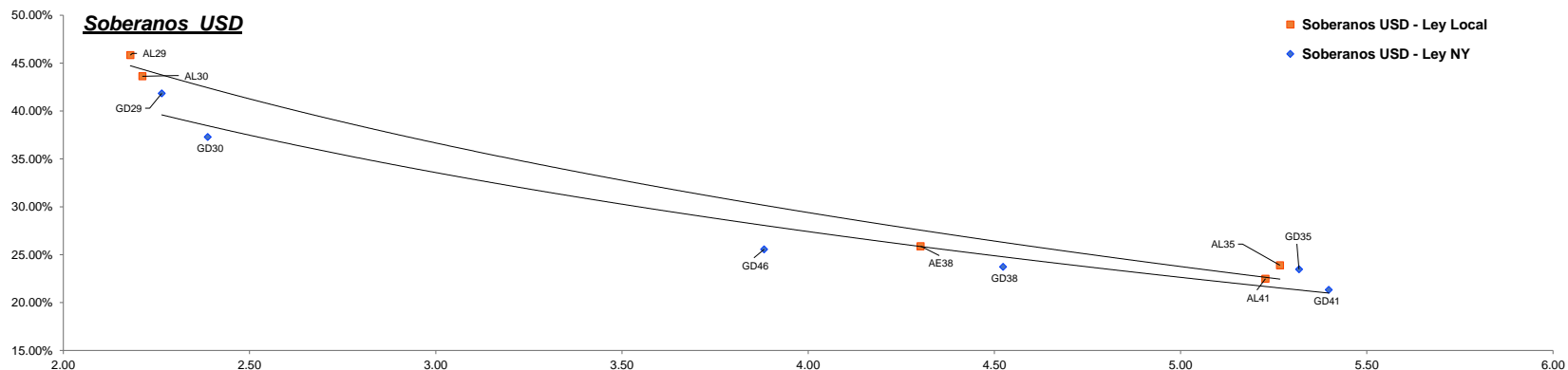


Fixed Income Research

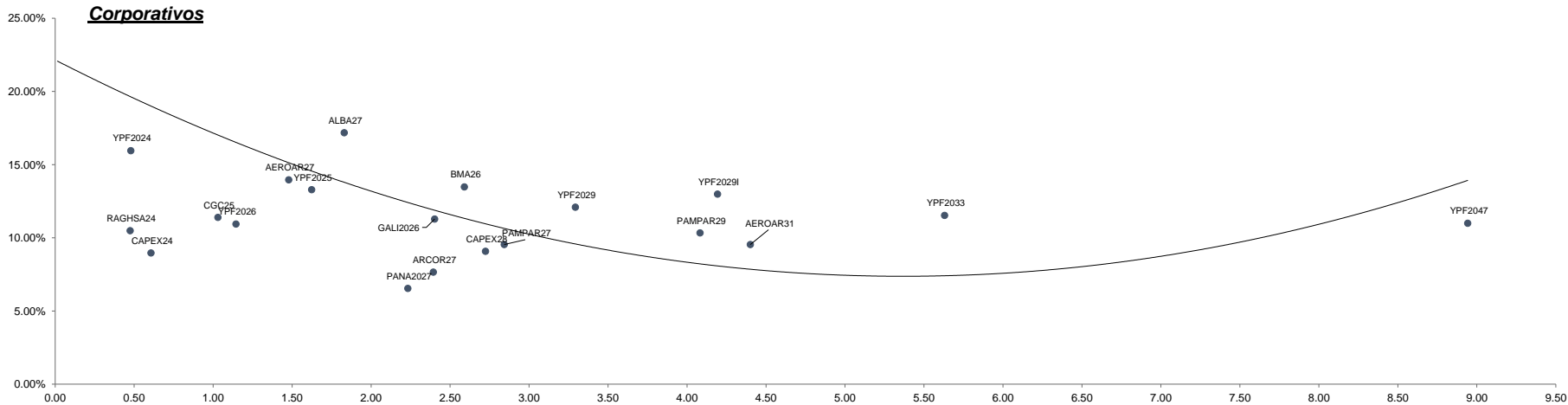
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MoM	
Soberanos USD															
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	31.62	46.22%	41.84%	09-ene-24	1.000%	Sem.	31.76%	2.26	\$ 2,635.03	32.50	-2.71%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	32.98	40.76%	37.28%	09-ene-24	0.750%	Sem.	33.08%	2.39	\$ 16,090.61	33.76	-2.31%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	28.60	24.85%	23.48%	09-ene-24	3.625%	Sem.	29.13%	5.32	\$ 20,501.72	29.79	-3.99%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	33.68	25.13%	23.73%	09-ene-24	4.250%	Sem.	34.25%	4.52	\$ 11,405.07	35.23	-4.40%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	29.63	22.47%	21.33%	09-ene-24	3.500%	Sem.	30.13%	5.40	\$ 10,482.11	30.94	-4.23%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	28.74	27.18%	25.55%	09-ene-24	3.625%	Sem.	29.27%	3.88	\$ 2,092.00	30.00	-4.20%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	29.12	51.09%	45.84%	09-ene-24	1.000%	Sem.	29.06%	2.18	\$ 2,194.28	29.42	-1.02%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	28.64	48.38%	43.62%	09-ene-24	0.750%	Sem.	28.60%	2.21	\$ 13,517.56	28.82	-0.62%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	28.70	25.32%	23.90%	09-ene-24	3.625%	Sem.	28.49%	5.27	\$ 19,069.87	29.35	-2.21%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	31.41	27.56%	25.89%	09-ene-24	4.250%	Sem.	31.14%	4.30	\$ 7,216.66	32.00	-1.84%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	28.54	23.76%	22.49%	09-ene-24	3.500%	Sem.	28.34%	5.23	\$ 1,500.11	28.72	-0.63%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	27.39	52.59%	47.05%	09-ene-24	0.500%	Sem.	27.46%	2.19	\$ 90.39	28.44	-3.69%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	28.99	45.26%	41.05%	09-ene-24	0.125%	Sem.	29.01%	2.31	\$ 1,165.59	29.41	-1.43%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	26.32	24.76%	23.39%	09-ene-24	2.500%	Sem.	26.70%	5.54	\$ 298.80	27.18	-3.16%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	28.50	27.34%	25.69%	09-ene-24	3.750%	Sem.	29.05%	