40.29%	09-ene-24	0.125%	Sem.	29.35%	2.35	\$ 1,165.59	29.41	-0.27%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	26.50	24.59%	23.24%	09-ene-24	2.500%	Sem.	26.85%	5.57	\$ 298.80	27.18	-2.50%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	28.94	26.91%	25.31%	09-ene-24	3.750%	Sem.	29.44%	4.49	\$ 809.34	29.73	-2.66%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	25.74	23.92%	22.64%	09-ene-24	3.000%	Sem.	26.16%	5.39	\$ 1,572.60	27.39	-6.02%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	25.66	28.46%	26.68%	09-ene-24	2.500%	Sem.	26.01%	3.83	\$ 248.13	26.58	-3.46%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	37.60	30.60%	28.56%	01-mar-24	6.625%	Sem.	37.52%	3.25	\$ 6,200.00	38.22	-1.62%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	30.89	26.76%	25.17%	01-mar-24	5.875%	Sem.	30.84%	4.74	\$ 770.00	31.15	-0.83%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	29.13	26.50%	24.94%	01-mar-24	5.250%	Sem.	29.08%	4.89	\$ 150.00	28.85	0.97%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	94.20	10.24%	9.99%	01-dic-23	7.500%	Sem.	94.33%	2.30	\$ 890.00	94.91	-0.75%	
Cordoba 2025	PDCAR25	10-dic-25	83.33%	83.25	25.31%	23.88%	10-dic-23	3.000%	Sem.	83.55%	0.98	\$ 565.83	83.86	-0.73%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	77.34	17.81%	17.08%	01-dic-23	3.000%	Sem.	77.80%	2.39	\$ 494.00	79.18	-2.32%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	77.66	13.98%	13.52%	01-feb-24	3.000%	Sem.	77.85%	3.64	\$ 433.00	77.75	-0.12%	
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	70.18	27.74%	26.05%	29-sep-23	Step-up	Sem.	71.03%	1.61	\$ -	70.57	-0.55%	
Mendoza 2029	PMM29	19-mar-29	92.31%	80.73	15.68%	15.11%	19-sep-23	2.750%	Sem.	81.27%	2.04	\$ 518.77	80.76	-0.04%	
Chubut 2026	BOGAR26	26-jul-26	50.00%	86.12	20.51%	19.09%	26-oct-23	7.750%	Trim.	86.27%	1.24	\$ 325.00	87.00	-1.01%	
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	77.55	16.25%	15.64%	27-oct-23	2.500%	Sem.	78.12%	2.60	\$ 366.00	78.12	-0.73%	
Neuquen 2030 may	NEU30M	12-may-30	83.18%	98.02	9.65%	9.32%	12-nov-23	5.170%	Sem.	98.04%	2.76	\$ 299.00	98.25	-0.23%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	85.17	13.23%	12.82%	01-nov-23	6.900%	Sem.	85.55%	2.55	\$ 250.00	85.56	-0.46%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	57.17	40.23%	36.84%	10-mar-24	2.750%	Sem.	57.21%	1.57	\$ 225.00	57.65	-0.83%	
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	94.88	12.50%	11.96%	17-oct-23	8.950%	Trim.	94.96%	1.68	\$ 106.67	95.07	-0.20%	



Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MoM
Corporativos														
Alimentos y bebidas														
