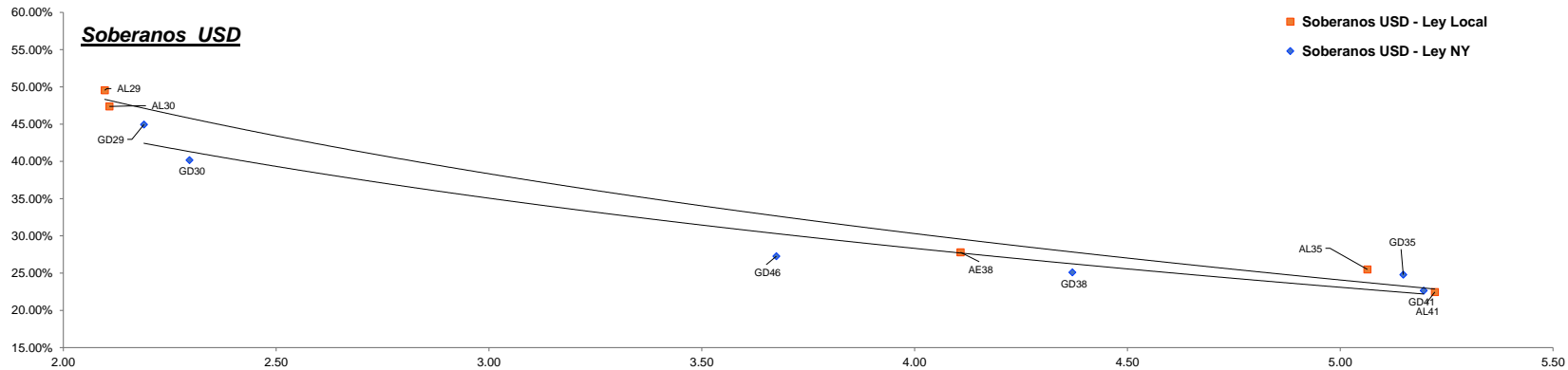


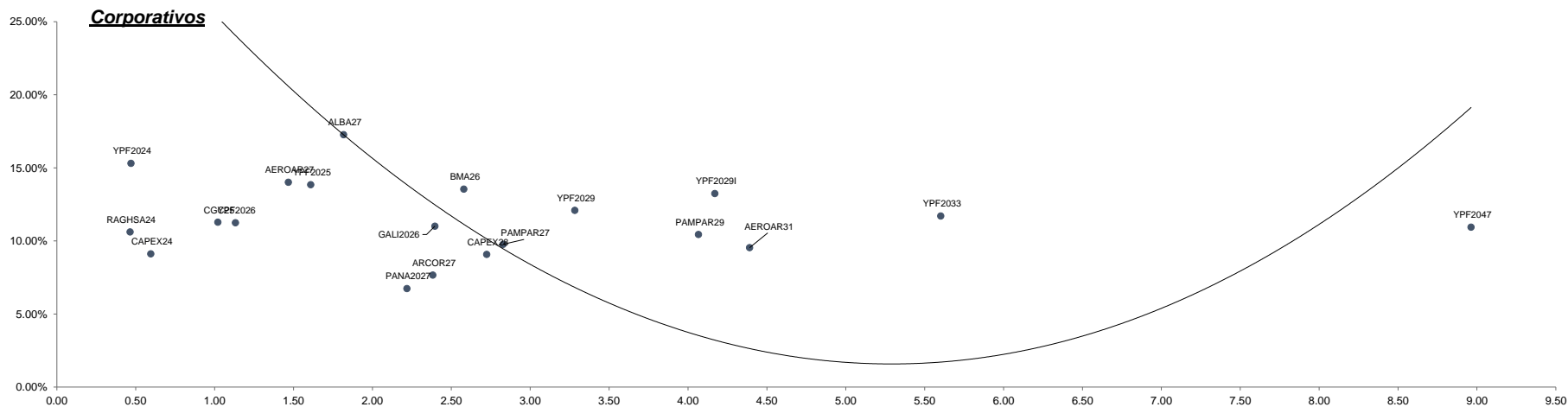
Fixed Income Research

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%	29.61	50.00%	44.95%	09-ene-24	1.000%	Sem.	29.76%	2.19	\$ 2,635.03	32.50	-8.89%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	30.93	44.20%	40.16%	09-ene-24	0.750%	Sem.	31.04%	2.30	\$ 16,090.61	33.76	-8.38%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	26.67	26.33%	24.80%	09-ene-24	3.625%	Sem.	27.24%	5.15	\$ 20,501.72	29.79	-10.47%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	31.66	26.68%	25.10%	09-ene-24	4.250%	Sem.	32.28%	4.37	\$ 11,405.07	35.23	-10.13%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	27.62	23.93%	22.65%	09-ene-24	3.500%	Sem.	28.16%	5.20	\$ 10,482.11	30.94	-10.73%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	26.93	29.12%	27.26%	09-ene-24	3.625%	Sem.	27.50%	3.68	\$ 2,092.00	30.00	-10.23%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	27.03	55.68%	49.54%	09-ene-24	1.000%	Sem.	26.97%	2.10	\$ 2,194.28	29.42	-8.23%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	26.53	52.99%	47.38%	09-ene-24	0.750%	Sem.	26.49%	2.11	\$ 13,517.56	28.82	-7.95%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	26.49	27.12%	25.50%	09-ene-24	3.625%	Sem.	26.28%	5.06	\$ 19,069.87	29.35	-9.74%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	29.07	29.73%	27.79%	09-ene-24	4.250%	Sem.	28.80%	4.11	\$ 7,216.66	32.00	-9.16%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	28.65	23.72%	22.46%	09-ene-24	3.500%	Sem.	28.43%	5.22	\$ 1,500.11	28.72	-0.24%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	25.91	56.04%	49.83%	09-ene-24	0.500%	Sem.	25.99%	2.12	\$ 90.39	28.44	-8.90%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	27.34	48.61%	43.81%	09-ene-24	0.125%	Sem.	27.36%	2.23	\$ 1,165.59	29.41	-7.04%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	24.39	26.32%	24.79%	09-ene-24	2.500%	Sem.	24.80%	5.36	\$ 298.80	27.18	-10.26%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	27.57	28.20%	26.45%	09-ene-24	3.750%	Sem.	28.15%	4.35	\$ 809.34	29.73	