4.44	\$ 809.34	29.73	-4.14%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	25.15	24.43%	23.09%	09-ene-24	3.000%	Sem.	25.61%	5.31	\$ 1,572.60	27.39	-8.18%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	25.51	28.71%	26.90%	09-ene-24	2.500%	Sem.	25.89%	3.79	\$ 248.13	26.58	-4.03%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	36.94	31.39%	29.25%	01-mar-24	6.625%	Sem.	36.83%	3.19	\$ 6,200.00	38.22	-3.35%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	30.40	27.23%	25.59%	01-mar-24	5.875%	Sem.	30.32%	4.68	\$ 770.00	31.15	-2.41%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	28.31	27.25%	25.61%	01-mar-24	5.250%	Sem.	28.25%	4.79	\$ 150.00	28.85	-1.87%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	93.00	10.83%	10.55%	01-dic-23	7.500%	Sem.	93.16%	2.27	\$ 890.00	94.91	-2.01%	
Cordoba 2025	PDCAR25	10-dic-25	83.33%	83.70	24.97%	23.58%	10-dic-23	3.000%	Sem.	84.01%	0.97	\$ 565.83	83.86	-0.19%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	77.96	17.51%	16.81%	01-dic-23	3.000%	Sem.	78.43%	2.38	\$ 494.00	79.18	-1.54%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	77.80	13.95%	13.49%	01-feb-24	3.000%	Sem.	78.01%	3.63	\$ 433.00	77.75	0.06%	
Ciudad de Córdoba 2027	CORO27	29-sep-27	0.00%	69.94	28.16%	26.41%	29-sep-23	Step-up	Sem.	70.83%	1.59	\$ -	70.57	-0.89%	
Mendoza 2029	PMM29	19-mar-29	84.62%	80.80	14.75%	14.24%	19-mar-24	2.750%	Sem.	80.81%	2.37	\$ 475.54	80.76	0.05%	
Chubut 2026	BOGAR26	26-jul-26	50.00%	85.55	21.27%	19.76%	26-oct-23	7.750%	Trim.	85.73%	1.22	\$ 325.00	87.00	-1.67%	
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	76.93	16.62%	15.98%	27-oct-23	2.500%	Sem.	77.54%	2.57	\$ 366.00	78.12	-1.52%	
Neuquen 2030 may	NEU30M	12-may-30	83.18%	97.45	9.88%	9.53%	12-nov-23	5.170%	Sem.	97.47%	2.73	\$ 299.00	98.25	-0.81%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	84.85	13.42%	13.00%	01-nov-23	6.900%	Sem.	85.25%	2.53	\$ 250.00	85.56	-0.83%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	57.50	40.07%	36.70%	10-mar-24	2.750%	Sem.	57.59%	1.56	\$ 225.00	57.65	-0.26%	
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	95.11	12.37%	11.84%	17-oct-23	8.950%	Trim.	95.19%	1.66	\$ 106.67	95.07	0.04%	



