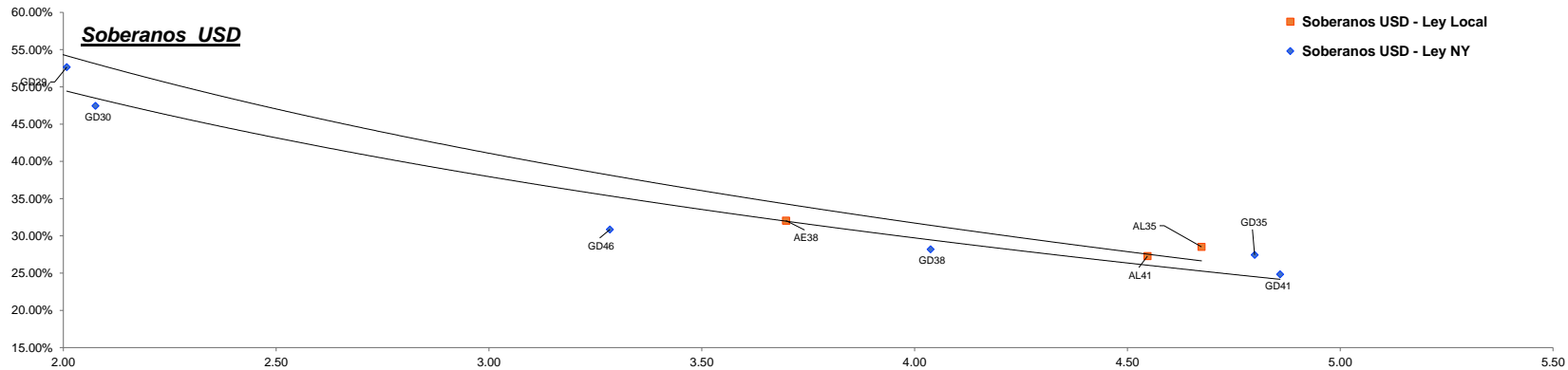


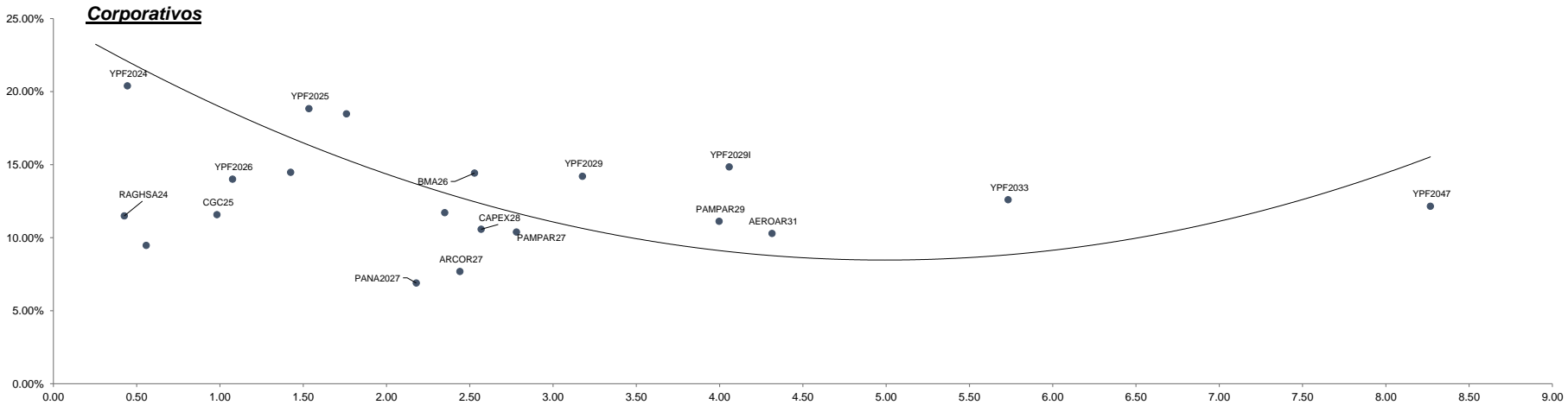
Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MoM
Soberanos USD														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	25.55	59.58%	52.65%	09-ene-24	1.000%	Sem.	25.74%	2.01	\$ 2,635.03	27.42	-6.82%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	26.73	53.09%	47.46%	09-ene-24	0.750%	Sem.	26.87%	2.08	\$ 16,090.61	28.66	-6.73%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	23.36	29.33%	27.45%	09-ene-24	3.625%	Sem.	24.06%	4.80	\$ 20,501.72	24.94	-6.34%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	27.81	30.18%	28.19%	09-ene-24	4.250%	Sem.	28.59%	4.04	\$ 11,405.07	29.32	-5.15%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	24.74	26.38%	24.84%	09-ene-24	3.500%	Sem.	25.41%	4.86	\$ 10,482.11	25.82	-4.18%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	23.80	33.23%	30.85%	09-ene-24	3.625%	Sem.	24.50%	3.28	\$ 2,092.00	25.27	-5.82%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	23.88	64.59%	56.58%	09-ene-24	1.000%	Sem.	23.82%	1.94	\$ 2,194.28	26.31	-9.24%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	22.97	63.15%	55.46%	09-ene-24	0.750%	Sem.	22.93%	1.89	\$ 13,517.56	25.04	-8.27%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	23.08	30.56%	28.53%	09-ene-24	3.625%	Sem.	22.87%	4.67	\$ 19,069.87	24.84	-7.09%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	24.89	34.62%	32.05%	09-ene-24	4.250%	Sem.	24.62%	3.70	\$ 7,216.66	27.15	-8.32%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	22.86	29.14%	27.28%	09-ene-24	3.500%	Sem.	22.66%	4.55	\$ 1,500.11	25.76	-11.26%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	22.91	64.70%	56.67%	09-ene-24	0.500%	Sem.	23.01%	1.97	\$ 90.39	23.96	-4.38%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	24.12	56.81%	50.44%	09-ene-24	0.125%	Sem.	24.14%	2.04	\$ 1,165.59	25.57	-5.67%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	21.22	29.40%	27.51%	09-ene-24	2.500%	Sem.	21.72%	5.01	\$ 298.80	22.54	-5.86%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	24.02	31.96%	29.75%	09-ene-24	3.750%	Sem.	24.74%	4.01	