-7.27%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	23.23	26.12%	24.61%	09-ene-24	3.000%	Sem.	23.73%	5.09	\$ 1,572.60	27.39	-15.19%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	24.29	30.23%	28.23%	09-ene-24	2.500%	Sem.	24.70%	3.64	\$ 248.13	26.58	-8.62%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	34.80	33.72%	31.27%	01-mar-24	6.625%	Sem.	34.68%	3.02	\$ 6,200.00	38.22	-8.95%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	28.63	28.78%	26.96%	01-mar-24	5.875%	Sem.	28.54%	4.51	\$ 770.00	31.15	-8.09%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	26.71	28.71%	26.90%	01-mar-24	5.250%	Sem.	26.64%	4.63	\$ 150.00	28.85	-7.42%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	94.20	10.26%	10.01%	01-dic-23	7.500%	Sem.	94.34%	2.27	\$ 890.00	94.91	-0.75%	
Cordoba 2025	PDCAR25	10-dic-25	83.33%	83.57	25.33%	23.91%	10-dic-23	3.000%	Sem.	83.90%	0.95	\$ 565.83	83.86	-0.35%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	77.34	17.90%	17.17%	01-dic-23	3.000%	Sem.	77.84%	2.36	\$ 494.00	79.18	-2.32%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	77.66	14.01%	13.55%	01-feb-24	3.000%	Sem.	77.89%	3.62	\$ 433.00	77.75	-0.12%	
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	69.42	28.80%	26.98%	29-sep-23	Step-up	Sem.	70.35%	1.57	\$ -	70.57	-1.63%	
Mendoza 2029	PMM29	19-mar-29	84.62%	80.63	14.87%	14.36%	19-mar-24	2.750%	Sem.	80.65%	2.35	\$ 475.54	80.76	-0.16%	
Chubut 2026	BOGAR26	26-jul-26	50.00%	84.25	22.84%	21.11%	26-oct-23	7.750%	Trim.	84.45%	1.20	\$ 325.00	87.00	-3.16%	
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	76.73	16.76%	16.11%	27-oct-23	2.500%	Sem.	77.36%	2.56	\$ 366.00	78.12	-1.78%	
Neuquen 2030 may	NEU30M	12-may-30	83.18%	96.92	10.10%	9.74%	12-nov-23	5.170%	Sem.	96.95%	2.71	\$ 299.00	98.25	-1.35%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	84.78	13.47%	13.05%	01-nov-23	6.900%	Sem.	85.20%	2.52	\$ 250.00	85.56	-0.91%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	57.43	40.34%	36.93%	10-mar-24	2.750%	Sem.	57.55%	1.55	\$ 225.00	57.65	-0.38%	
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	93.49	13.51%	12.88%	17-oct-23	8.950%	Trim.	93.60%	1.64	\$ 106.67	95.07	-1.66%	