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%	101.75	7.65%	7.51%	09-oct-23	8.250%	Sem.	101.69%	2.39	\$ 127.94	101.70	0.05%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	99.59	30.17%	28.18%	27-sep-23	6.625%	Sem.	99.60%	0.01	\$ 348.47	99.70	-0.11%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	93.44	11.28%	10.98%	19-ene-24	8.250%	Sem.	93.53%	2.40	\$ 250.00	94.40	-1.02%
Banco Macro 2026	BMA26	04-nov-26	100.00%	84.15	13.48%	13.05%	04-nov-23	6.750%	Sem.	84.56%	2.59	\$ 400.00	84.40	-0.30%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.76	8.96%	8.77%	15-nov-23	6.875%	Sem.	98.79%	0.61	\$ 300.00	98.30	0.47%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	98.36	11.39%	11.08%	08-mar-24	9.500%	Sem.	98.37%	1.03	\$ 180.30	99.10	-0.75%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	106.23	6.54%	6.44%	30-oct-23	9.125%	Sem.	106.01%	2.23	\$ 300.00	104.70	1.46%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	94.78	9.54%	9.32%	24-ene-24	7.500%	Sem.	94.84%	2.84	\$ 750.00	94.20	0.62%
Capex 2028	CAPEX28	25-ago-28	100.00%	100.97	9.08%	8.88%	25-feb-24	9.250%	Sem.	100.97%	2.72	\$ 239.00	98.30	2.72%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	95.90	10.33%	10.08%	15-oct-23	9.125%	Sem.	96.06%	4.08	\$ 292.53	96.50	-0.62%
YPF 2024	YPF2024	04-abr-24	40.00%	96.62	15.95%	15.36%	04-oct-23	8.750%	Sem.	96.75%	0.48	\$ 530.00	96.70	-0.08%
YPF 2025	YPF2025	28-jul-25	100.00%	92.92	13.29%	12.87%	28-ene-24	8.500%	Sem.	93.01%	1.62	\$ 1,500.00	94.60	-1.78%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	98.20	10.94%	10.52%	12-nov-23	4.000%	Trim.	98.22%	1.14	\$ 596.39	98.60	-0.41%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	90.97	12.09%	11.75%	30-dic-23	9.000%	Sem.	91.15%	3.29	\$ 747.00	92.00	-1.12%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	83.49	12.98%	12.59%	27-dic-23	8.500%	Sem.	83.82%	4.19	\$ 500.00	86.00	-2.92%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	77.22	11.53%	11.22%	30-sep-23	7.000%	Sem.	77.97%	5.63	\$ 575.00	77.20	0.03%