Arcor 2027	ARCOR27	09-oct-27	100.00%	101.70	7.68%	7.54%	09-oct-23	8.250%	Sem.	101.64%	2.41	\$ 127.94	101.70	0.00%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	99.60	17.53%	16.82%	27-sep-23	6.625%	Sem.	99.61%	0.03	\$ 348.47	99.70	-0.10%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	93.80	11.10%	10.81%	19-ene-24	8.250%	Sem.	93.88%	2.42	\$ 250.00	94.40	-0.64%
Banco Macro 2026	BMA26	04-nov-26	100.00%	84.80	13.14%	12.74%	04-nov-23	6.750%	Sem.	85.17%	2.61	\$ 400.00	84.40	0.47%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.70	9.02%	8.82%	15-nov-23	6.875%	Sem.	98.73%	0.62	\$ 300.00	98.30	0.41%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	99.40	10.32%	10.07%	08-mar-24	9.500%	Sem.	99.40%	1.05	\$ 180.30	99.10	0.30%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	105.30	6.95%	6.83%	30-oct-23	9.125%	Sem.	105.12%	2.24	\$ 300.00	104.70	0.57%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	94.60	9.60%	9.38%	24-ene-24	7.500%	Sem.	94.66%	2.86	\$ 750.00	94.20	0.42%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	95.90	10.33%	10.08%	15-oct-23	9.125%	Sem.	96.05%	4.10	\$ 292.53	96.50	-0.62%
YPF 2024	YPF2024	04-abr-24	40.00%	97.80	13.23%	12.82%	04-oct-23	8.750%	Sem.	97.88%	0.50	\$ 530.00	96.70	1.14%
YPF 2025	YPF2025	28-jul-25	100.00%	93.40	12.92%	12.53%	28-ene-24	8.500%	Sem.	93.48%	1.64	\$ 1,500.00	94.60	-1.27%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	98.10	11.02%	10.59%	12-nov-23	4.000%	Trim.	98.12%	1.16	\$ 596.39	98.60	-0.51%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	91.10	12.04%	11.70%	30-dic-23	9.000%	Sem.	91.27%	3.31	\$ 747.00	92.00	-0.98%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	83.70	12.91%	12.52%	27-dic-23	8.500%	Sem.	84.00%	4.21	\$ 500.00	86.00	-2.67%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	76.40	11.72%	11.39%	30-sep-23	7.000%	Sem.	77.15%	5.63	\$ 575.00	77.20	-1.04%
YPF 2047	YPF2047	15-dic-47	100.00%	67.10	11.15%	10.86%	15-dic-23	7.000%	Sem.	67.68%	8.87	\$ 750.00	68.80	-2.47%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	89.60	43.22%	39.35%	02-feb-24	7.750%	Sem.	89.69%	0.32	\$ 300.00	89.10	0.56%
Albanesi 2027	ALBA27	01-dic-27	91.00%	88.00	17.15%	16.26%	01-dic-23	9.875%	Trim.	88.33%	1.85	\$ 305.76	87.80	0.23%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	94.30	13.82%	13.15%	01-nov-23	9.375%	Trim.	94.37%	1.50	\$ 178.50	94.00	0.32%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	97.30	9.41%	9.09%	01-nov-23	8.500%	Trim.	97.33%	4.42	\$ 64.00	97.10	0.21%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.60	10.21%	9.96%	21-sep-23	7.250%	Sem.	98.65%	0.47	\$ 119.73	98.20	0.41%

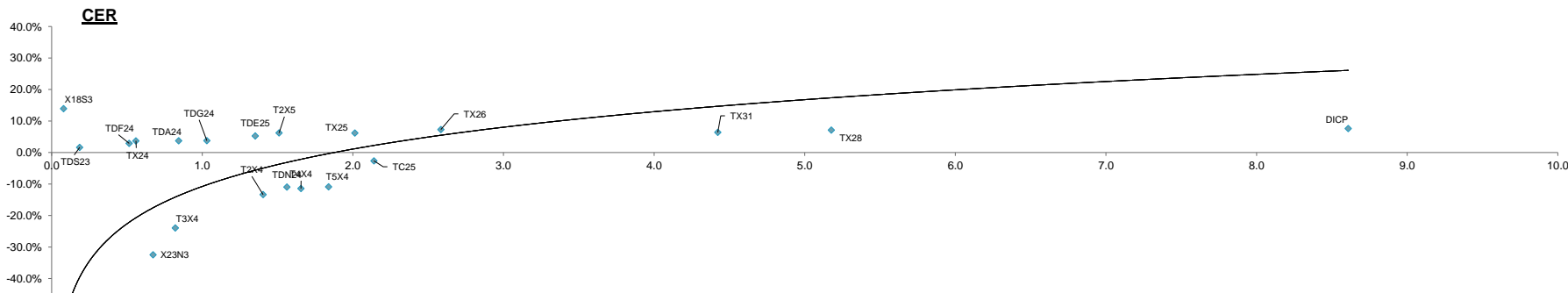


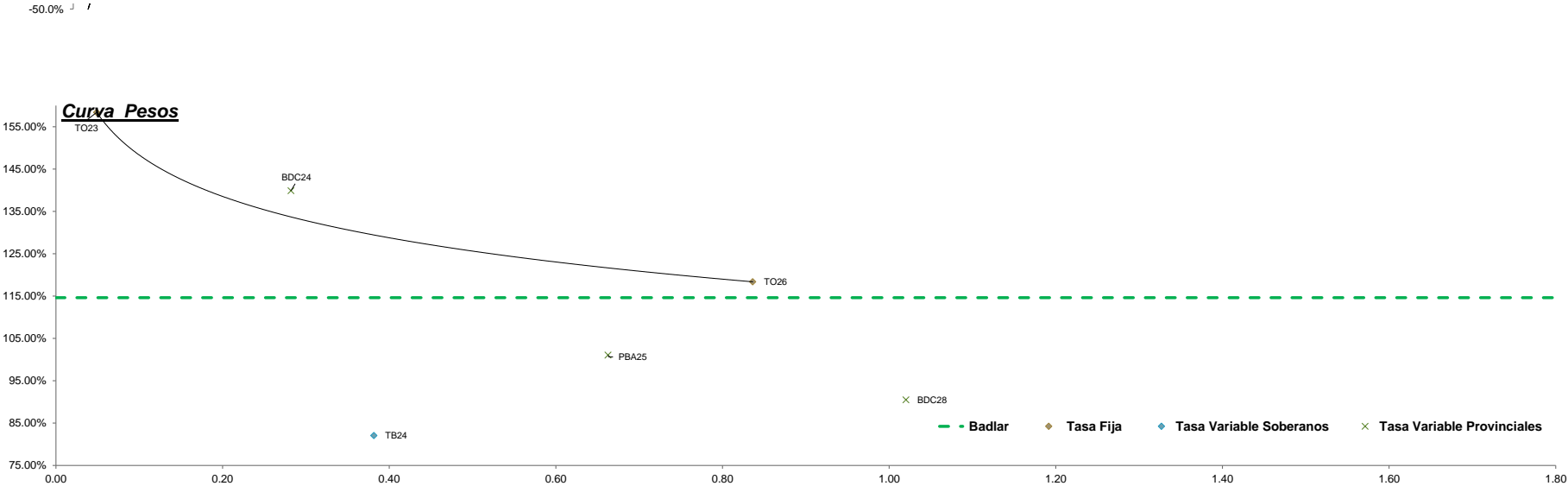
Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MoM
Ajustables por CER (%)														
