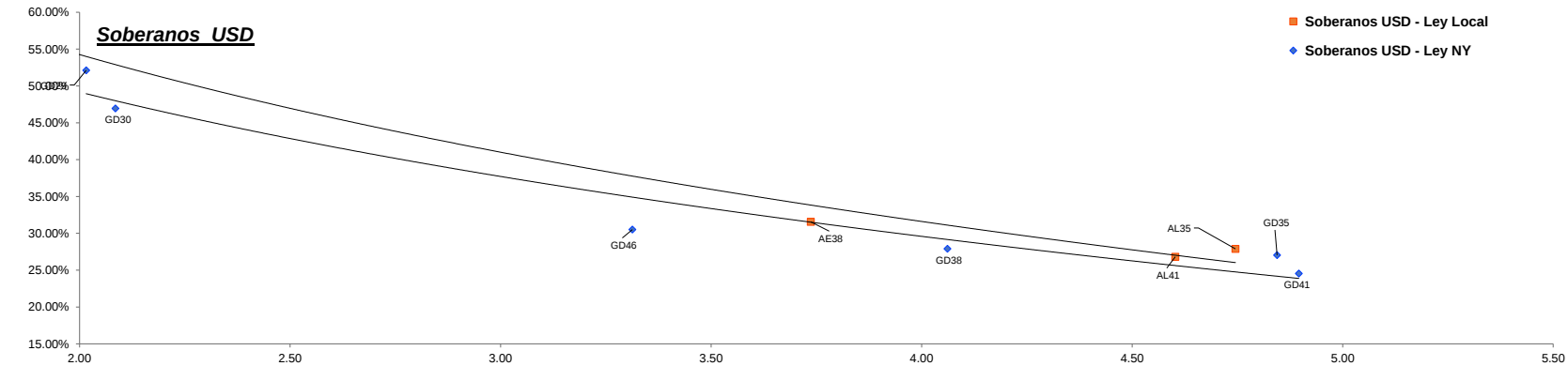


Fixed Income Research



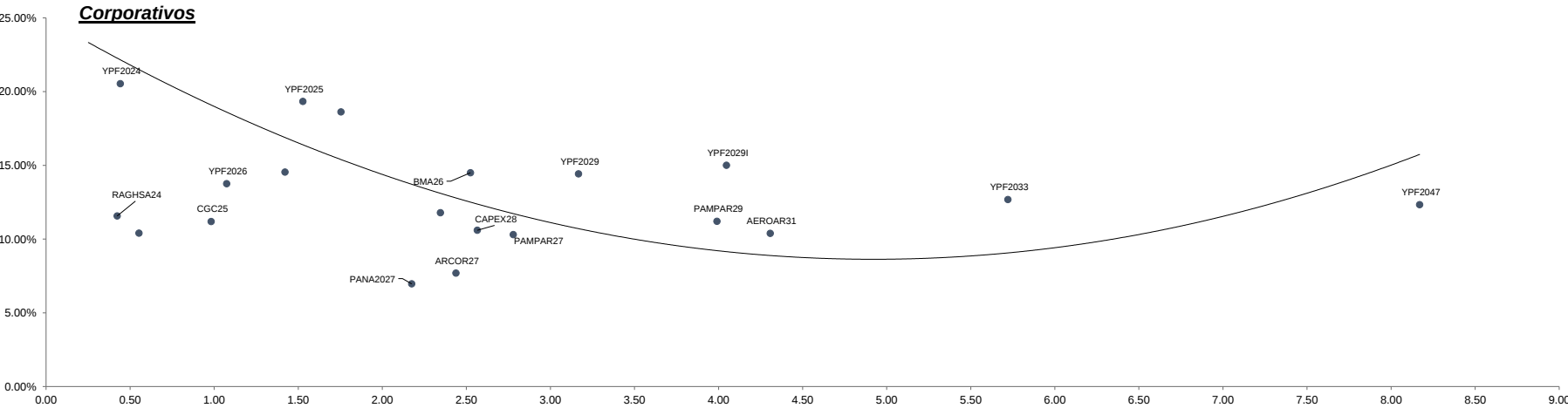
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MoM
Soberanos USD														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	25.86	58.91%	52.12%	09-ene-24	1.000%	Sem.	26.05%	2.02	\$ 2,635.03	27.42	-5.69%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	27.04	52.47%	46.96%	09-ene-24	0.750%	Sem.	27.18%	2.09	\$ 16,090.61	28.66	-5.65%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	23.85	28.87%	27.04%	09-ene-24	3.625%	Sem.	24.56%	4.84	\$ 20,501.72	24.94	-4.37%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	28.15	29.85%	27.91%	09-ene-24	4.250%	Sem.	28.93%	4.06	\$ 11,405.07	29.32	-3.99%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	25.12	26.05%	24.54%	09-ene-24	3.500%	Sem.	25.79%	4.90	\$ 10,482.11	25.82	-2.71%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	24.09	32.83%	30.51%	09-ene-24	3.625%	Sem.	24.79%	3.31	\$ 2,092.00	25.27	-4.67%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	23.95	64.48%	56.50%	09-ene-24	1.000%	Sem.	23.89%	1.94	\$ 2,194.28	26.31	-8.97%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	22.97	63.24%	55.53%	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%	23.80	29.83%	27.89%	09-ene-24	3.625%	Sem.	23.58%	4.75	\$ 19,069.87	24.84	-4.19%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	25.37	34.05%	31.56%	09-ene-24	4.250%	Sem.	25.09%	3.74	\$ 7,216.66	27.15	-6.56%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	23.37	28.61%	26.81%	09-ene-24	3.500%	Sem.	23.16%	4.60	\$ 1,500.11	25.76	-9.28%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	22.84	64.98%	56.89%	09-ene-24	0.500%	Sem.	22.94%	1.96	\$ 90.39	23.96	-4.67%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	24.08	56.98%	50.59%	09-ene-24	0.125%	Sem.	24.10%	2.03	\$ 1,165.59	25.57	-5.83%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	21.14	29.49%	27.59%	09-ene-24	2.500%	Sem.	21.65%	4.99	\$ 298.80	22.54	-6.21%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	24.18	31.79%	29.60%	09-ene-24	3.750%	Sem.	24.91%	4.02	