YPF 2047	YPF2047	15-dic-47	100.00%	68.04	10.99%	10.71%	15-dic-23	7.000%	Sem.	68.64%	8.94	\$ 750.00	68.80	-1.10%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	89.66	44.72%	40.60%	02-feb-24	7.750%	Sem.	89.77%	0.31	\$ 300.00	89.10	0.63%
Albanesi 2027	ALBA27	01-dic-27	91.00%	88.04	17.18%	16.28%	01-dic-23	9.875%	Trim.	88.39%	1.83	\$ 305.76	87.80	0.27%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	94.16	13.96%	13.29%	01-nov-23	9.375%	Trim.	94.24%	1.48	\$ 178.50	94.00	0.17%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	96.77	9.54%	9.22%	01-nov-23	8.500%	Trim.	96.81%	4.40	\$ 64.00	97.10	-0.34%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.60	10.48%	10.22%	21-mar-24	7.250%	Sem.	98.60%	0.47	\$ 119.73	98.20	0.41%

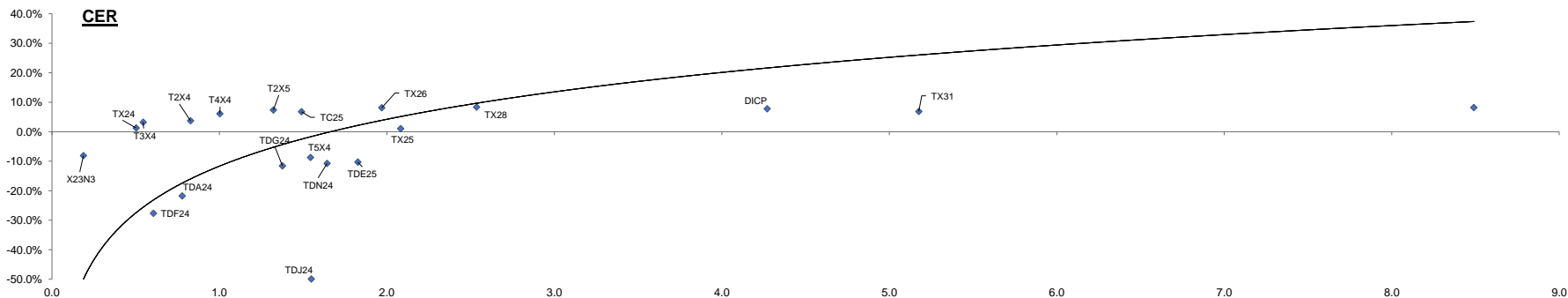


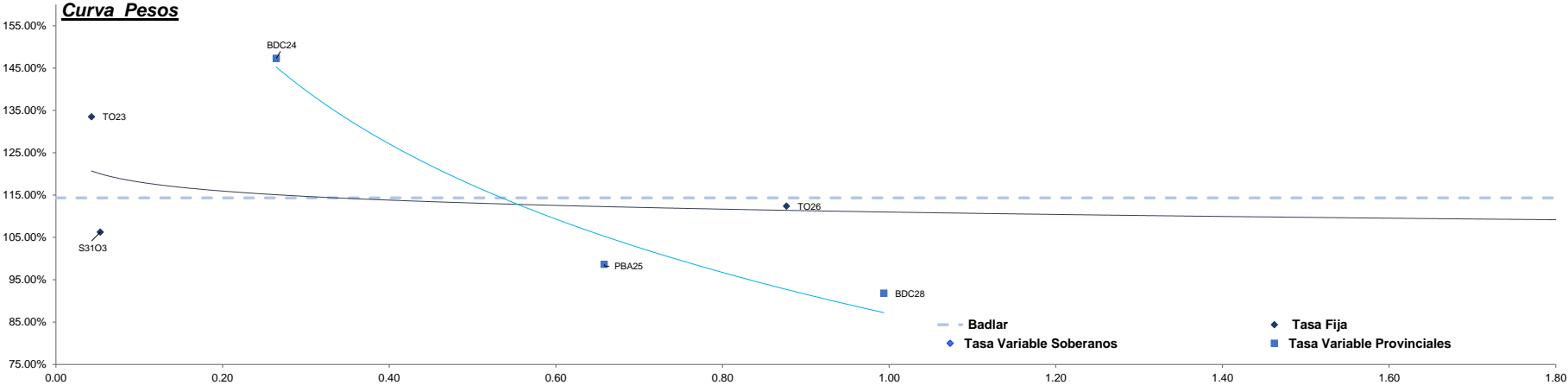
Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MoM
Ajustables por CER (*)														
Lecer 10/2023	X1803	18-oct-23	100.00%	133.70	193.17%	111.95%	18-oct-23	Fijo 0%	-	92.35%	0.03	\$ 43,578.00	127.33	5.00%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	34,172.25	-96.32%	-318.68%	29-sep-23	Fijo 2.25%	-	107.52%	0.01	\$ 8,739.00	33,521.09	1.94%
Lecer 11/2023	X23N3	23-nov-23	100.00%	131.45	-7.84%	-8.11%	23-nov-23	Fijo 0%	-	101.42%	0.19	\$ 193,267.00	126.97	3.53%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	36,573.12	-25.53%	-27.65%	28-feb-24	Fijo 3%	-	115.18%	0.61	\$ 3,709.40	39,426.28	-7.24%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	624.07	1.27%	1.26%	25-sep-23	Fija 1.50%	Sem.	100.11%	0.50	\$ 345,783.00	620.94	0.50%
Bono del Tesoro CER 04/2024	TX34	14-abr-24	100.00%	156.95	3.25%	3.23%	14-oct-23	Fija 3.75%	Sem.	100.24%	0.54	\$ 696,849.00	157.00	-0.03%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	36,774.28	-20.83%	-21.77%	30-abr-24	Fijo 3.25%	-	117.48%	0.78	\$ 3,639.00	39,029.34	-5.78%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	37,173.22	-46.82%	-49.93%	30-jun-24	Fijo 3.25%	-	167.27%	1.55	\$ 600,921.33	-	-