Lecer 09/2023	X18S3	18-sep-23	100.00%	206.30	232.81%	120.83%	18-sep-23	Fijo 0%	-	99.02%	0.00	\$ 46,647.00	196.19	5.15%
Lecer 10/2023	X18O3	18-oct-23	100.00%	129.66	14.84%	13.92%	18-oct-23	Fijo 0%	-	98.76%	0.08	\$ 43,578.00	127.33	1.83%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	33,700.00	-84.01%	-177.03%	29-sep-23	Fijo 3.25%	-	107.34%	0.05	\$ 8,739.00	33,521.09	0.53%
Lecer 11/2023	X23N3	23-nov-23	100.00%	127.70	1.63%	1.62%	23-nov-23	Fijo 0%	-	99.70%	0.19	\$ 193,267.00	126.97	0.57%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	37,262.61	-29.61%	-32.46%	28-feb-24	Fijo 3%	-	118.80%	0.67	\$ 3,709.40	39,426.28	-5.49%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	611.41	2.92%	2.90%	25-sep-23	Fija 1.50%	Sem.	99.27%	0.51	\$ 345,783.00	620.94	-1.53%
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	154.63	3.72%	3.69%	14-oct-23	Fija 3.75%	Sem.	99.99%	0.56	\$ 696,849.00	157.00	-1.51%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	37,071.50	-22.83%	-23.93%	30-abr-24	Fijo 3.25%	-	119.90%	0.82	\$ 3,639.00	39,029.34	-5.02%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	453.25	3.74%	3.71%	26-ene-24	Fija 1.55%	Sem.	98.18%	0.84	\$ 309,278.00	462.25	-1.95%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	37,272.44	-13.56%	-13.35%	30-ago-24	Fijo 3.25%	Sem.	124.10%	1.40	\$ -	38,849.98	-4.06%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	155.14	3.79%	3.76%	14-oct-23	Fija 4%	Sem.	100.20%	1.03	\$ 1,785,858.00	155.68	-0.35%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-11.77%	-11.44%	29-nov-24	Fijo 3.25%	Sem.	125.86%	1.66	\$ -	22,000.00	71.82%
Bono del Tesoro CER 12/2024	T5X4	13-dic-24	100.00%	125.65	-10.67%	-10.97%	13-dic-23	Fija 4.25%	Sem.	125.65%	1.56	\$ 48,154.00	125.00	0.52%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	38,500.00	-11.31%	-10.90%	31-ene-25	Fijo 3.25%	Sem.	128.19%	1.84	\$ -	21,000.00	83.33%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	150.15	5.34%	5.27%	14-feb-24	Fija 4.25%	Sem.	98.59%	1.35	\$ 1,339,394.00	154.79	-3.00%
BONCER 2025	TC25	27-abr-25	100.00%	1,335.00	6.31%	6.21%	27-oct-23	Fija 4%	Sem.	96.66%	1.51	\$ 29,907.80	1,370.00	-2.55%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	294.80	-2.63%	-2.65%	09-nov-23	Fija 1.80%	Sem.	109.84%	2.14	\$ 48,154.00	236.00	24.92%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	505.36	6.27%	6.18%	09-nov-23	Fija 2.00%	Sem.	91.79%	2.01	\$ 190,747.00	517.70	-2.38%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	481.50	7.43%	7.30%	09-nov-23	Fija 2.25%	Sem.	87.38%	2.58	\$ 75,905.00	493.50	-2.43%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	207.00	7.25%	7.12%	30-nov-23	Fija 2.5%	Sem.	78.22%	5.18	\$ 66,421.32	182.10	13.67%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	10,637.54	6.48%	6.38%	01-ene-24	Fija 5.83%	Sem.	97.69%	4.42	\$ 10,472.48	10,275.00	3.53%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	5,155.00	7.74%	7.59%	02-oct-23	1.77%	Sem.	60.87%	8.61	\$ 2,860.55	5,080.00	1.48%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	86.12	227.36%	127.91%	31-oct-23	Fijo 0%	-	86.12%	0.06	\$ 252,493.00	85.10	1.20%