\$ 809.34	25.48	-5.10%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	21.12	28.33%	26.56%	09-ene-24	3.000%	Sem.	21.73%	4.79	\$ 1,572.60	22.46	-5.97%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	21.13	35.04%	32.41%	09-ene-24	2.500%	Sem.	21.64%	3.22	\$ 248.13	22.90	-7.73%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	30.82	39.23%	35.99%	01-mar-24	6.625%	Sem.	30.65%	2.67	\$ 6,200.00	32.94	-6.44%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	25.82	31.77%	29.59%	01-mar-24	5.875%	Sem.	25.69%	4.19	\$ 770.00	27.42	-5.84%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	24.50	31.18%	29.07%	01-mar-24	5.250%	Sem.	24.39%	4.35	\$ 150.00	25.37	-3.43%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	92.08	11.35%	11.04%	01-dic-23	7.500%	Sem.	92.29%	2.21	\$ 890.00	92.10	-0.02%
Cordoba 2025	PDCAR25	10-dic-25	83.33%	83.16	26.65%	25.08%	10-dic-23	3.000%	Sem.	83.54%	0.91	\$ 565.83	83.53	-0.44%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	74.45	19.79%	18.90%	01-dic-23	3.000%	Sem.	75.08%	2.29	\$ 494.00	75.40	-1.26%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	72.80	15.98%	15.39%	01-feb-24	3.000%	Sem.	73.16%	3.52	\$ 433.00	74.30	-2.02%
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	69.82	28.95%	27.11%	29-mar-24	Step-up	Sem.	69.88%	1.60	\$ -	69.37	0.65%
Mendoza 2029	PMM29	19-mar-29	84.62%	77.76	16.70%	16.05%	19-mar-24	2.750%	Sem.	77.83%	2.26	\$ 475.54	80.30	-3.16%
Chubut 2026	BOGAR26	26-jul-26	50.00%	82.98	24.84%	22.81%	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%	76.01	17.27%	16.59%	27-oct-23	2.500%	Sem.	76.72%	2.50	\$ 366.00	76.34	-0.43%
Neuquen 2030 may	NEU30M	12-may-30	83.18%	96.77	10.17%	9.80%	12-nov-23	5.170%	Sem.	96.82%	2.67	\$ 299.00	96.71	0.06%
Santa Fe 2027	SFE27	01-nov-27	100.00%	84.17	13.86%	13.41%	01-nov-23	6.900%	Sem.	84.65%	2.48	\$ 250.00	84.35	-0.21%
Rio Negro 2028	PRN28	10-mar-28	100.00%	56.88	41.81%	38.17%	10-mar-24	2.750%	Sem.	57.13%	1.49	\$ 225.00	57.53	-1.13%
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	91.30	15.22%	14.42%	17-oct-23	8.950%	Trim.	91.48%	1.58	\$ 106.67	93.49	-2.34%