Bono del Tesoro CER 07/2024	TX24	26-jul-24	100.00%	458.97	3.73%	3.69%	26-ene-24	Fija 1.55%	Sem.	98.22%	0.83	\$ 309,278.00	462.25	-0.71%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	36,779.02	-11.75%	-11.60%	30-ago-24	Fijo 3.25%	Sem.	121.02%	1.38	\$ -	38,849.98	-5.33%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	153.43	6.18%	6.09%	14-oct-23	Fija 4%	Sem.	97.87%	1.00	\$ 1,785,858.00	155.68	-1.44%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-11.06%	-10.77%	29-nov-24	Fijo 3.25%	Sem.	124.38%	1.64	\$ -	22,000.00	71.82%
Bono del Tesoro CER 12/2024	T5X4	13-dic-24	100.00%	121.35	-8.54%	-8.73%	13-dic-23	Fija 4.25%	Sem.	121.35%	1.54	\$ 48,154.00	125.00	-2.92%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	38,500.00	-10.67%	-10.30%	31-ene-25	Fijo 3.25%	Sem.	126.68%	1.83	\$ -	21,000.00	83.33%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	147.90	7.49%	7.36%	14-feb-24	Fija 4.25%	Sem.	95.91%	1.32	\$ 1,339,394.00	154.79	-4.45%
BONCER 2025	TC25	27-abr-25	100.00%	1,341.00	6.89%	6.77%	27-oct-23	Fija 4%	Sem.	95.89%	1.49	\$ 29,907.80	1,370.00	-2.12%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	276.00	1.03%	1.03%	09-nov-23	Fija 1.80%	Sem.	101.59%	2.08	\$ 48,154.00	236.00	16.95%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	492.73	8.26%	8.10%	09-nov-23	Fija 2.00%	Sem.	88.42%	1.97	\$ 190,747.00	517.70	-4.82%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	475.00	8.51%	8.34%	09-nov-23	Fija 2.25%	Sem.	85.16%	2.54	\$ 75,905.00	493.50	-3.75%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	212.55	6.98%	6.86%	30-nov-23	Fija 2.5%	Sem.	79.34%	5.18	\$ 66,421.32	182.10	16.72%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	10,150.00	7.92%	7.77%	01-ene-24	Fija 5.83%	Sem.	92.03%	4.27	\$ 10,472.48	10,275.00	-1.22%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,960.00	8.36%	8.20%	02-oct-23	1.77%	Sem.	57.86%	8.49	\$ 2,860.55	5,080.00	-2.36%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/23	S3103	31-oct-23	100.00%	89.57	173.20%	106.25%	31-oct-23	Fijo 0%	-	89.57%	0.05	\$ 252,493.00	85.10	5.26%
Bote 10/2023	TO23	18-oct-23	100.00%	100.41	178.05%	133.50%	17-oct-23	Fija 16.00%	Sem.	93.86%	0.04	\$ 64,150.35	95.45	5.20%