Bote 10/2023	TO23	18-oct-23	100.00%	97.50	221.11%	158.39%	17-oct-23	Fija 16.00%	Sem.	91.37%	0.05	\$ 64,150.35	95.45	2.15%
Bote 10/2026	TO26	18-oct-26	100.00%	24.10	153.41%	118.38%	17-oct-23	Fija 15.50%	Sem.	22.63%	0.84	\$ 96,569.71	23.60	2.12%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	106.16%	87.17%	23-nov-23	Fija 43.25%	Sem.	66.95%	0.73	\$ 502,949.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	113.50	130.04%	82.07%	18-oct-23	Badlar + 500pbs	Trim.	98.93%	0.38	\$ 9,297.00	110.75	2.48%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	121.00	231.87%	139.88%	29-sep-23	Badlar + 325pbs	Trim.	89.81%	0.28	\$ 43,603.35	116.65	3.73%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	101.00	126.07%	90.48%	22-nov-23	Badlar + 375pbs	Trim.	105.34%	1.02	\$ 13,262.47	101.50	-0.49%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	105.70	146.23%	101.07%	12-oct-23	Badlar + 375pbs	Trim.	91.32%	0.66	\$ -	106.50	-0.75%
Dólar Linked														
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	33,700.00	167.41%	100.24%	29-sep-23	0.00%	-	96.30%	0.02	\$ 8,739.00	33,521.09	0.53%
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	35,290.00	-4.09%	-4.13%	31-oct-23	0.40%	Sem.	100.57%	0.13	\$ 466.00	35,666.67	-1.06%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	37,262.61	-12.89%	-13.38%	28-feb-24	0.00%	-	106.48%	0.53	\$ 3,709.40	39,426.28	-5.49%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	36,737.28	-6.90%	-7.02%	30-oct-23	0.40%	Sem.	104.82%	0.65	\$ 1,278.00	39,139.76	-6.14%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	37,071.50	-8.81%	-8.96%	30-abr-24	0.00%	-	105.93%	0.69	\$ 3,639.00	39,029.34	-5.02%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	37,272.44	-5.05%	-5.02%	30-ago-24	0.00%	-	106.51%	1.28	\$ -	38,849.98	-4.06%
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	37,450.00	-5.69%	-5.77%	30-sep-23	0.50%	Sem.	106.84%	1.07	\$ 488.00	39,000.00	-3.97%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-5.12%	-5.06%	29-nov-24	0.00%	-	108.01%	1.54	\$ -	22,000.00	71.82%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	38,500.00	-5.66%	-5.56%	31-ene-25	0.00%	-	110.01%	1.73	\$ -	21,000.00	83.33%

Dólar	349.9570
Tasa Ref.	118.000%
Badlar Priv.	114.625%
Badlar Priv.	114.625%
Libor 90 días	5.67%
CER	
	126.1787





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