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%	101.75	7.69%	7.55%	09-abr-24	8.250%	Sem.	101.75%	2.44	\$ 127.94	101.58	0.17%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	92.47	11.79%	11.46%	19-ene-24	8.250%	Sem.	92.61%	2.35	\$ 250.00	92.71	-0.26%
Banco Macro 2026	BMA26	04-nov-26	100.00%	82.28	14.50%	14.01%	04-nov-23	6.750%	Sem.	82.79%	2.52	\$ 400.00	83.75	-1.76%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.08	10.40%	10.14%	15-nov-23	6.875%	Sem.	98.13%	0.55	\$ 300.00	98.78	-0.71%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	98.60	11.19%	10.89%	08-mar-24	9.500%	Sem.	98.61%	0.98	\$ 180.30	98.51	0.09%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	105.14	6.96%	6.85%	30-oct-23	9.125%	Sem.	104.94%	2.17	\$ 300.00	105.52	-0.36%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	92.90	10.31%	10.05%	24-ene-24	7.500%	Sem.	93.01%	2.78	\$ 750.00	93.80	-0.96%
Capex 2028	CAPEX28	25-ago-28	100.00%	99.50	10.60%	10.33%	25-feb-24	9.250%	Sem.	97.18%	2.56	\$ 239.00	100.97	-1.46%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	92.64	11.21%	10.91%	15-oct-23	9.125%	Sem.	92.96%	3.99	\$ 292.53	94.75	-2.23%
YPF 2024	YPF2024	04-abr-24	40.00%	95.19	20.54%	19.58%	04-abr-24	8.750%	Sem.	95.20%	0.44	\$ 530.00	95.41	-0.23%
YPF 2025	YPF2025	28-jul-25	100.00%	85.19	19.33%	18.48%	28-ene-24	8.500%	Sem.	85.44%	1.53	\$ 1,500.00	89.76	-5.09%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	95.51	13.76%	13.10%	12-nov-23	4.000%	Trim.	95.58%	1.07	\$ 596.39	96.79	-1.32%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	84.70	14.42%	13.94%	30-dic-23	9.000%	Sem.	85.08%	3.17	\$ 747.00	88.11	-3.87%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	77.16	15.00%	14.48%	27-dic-23	8.500%	Sem.	77.71%	4.05	\$ 500.00	80.50	-4.15%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	72.66	12.68%	12.30%	30-mar-24	7.000%	Sem.	72.71%	5.72	\$ 575.00	76.32	-4.80%
YPF 2047	YPF2047	15-dic-47	100.00%	60.83	12.34%	11.98%	15-dic-23	7.000%	Sem.	61.70%	8.17	\$ 750.00	64.28	-5.37%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	88.71	56.78%	50.43%	02-feb-24	7.750%	Sem.	88.87%	0.25	\$ 300.00	88.92	-0.24%
Albanesi 2027	ALBA27	01-dic-27	91.00%	86.19	18.62%	17.58%	01-dic-23	9.875%	Trim.	86.66%	1.75	\$ 305.76	86.30	-0.13%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	93.60	14.54%	13.81%	01-nov-23	9.375%	Trim.	93.71%	1.42	\$ 178.50	93.81	-0.22%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	93.48	10.39%	10.01%	01-nov-23	8.500%	Trim.	93.59%	4.31	\$ 64.00	95.10	-1.70%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.30	11.56%	11.25%	21-mar-24	7.250%	Sem.	98.31%	0.42	\$ 119.73	98.31	-0.01%