Bote 10/2026	TO26	18-oct-26	100.00%	25.75	143.97%	112.39%	17-oct-23	Fija 15.50%	Sem.	24.12%	0.88	\$ 96,569.71	23.60	9.11%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	108.56%	88.83%	23-nov-23	Fija 43.25%	Sem.	66.53%	0.71	\$ 502,949.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	118.00	117.37%	74.57%	18-oct-23	Badlar + 500pbs	Trim.	101.53%	0.38	\$ 9,297.00	110.75	6.55%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	122.75	250.48%	147.30%	29-sep-23	Badlar + 325pbs	Trim.	88.56%	0.26	\$ 43,603.35	116.65	5.23%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	103.00	128.56%	91.82%	22-nov-23	Badlar + 375pbs	Trim.	103.79%	0.99	\$ 13,262.47	101.50	1.48%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	109.00	141.47%	98.63%	12-oct-23	Badlar + 375pbs	Trim.	93.00%	0.66	\$ -	106.50	2.35%
Dólar Linked														
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	34,172.25	197.37%	110.29%	29-sep-23	0.00%	-	97.64%	0.01	\$ 8,739.00	33,521.09	1.94%
Bote vinculado al Dólar 10/2023	D3103	31-oct-23	100.00%	34,800.00	8.36%	8.19%	31-oct-23	0.40%	Sem.	99.16%	0.10	\$ 466.00	35,666.67	-2.43%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	36,573.12	-9.55%	-9.82%	28-feb-24	0.00%	-	104.50%	0.49	\$ 3,709.40	39,426.28	-7.24%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	36,425.20	-5.75%	-5.84%	30-oct-23	0.40%	Sem.	103.91%	0.63	\$ 1,278.00	39,139.76	-6.94%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	36,774.28	-7.82%	-7.94%	30-abr-24	0.00%	-	105.07%	0.66	\$ 3,639.00	39,029.34	-5.78%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	37,173.22	-7.48%	-7.55%	30-jun-24	0.00%	-	106.21%	0.84	\$ 600,921.33	-	-
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	36,779.02	-4.00%	-3.98%	30-ago-24	0.00%	-	105.09%	1.27	\$ -	38,849.98	-5.33%
Bote vinculado al Dólar 09/2024	TZV4	30-sep-24	100.00%	37,300.00	-5.40%	-5.48%	30-sep-23	0.50%	Sem.	106.39%	1.05	\$ 488.00	39,000.00	-4.36%
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	-5.65%	-5.55%	31-ene-25	0.00%	-	110.01%	1.73	\$ -	21,000.00	83.33%
Bote vinculado al Dólar 03/2025	TV25D	30-mar-25	100.00%	35,207.49	0.11%	0.11%	30-mar-24	0.50%	Sem.	100.59%	1.52	\$ 5,949.72	-	-

Dólar	349.9833
Tasa Ref.	118.000%
Badlar Priv.	114.338%
Badlar Priv.	114.338%
Libor 90 días	5.66%
CER	128.6668





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