\$ 809.34	25.48	-5.73%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	20.97	28.48%	26.70%	09-ene-24	3.000%	Sem.	21.57%	4.78	\$ 1,572.60	22.46	-6.63%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	21.35	34.66%	32.08%	09-ene-24	2.500%	Sem.	21.85%	3.25	\$ 248.13	22.90	-6.77%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	30.60	39.51%	36.23%	01-mar-24	6.625%	Sem.	30.43%	2.66	\$ 6,200.00	32.94	-7.10%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	25.66	31.92%	29.72%	01-mar-24	5.875%	Sem.	25.54%	4.17	\$ 770.00	27.42	-6.42%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	24.33	31.34%	29.21%	01-mar-24	5.250%	Sem.	24.23%	4.33	\$ 150.00	25.37	-4.10%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	91.98	11.39%	11.09%	01-dic-23	7.500%	Sem.	92.19%	2.21	\$ 890.00	92.10	-0.13%
Cordoba 2025	PDCAR25	10-dic-25	83.33%	83.16	26.60%	25.03%	10-dic-23	3.000%	Sem.	83.54%	0.91	\$ 565.83	83.53	-0.44%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	75.11	19.37%	18.52%	01-dic-23	3.000%	Sem.	75.72%	2.30	\$ 494.00	75.40	-0.38%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	72.83	15.97%	15.38%	01-feb-24	3.000%	Sem.	73.18%	3.52	\$ 433.00	74.30	-1.98%
Ciudad de Córdoba 2027	CORO27	29-sep-27	0.00%	69.83	28.90%	27.07%	29-mar-24	Step-up	Sem.	69.88%	1.60	\$ -	69.37	0.66%
Mendoza 2029	PMM29	19-mar-29	84.62%	78.07	16.50%	15.87%	19-mar-24	2.750%	Sem.	78.14%	2.27	\$ 475.54	80.30	-2.78%
Chubut 2026	BOGAR26	26-jul-26	50.00%	82.98	24.80%	22.78%	26-oct-23	7.750%	Trim.	83.25%	1.14	\$ 325.00	82.15	1.01%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	76.00	17.27%	16.58%	27-oct-23	2.500%	Sem.	76.71%	2.50	\$ 366.00	76.34	-0.45%
Neuquen 2030 may	NEU30M	12-may-30	83.18%	96.74	10.18%	9.81%	12-nov-23	5.170%	Sem.	96.78%	2.67	\$ 299.00	96.71	0.03%
Santa Fe 2027	SFE27	01-nov-27	100.00%	84.07	13.90%	13.45%	01-nov-23	6.900%	Sem.	84.55%	2.48	\$ 250.00	84.35	-0.33%
Rio Negro 2028	PRN28	10-mar-28	100.00%	57.14	41.40%	37.82%	10-mar-24	2.750%	Sem.	57.38%	1.50	\$ 225.00	57.53	-0.68%
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	91.76	14.86%	14.10%	17-oct-23	8.950%	Trim.	91.93%	1.58	\$ 106.67	93.49	-1.85%



Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MoM
Corporativos														
Alimentos y bebidas														
Arcor 2027	ARCOR27	09-oct-27	100.00%	101.77	7.68%	7.54%	09-abr-24	8.250%	Sem.	101.77%	2.44	\$ 127.94	101.58	0.19%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	92.62	11.71%	11.39%	19-ene-24	8.250%	Sem.	92.76%	2.35	\$ 250.00	92.71	-0.10%
Banco Macro 2026	BMA26	04-nov-26	100.00%	82.42	14.42%	13.94%	04-nov-23	6.750%	Sem.	82.93%	2.53	\$ 400.00	83.75	-1.59%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.57	9.47%	9.26%	15-nov-23	6.875%	Sem.	98.61%	0.56	\$ 300.00	98.78	-0.21%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	98.24	11.58%	11.26%	08-mar-24	9.500%	Sem.	98.25%	0.98	\$ 180.30	98.51	-0.27%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	105.30	6.89%	6.78%	30-oct-23	9.125%	Sem.	105.09%	2.18	\$ 300.00	105.52	-0.21%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	92.70	10.38%	10.13%	24-ene-24	7.500%	Sem.	92.82%	2.78	\$ 750.00	93.80	-1.17%
Capex 2028	CAPEX28	25-ago-28	100.00%	99.50	10.57%	10.31%	25-feb-24	9.250%	Sem.	97.23%	2.57	\$ 239.00	100.97	-1.46%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	92.95	11.12%	10.83%	15-oct-23	9.125%	Sem.	93.25%	4.00	\$ 292.53	94.75	-1.90%
YPF 2024	YPF2024	04-abr-24	40.00%	95.22	20.40%	19.45%	04-abr-24	8.750%	Sem.	95.23%	0.44	\$ 530.00	95.41	-0.20%
YPF 2025	YPF2025	28-jul-25	100.00%	85.78	18.83%	18.02%	28-ene-24	8.500%	Sem.	86.02%	1.53	\$ 1,500.00	89.76	-4.43%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	95.27	14.00%	13.32%	12-nov-23	4.000%	Trim.	95.34%	1.08	\$ 596.39	96.79	-1.57%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	85.26	14.20%	13.73%	30-dic-23	9.000%	Sem.	85.62%	3.18	\$ 747.00	88.11	-3.23%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	77.64	14.84%	14.33%	27-dic-23	8.500%	Sem.	78.18%	4.06	\$ 500.00	80.50	-3.55%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	72.99	12.60%	12.22%	30-mar-24	7.000%	Sem.	73.04%	5.73	\$ 575.00	76.32	-4.36%
YPF 2047	YPF2047	15-dic-47	100.00%	61.74	12.15%	11.80%	15-dic-23	7.000%	Sem.	62.58%	8.27	\$ 750.00	64.28	-3.95%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	88.52	57.34%	50.87%	02-feb-24	7.750%	Sem.	88.68%	0.25	\$ 300.00	88.92	-0.45%