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%	101.72	7.66%	7.52%	09-oct-23	8.250%	Sem.	101.66%	2.38	\$ 127.94	101.70	0.02%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	99.56	104.14%	85.75%	27-sep-23	6.625%	Sem.	99.57%	0.00	\$ 348.47	99.70	-0.14%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	94.05	11.01%	10.72%	19-ene-24	8.250%	Sem.	94.14%	2.40	\$ 250.00	94.40	-0.37%
Banco Macro 2026	BMA26	04-nov-26	100.00%	84.06	13.54%	13.11%	04-nov-23	6.750%	Sem.	84.48%	2.58	\$ 400.00	84.40	-0.40%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.69	9.12%	8.92%	15-nov-23	6.875%	Sem.	98.72%	0.60	\$ 300.00	98.30	0.40%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	98.48	11.28%	10.98%	08-mar-24	9.500%	Sem.	98.49%	1.02	\$ 180.30	99.10	-0.63%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	105.74	6.74%	6.63%	30-oct-23	9.125%	Sem.	105.53%	2.22	\$ 300.00	104.70	0.99%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	94.20	9.77%	9.54%	24-ene-24	7.500%	Sem.	94.28%	2.83	\$ 750.00	94.20	0.00%
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%	95.49	10.44%	10.18%	15-oct-23	9.125%	Sem.	95.67%	4.07	\$ 292.53	96.50	-1.05%
YPF 2024	YPF2024	04-abr-24	40.00%	96.97	15.31%	14.77%	04-oct-23	8.750%	Sem.	97.09%	0.47	\$ 530.00	96.70	0.28%
YPF 2025	YPF2025	28-jul-25	100.00%	92.16	13.85%	13.40%	28-ene-24	8.500%	Sem.	92.27%	1.61	\$ 1,500.00	94.60	-2.58%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	97.90	11.24%	10.80%	12-nov-23	4.000%	Trim.	97.92%	1.13	\$ 596.39	98.60	-0.71%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	90.98	12.09%	11.75%	30-dic-23	9.000%	Sem.	91.17%	3.28	\$ 747.00	92.00	-1.11%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	82.64	13.24%	12.83%	27-dic-23	8.500%	Sem.	83.00%	4.17	\$ 500.00	86.00	-3.91%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	76.52	11.70%	11.38%	30-sep-23	7.000%	Sem.	77.31%	5.60	\$ 575.00	77.20	-0.88%
YPF 2047	YPF2047	15-dic-47	100.00%	68.37	10.94%	10.65%	15-dic-23	7.000%	Sem.	68.99%	8.96	\$ 750.00	68.80	-0.62%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	89.59	46.30%	41.91%	02-feb-24	7.750%	Sem.	89.71%	0.29	\$ 300.00	89.10	0.55%