Fixed Income Research

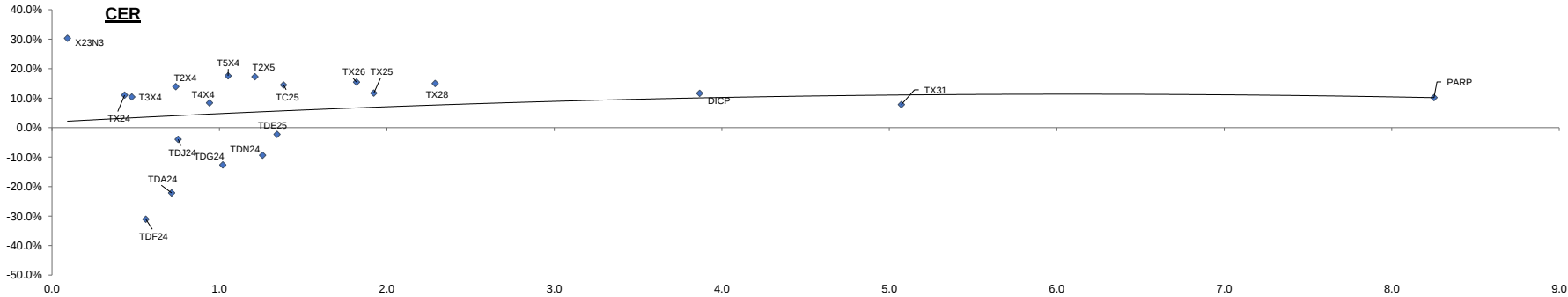


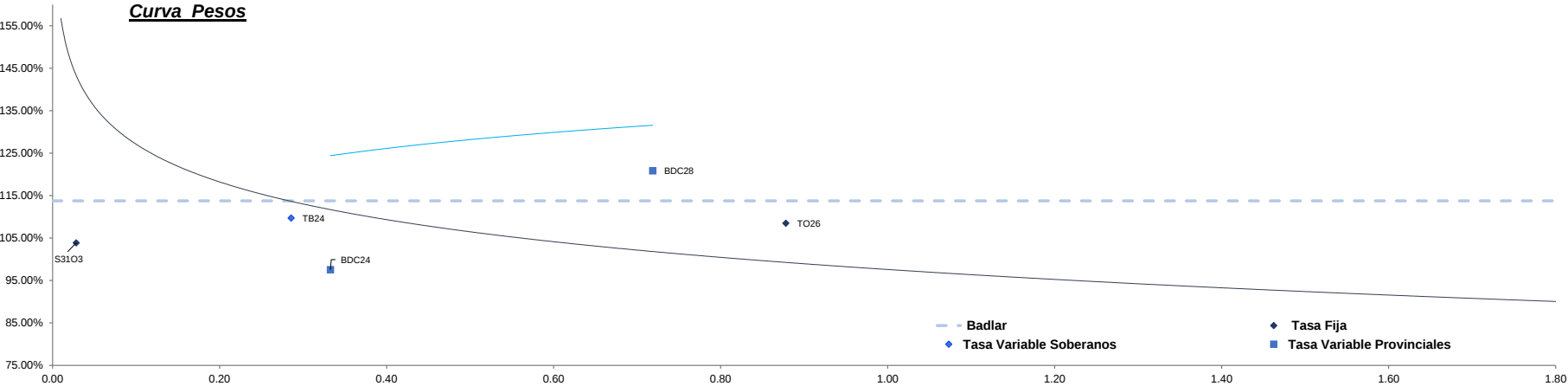
Dólar 350.03
Tasa Ref. 118.0%
Badlar Priv. 113.763%