Albanesi 2027	ALBA27	01-dic-27	91.00%	86.38	18.48%	17.45%	01-dic-23	9.875%	Trim.	86.84%	1.76	\$ 305.76	86.30	0.09%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	93.67	14.48%	13.75%	01-nov-23	9.375%	Trim.	93.78%	1.42	\$ 178.50	93.81	-0.15%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	93.86	10.29%	9.91%	01-nov-23	8.500%	Trim.	93.96%	4.31	\$ 64.00	95.10	-1.30%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.32	11.49%	11.18%	21-mar-24	7.250%	Sem.	98.33%	0.43	\$ 119.73	98.31	0.01%

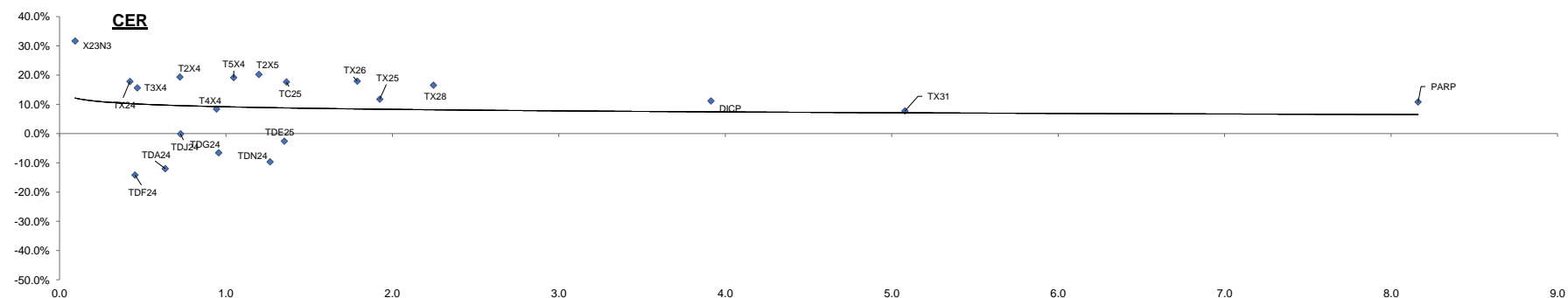


Fixed Income Research

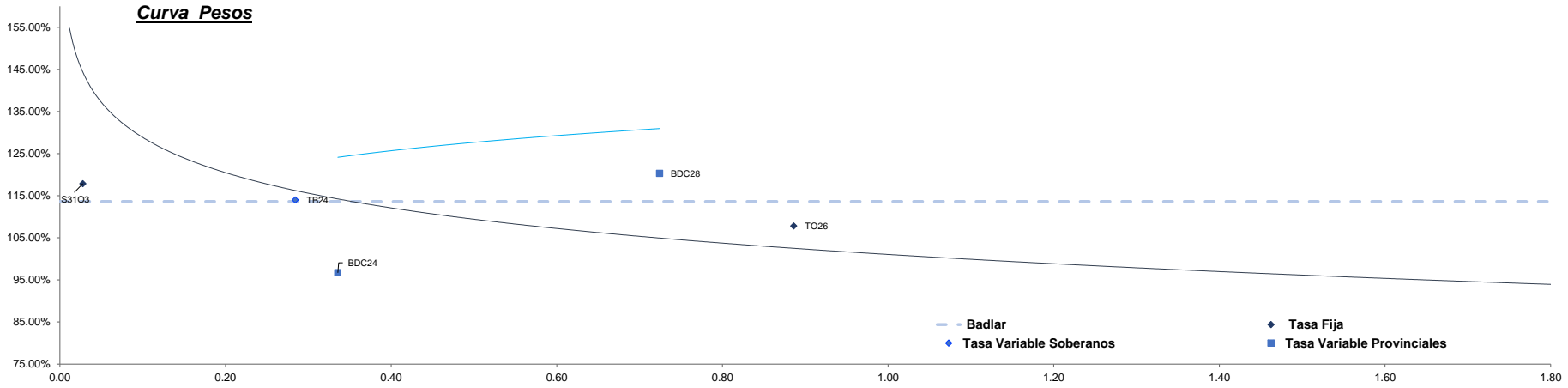


Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MoM
Ajustables por CER (*)														
Lecer 10/2023	X18O3	18-oct-23	100.00%	140.16	272.01%	133.53%	18-oct-23	Fijo 0%	-	96.81%	0.01	\$ 43,578.00	134.67	4.07%
Lecer 11/2023	X23N3	23-nov-23	100.00%	131.76	36.42%	31.66%	23-nov-23	Fijo 0%	-	96.24%	0.09	\$ 193,267.00	129.17	2.00%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	35,933.42	-13.59%	-14.20%	28-feb-24	Fijo 3%	-	106.98%	0.45	\$ 3,709.40	35,575.00	1.01%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	608.79	18.59%	17.79%	25-mar-24	Fija 1.50%	Sem.	93.09%	0.42	\$ 345,783.00	596.03	2.14%
Bono del Tesoro CER 04/2024	TX34	14-abr-24	100.00%	156.44	16.20%	15.60%	14-oct-23	Fija 3.75%	Sem.	94.42%	0.47	\$ 696,849.00	158.00	-0.99%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	36,124.19	-11.69%	-12.01%	30-abr-24	Fijo 3.25%	-	109.08%	0.64	\$ 3,639.00	34,416.62	4.96%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	38,161.35	-0.11%	-0.11%	30-jun-24	Fijo 3.25%	-	102.43%	0.73	\$ 600,992.93	37,290.74	2.33%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	431.95	20.24%	19.31%	26-ene-24	Fija 1.55%	Sem.	87.45%	0.72	\$ 309,278.00	414.52	4.21%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	35,453.11	-6.57%	-6.59%	30-ago-24	Fijo 3.25%	Sem.	109.28%	0.96	\$ -	33,765.13	5.00%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	159.04	8.39%	8.39%	14-oct-23	Fija 4%	Sem.	95.85%	0.94	\$ 1,785,858.00	155.03	2.59%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-9.74%	-9.67%	29-nov-24	Fijo 3.25%	Sem.	116.51%	1.26	\$ -	37,800.00	0.00%