Albanesi 2027	ALBA27	01-dic-27	91.00%	87.95	17.27%	16.36%	01-dic-23	9.875%	Trim.	88.32%	1.82	\$ 305.76	87.80	0.17%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	94.13	14.01%	13.33%	01-nov-23	9.375%	Trim.	94.21%	1.47	\$ 178.50	94.00	0.14%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	96.79	9.54%	9.21%	01-nov-23	8.500%	Trim.	96.83%	4.39	\$ 64.00	97.10	-0.32%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.57	10.61%	10.35%	21-mar-24	7.250%	Sem.	98.57%	0.46	\$ 119.73	98.20	0.38%

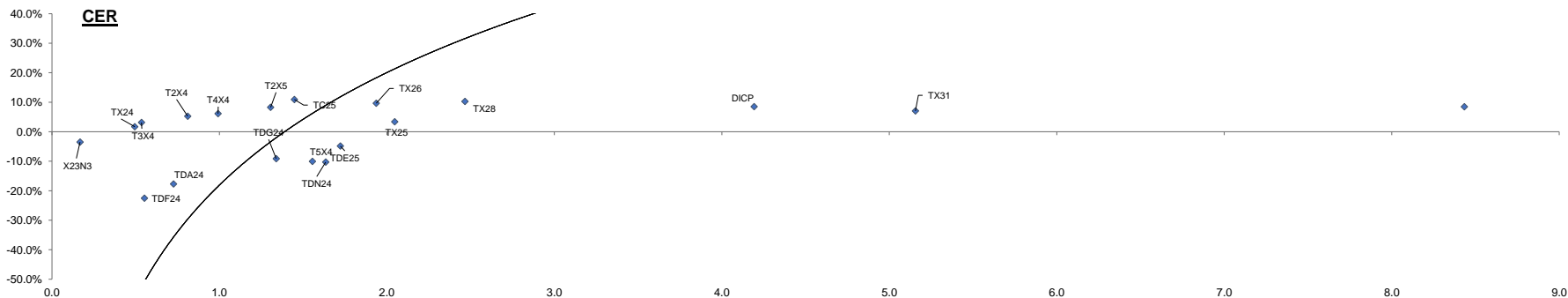


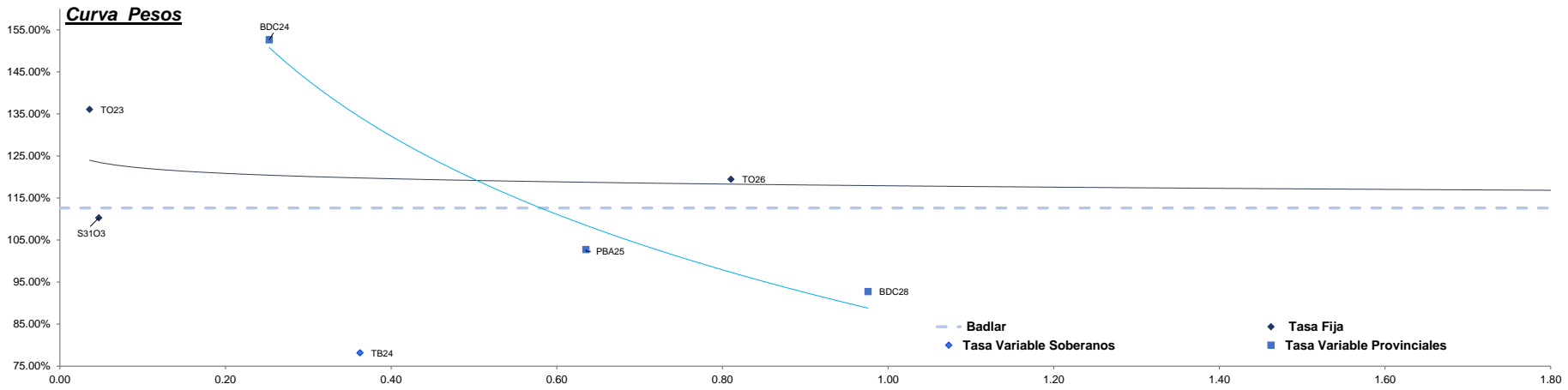
Fixed Income Research



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%	134.89	206.92%	116.20%	18-oct-23	Fijo 0%	-	93.18%	0.03	\$ 43,578.00	127.33	5.94%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	34,579.35	-99.91%	-670.91%	29-sep-23	Fijo 2.25%	-	107.92%	0.00	\$ 8,739.00	33,521.09	3.16%
Lecer 11/2023	X23N3	23-nov-23	100.00%	131.38	-3.46%	-3.51%	23-nov-23	Fijo 0%	-	100.57%	0.17	\$ 193,267.00	126.97	3.48%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	35,850.38	-21.12%	-22.56%	28-feb-24	Fijo 3%	-	111.98%	0.55	\$ 3,709.40	39,426.28	-9.07%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	623.09	1.70%	1.69%	25-mar-24	Fija 1.50%	Sem.	99.91%	0.49	\$ 345,783.00	620.94	0.35%
Bono del Tesoro CER 04/2024	TX34	14-abr-24	100.00%	158.32	3.17%	3.14%	14-oct-23	Fija 3.75%	Sem.	100.28%	0.53	\$ 696,849.00	157.00	0.84%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	35,967.72	-17.10%	-17.74%	30-abr-24	Fijo 3.25%	-	113.96%	0.73	\$ 3,639.00	39,029.34	-7.84%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	37,715.48	-47.75%	-51.17%	30-jun-24	Fijo 3.25%	-	168.31%	1.57	\$ 600,921.33	-	-
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	456.97	5.32%	5.25%	26-ene-24	Fija 1.55%	Sem.	97.01%	0.81	\$ 309,278.00	462.25	-1.14%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	35,825.30	-9.24%	-9.15%	30-ago-24	Fijo 3.25%	Sem.	116.96%	1.34	\$ -	38,849.98	-7.79%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	154.71	6.21%	6.12%	14-oct-23	Fija 4%	Sem.	97.86%	0.99	\$ 1,785,858.00	155.68	-0.62%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-10.58%	-10.31%	29-nov-24	Fijo 3.25%	Sem.	123.40%	1.63	\$ -	22,000.00	71.82%