Badlar Priv. 113.8%
Libor 90 días 5.67%

CER 137.48

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%	140.77	259.50%	129.77%	18-oct-23	Fijo 0%	-	97.23%	0.01	\$ 43,578.00	134.67	4.52%
Lecer 11/2023	X23N3	23-nov-23	100.00%	132.59	34.67%	30.31%	23-nov-23	Fijo 0%	-	96.48%	0.09	\$ 193,267.00	129.17	2.65%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	38,727.89	-28.17%	-31.06%	28-feb-24	Fijo 3%	-	114.84%	0.56	\$ 3,709.40	35,575.00	8.86%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	629.41	11.32%	11.01%	25-mar-24	Fija 1.50%	Sem.	95.87%	0.43	\$ 345,783.00	596.03	5.60%
Bono del Tesoro CER 04/2024	TX34	14-abr-24	100.00%	161.00	10.68%	10.41%	14-oct-23	Fija 3.75%	Sem.	96.78%	0.48	\$ 696,849.00	158.00	1.90%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	38,590.00	-21.07%	-22.17%	30-abr-24	Fijo 3.25%	-	116.07%	0.71	\$ 3,639.00	34,416.62	12.13%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	39,420.04	-3.97%	-3.99%	30-jun-24	Fijo 3.25%	-	105.39%	0.75	\$ 600,992.93	37,290.74	5.71%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	451.42	14.36%	13.88%	26-ene-24	Fija 1.55%	Sem.	91.03%	0.74	\$ 309,278.00	414.52	8.90%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	37,757.24	-12.58%	-12.67%	30-ago-24	Fijo 3.25%	Sem.	115.92%	1.02	\$ -	33,765.13	11.82%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	159.72	8.54%	8.37%	14-oct-23	Fija 4%	Sem.	95.88%	0.94	\$ 1,785,858.00	155.03	3.03%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-9.45%	-9.39%	29-nov-24	Fijo 3.25%	Sem.	116.05%	1.26	\$ -	37,800.00	0.00%
Bono del Tesoro CER 12/2024	TSX4	13-dic-24	100.00%	115.95	18.32%	17.55%	13-dic-23	Fija 4.25%	Sem.	86.51%	1.05	\$ 48,154.00	118.05	-1.78%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	-2.32%	-2.32%	31-ene-25	Fijo 3.25%	Sem.	107.46%	1.34	\$ -	35,000.00	0.00%
Bono del Tesoro CER 02/2025	TX25	14-feb-25	100.00%	139.24	17.99%	17.24%	14-feb-24	Fija 4.25%	Sem.	84.96%	1.21	\$ 1,339,394.00	135.36	2.86%
BONCER 2025	TC25	27-abr-25	100.00%	1,280.00	15.00%	14.47%	27-oct-23	Fija 4%	Sem.	86.14%	1.38	\$ 29,907.80	1,175.00	8.94%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	237.20	12.04%	11.69%	09-nov-23	Fija 1.80%	Sem.	82.26%	1.92	\$ 48,154.00	250.00	-5.12%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	457.50	16.03%	15.43%	09-nov-23	Fija 2.00%	Sem.	77.34%	1.82	\$ 190,747.00	432.38	5.81%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	431.95	15.52%	14.96%	09-nov-23	Fija 2.25%	Sem.	72.94%	2.29	\$ 75,905.00	393.85	9.67%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	215.50	7.96%	7.81%	30-nov-23	Fija 2.5%	Sem.	75.76%	5.07	\$ 66,421.32	215.55	-0.02%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	9,260.00	11.95%	11.61%	01-ene-24	Fija 5.83%	Sem.	78.94%	3.87	\$ 10,472.48	9,300.00	-0.43%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,400.00	10.45%	10.19%	01-abr-24	1.77%	Sem.	48.80%	8.25	\$ 2,860.55	4,112.00	7.00%
Bocon Prov Serie 6°	PR13	15-mar-24	5.38%	592.90	3.46%	3.40%	16-oct-23	Fija 2%	Mensual	99.89%	0.24	\$ 37,765.51	590.00	0.49%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	94.36	174.18%	103.85%	31-oct-23	Fijo 0%	-	94.36%	0.03	\$ 252,493.00	88.84	6.21%
Bote 10/2023	TO23	18-oct-23	100.00%	105.30	274.40%	186.99%	17-oct-23	Fija 16.00%	Sem.	97.66%	0.01	\$ 64,150.35	102.50	2.73%
Bote 10/2026	TO26	18-oct-26	100.00%	27.90	137.88%	108.47%	17-oct-23	Fija 15.50%	Sem.	25.93%	0.88	\$ 96,569.71	25.05	11.38%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	117.07%	94.67%	23-nov-23	Fija 43.25%	Sem.	65.23%	0.64	\$ 502,949.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	118.95	222.39%	109.70%	18-oct-23	Badlar + 500pbs	Trim.	94.95%	0.29	\$ 9,297.00	115.00	3.43%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	100.80	139.39%	97.55%	29-dic-23	Badlar + 325pbs	Trim.	106.16%	0.33	\$ 43,603.35	98.00	2.86%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	102.00	187.46%	120.84%	22-nov-23	Badlar + 375pbs	Trim.	96.75%	0.72	\$ 13,262.47	104.00	-1.92%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	101.50	295.35%	164.03%	12-oct-23	Badlar + 375pbs	Trim.	80.22%	0.41	\$ -	100.30	1.20%
Dólar Linked														
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	34,300.00	50.17%	45.08%	31-oct-23	0.40%	Sem.	97.71%	0.04	\$ 466.00	34,060.00	0.70%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	38,727.89	-23.03%	-24.90%	28-feb-24	0.00%	-	110.64%	0.51	\$ 3,709.40	35,575.00	8.86%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	38,190.62	-13.91%	-14.43%	30-oct-23	0.40%	Sem.	108.91%	0.60	\$ 1,278.00	35,000.00	9.12%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	38,590.00	-16.09%	-16.72%	30-abr-24	0.00%	-	110.25%	0.67	\$ 3,639.00	34,416.62	12.13%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	39,420.04	-15.15%	-15.49%	30-jun-24	0.00%	-	112.62%	0.86	\$ 600,992.93	37,290.74	5.71%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	37,757.24	-8.16%	-8.19%	30-ago-24	0.00%	-	107.87%	0.97	\$ -	33,765.13	11.82%
Bote vinculado al Dólar 09/2024	TV24	30-sep-24	100.00%	38,500.00	-8.85%	-9.05%	30-mar-24	0.50%	Sem.	109.98%	1.02	\$ 488.00	35,000.00	10.00%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-6.52%	-6.49%	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.	100.55%	1.47	\$ 5,950.43	35,207.49	0.00%





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