Bono del Tesoro CER 12/2024	TSX4	13-dic-24	100.00%	113.55	20.04%	19.13%	13-dic-23	Fija 4.25%	Sem.	85.06%	1.05	\$ 48,154.00	118.05	-3.81%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	-2.61%	-2.60%	31-ene-25	Fijo 3.25%	Sem.	107.88%	1.35	\$ -	35,000.00	0.00%
Bono del Tesoro CER 02/2025	TX25	14-feb-25	100.00%	133.80	21.21%	20.19%	14-feb-24	Fija 4.25%	Sem.	81.97%	1.20	\$ 1,339,394.00	135.36	-1.15%
BONCER 2025	TC25	27-abr-25	100.00%	1,220.00	18.44%	17.66%	27-oct-23	Fija 4%	Sem.	82.43%	1.36	\$ 29,907.80	1,175.00	3.83%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	236.00	12.08%	11.74%	09-nov-23	Fija 1.80%	Sem.	82.17%	1.92	\$ 48,154.00	250.00	-5.60%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	435.69	18.70%	17.90%	09-nov-23	Fija 2.00%	Sem.	73.95%	1.79	\$ 190,747.00	432.38	0.76%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	415.00	17.22%	16.54%	09-nov-23	Fija 2.25%	Sem.	70.36%	2.25	\$ 75,905.00	393.85	5.37%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	215.50	7.88%	7.73%	30-nov-23	Fija 2.5%	Sem.	76.06%	5.08	\$ 66,421.32	215.55	-0.02%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	9,400.00	11.43%	11.12%	01-ene-24	Fija 5.83%	Sem.	80.46%	3.91	\$ 10,472.48	9,300.00	1.08%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,176.50	11.06%	10.77%	01-abr-24	1.77%	Sem.	46.51%	8.16	\$ 2,860.55	4,112.00	1.57%
Bocon Prov Serie 6°	PR13	15-mar-24	5.38%	585.00	7.61%	7.35%	16-oct-23	Fija 2%	Mensual	98.95%	0.24	\$ 37,765.51	590.00	-0.85%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	93.37	212.23%	117.86%	31-oct-23	Fijo 0%	-	93.37%	0.03	\$ 252,493.00	88.84	5.09%
Bote 10/2023	TO23	18-oct-23	100.00%	105.05	253.47%	176.02%	17-oct-23	Fija 16.00%	Sem.	97.47%	0.01	\$ 64,150.35	102.50	2.49%