Bono del Tesoro CER 12/2024	T5X4	13-dic-24	100.00%	123.90	-9.82%	-10.07%	13-dic-23	Fija 4.25%	Sem.	123.90%	1.55	\$ 48,154.00	125.00	-0.88%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,055.00	-4.95%	-4.87%	31-ene-25	Fijo 3.25%	Sem.	114.44%	1.72	\$ -	21,000.00	66.93%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	147.42	8.44%	8.27%	14-feb-24	Fija 4.25%	Sem.	94.80%	1.31	\$ 1,339,394.00	154.79	-4.76%
BONCER 2025	TC25	27-abr-25	100.00%	1,273.00	11.22%	10.92%	27-oct-23	Fija 4%	Sem.	90.27%	1.45	\$ 29,907.80	1,370.00	-7.08%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	265.20	3.38%	3.36%	09-nov-23	Fija 1.80%	Sem.	96.83%	2.05	\$ 48,154.00	236.00	12.37%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	482.31	9.88%	9.65%	09-nov-23	Fija 2.00%	Sem.	85.85%	1.94	\$ 190,747.00	517.70	-6.84%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	456.95	10.51%	10.25%	09-nov-23	Fija 2.25%	Sem.	81.26%	2.47	\$ 75,905.00	493.50	-7.41%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	212.55	7.15%	7.03%	30-nov-23	Fija 2.5%	Sem.	78.69%	5.16	\$ 66,421.32	182.10	16.72%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	9,940.00	8.66%	8.48%	01-ene-24	Fija 5.83%	Sem.	89.36%	4.19	\$ 10,472.48	10,275.00	-3.26%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,890.00	8.65%	8.47%	02-oct-23	1.77%	Sem.	56.59%	8.43	\$ 2,860.55	5,080.00	-3.74%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/23	S3103	31-oct-23	100.00%	90.19	184.88%	110.29%	31-oct-23	Fijo 0%	-	90.19%	0.05	\$ 252,493.00	85.10	5.99%
Bote 10/2023	TO23	18-oct-23	100.00%	101.45	182.36%	136.07%	17-oct-23	Fija 16.00%	Sem.	94.68%	0.04	\$ 64,150.35	95.45	6.29%
Bote 10/2026	TO26	18-oct-26	100.00%	24.51	155.09%	119.43%	17-oct-23	Fija 15.50%	Sem.	22.92%	0.81	\$ 96,569.71	23.60	3.86%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	110.23%	89.99%	23-nov-23	Fija 43.25%	Sem.	66.25%	0.69	\$ 502,949.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	117.00	126.07%	78.18%	18-oct-23	Badlar + 500pbs	Trim.	99.81%	0.36	\$ 9,297.00	110.75	5.64%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	122.50	264.31%	152.62%	29-sep-23	Badlar + 325pbs	Trim.	87.76%	0.25	\$ 43,603.35	116.65	5.02%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	102.05	130.28%	92.75%	22-nov-23	Badlar + 375pbs	Trim.	102.79%	0.98	\$ 13,262.47	101.50	0.54%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	107.20	149.51%	102.73%	12-oct-23	Badlar + 375pbs	Trim.	90.71%	0.64	\$ -	106.50	0.66%
Dólar Linked														
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	34,579.35	200.11%	110.56%	29-sep-23	0.00%	-	98.80%	0.01	\$ 8,739.00	33,521.09	3.16%
Bote vinculado al Dólar 10/2023	D3103	31-oct-23	100.00%	34,796.25	9.45%	9.24%	31-oct-23	0.40%	Sem.	99.15%	0.09	\$ 466.00	35,666.67	-2.44%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	35,850.38	-5.47%	-5.56%	28-feb-24	0.00%	-	102.43%	0.45	\$ 3,709.40	39,426.28	-9.07%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	35,678.45	-2.53%	-2.54%	30-oct-23	0.40%	Sem.	101.78%	0.60	\$ 1,278.00	39,139.76	-8.84%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	35,967.72	-4.47%	-4.51%	30-abr-24	0.00%	-	102.77%	0.63	\$ 3,639.00	39,029.34	-7.84%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	37,715.48	-9.32%	-9.43%	30-jun-24	0.00%	-	107.76%	0.84	\$ 600,921.33	-	-
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	35,825.30	-1.90%	-1.90%	30-ago-24	0.00%	-	102.36%	1.24	\$ -	38,849.98	-7.79%
Bote vinculado al Dólar 09/2024	TZV4	30-sep-24	100.00%	37,200.00	-5.21%	-5.28%	30-sep-23	0.50%	Sem.	106.10%	1.04	\$ 488.00	39,000.00	-4.62%
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%	35,055.00	-0.10%	-0.10%	31-ene-25	0.00%	-	100.16%	1.64	\$ -	21,000.00	66.93%
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%	1.51	\$ 5,949.72	-	-

Dólar	349.9833
Tasa Ref.	118.000%
Badlar Priv.	112.625%
Badlar Priv.	112.625%
Libor 90 días	5.66%
CER	129.6734





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