Bote 10/2026	TO26	18-oct-26	100.00%	28.00	136.84%	107.79%	17-oct-23	Fija 15.50%	Sem.	26.04%	0.89	\$ 96,569.71	25.05	11.78%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	116.59%	94.34%	23-nov-23	Fija 43.25%	Sem.	65.30%	0.64	\$ 502,949.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	117.00	234.01%	114.00%	18-oct-23	Badlar + 500pbs	Trim.	93.62%	0.28	\$ 9,297.00	115.00	1.74%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	99.77	137.76%	96.70%	29-dic-23	Badlar + 325pbs	Trim.	106.49%	0.34	\$ 43,603.35	98.00	1.81%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	102.00	186.26%	120.30%	22-nov-23	Badlar + 375pbs	Trim.	97.03%	0.72	\$ 13,262.47	104.00	-1.92%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	101.00	295.65%	164.14%	12-oct-23	Badlar + 375pbs	Trim.	80.01%	0.42	\$ -	100.30	0.70%
Dólar Linked														
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	33,933.33	76.19%	65.47%	31-oct-23	0.40%	Sem.	96.66%	0.04	\$ 466.00	34,060.00	-0.37%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	35,933.42	-6.52%	-6.66%	28-feb-24	0.00%	-	102.66%	0.42	\$ 3,709.40	35,575.00	1.01%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	35,466.43	-1.63%	-1.64%	30-oct-23	0.40%	Sem.	101.14%	0.56	\$ 1,278.00	35,000.00	1.33%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	36,124.19	-5.49%	-5.56%	30-abr-24	0.00%	-	103.20%	0.59	\$ 3,639.00	34,416.62	4.96%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	38,161.35	-11.22%	-11.40%	30-jun-24	0.00%	-	109.02%	0.82	\$ 600,992.93	37,290.74	2.33%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	35,453.11	-1.42%	-1.42%	30-ago-24	0.00%	-	101.29%	0.91	\$ -	33,765.13	5.00%
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	36,000.00	-2.34%	-2.35%	30-mar-24	0.50%	Sem.	102.84%	0.99	\$ 488.00	35,000.00	2.86%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-6.51%	-6.48%	29-nov-24	0.00%	-	107.99%	1.22	\$ -	37,800.00	0.00%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	0.01%	0.01%	31-ene-25	0.00%	-	99.99%	1.31	\$ -	35,000.00	0.00%
Bote vinculado al Dólar 03/2025	TV25D	30-mar-25	100.00%	35,207.49	0.12%	0.12%	30-mar-24	0.50%	Sem.	100.56%	1.47	\$ 5,950.43	35,207.49	0.00%

Dólar	350.03
Tasa Ref.	118.0%
Badlar Priv.	113.625%
Badlar Priv.	113.6%
Libor 90 días	5.68%
CER	136.94



Curva Pesos



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