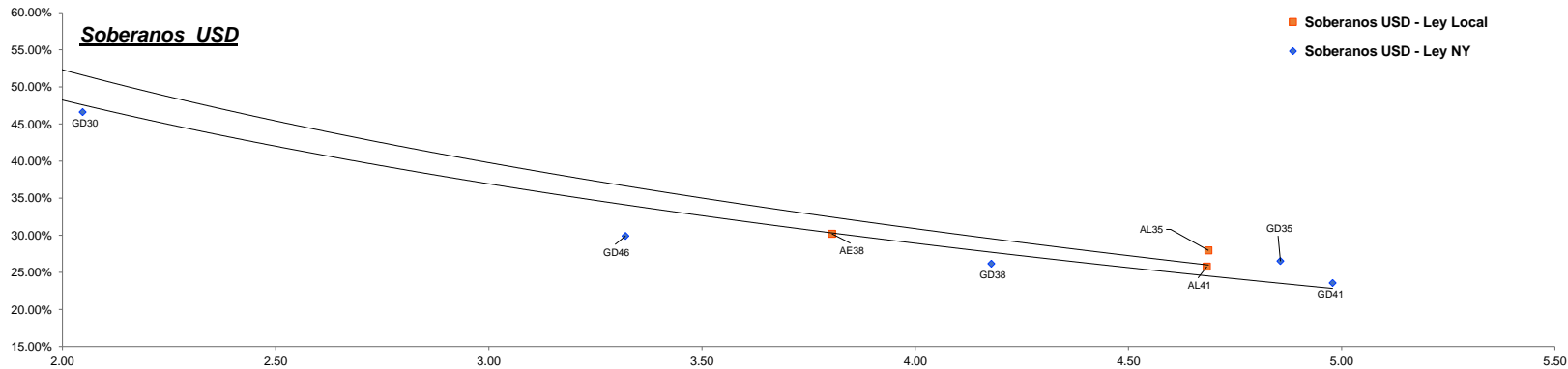


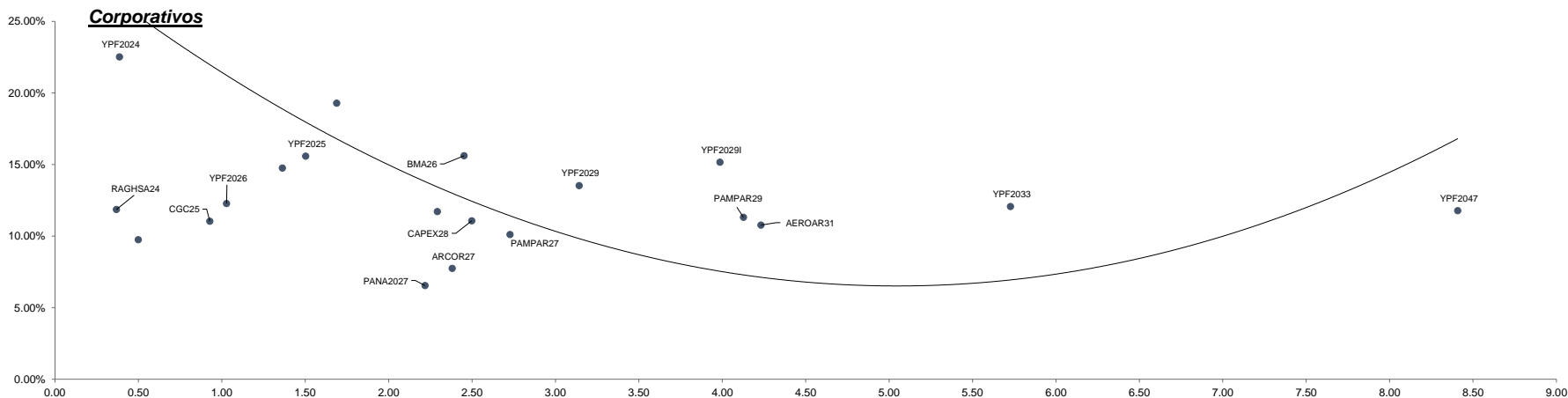
Fixed Income Research

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%	26.85	58.10%	51.47%	09-ene-24	1.000%	Sem.	27.08%	1.98	\$ 2,635.03	27.42	-2.08%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	27.87	52.03%	46.60%	09-ene-24	0.750%	Sem.	28.04%	2.05	\$ 16,090.61	28.66	-2.76%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	24.66	28.28%	26.51%	09-ene-24	3.625%	Sem.	25.52%	4.86	\$ 20,501.72	24.94	-1.12%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	30.55	27.87%	26.16%	09-ene-24	4.250%	Sem.	31.47%	4.18	\$ 11,405.07	29.32	4.20%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	26.57	24.95%	23.56%	09-ene-24	3.500%	Sem.	27.37%	4.98	\$ 10,482.11	25.82	2.90%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	24.81	32.13%	29.89%	09-ene-24	3.625%	Sem.	25.66%	3.32	\$ 2,092.00	25.27	-1.82%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	25.33	62.64%	55.06%	09-ene-24	1.000%	Sem.	25.25%	1.92	\$ 2,194.28	26.31	-3.72%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	24.78	60.01%	52.99%	09-ene-24	0.750%	Sem.	24.72%	1.90	\$ 13,517.56	25.04	-1.04%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	24.09	29.91%	27.95%	09-ene-24	3.625%	Sem.	23.82%	4.69	\$ 19,069.87	24.84	-3.02%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	27.16	32.47%	30.19%	09-ene-24	4.250%	Sem.	26.80%	3.80	\$ 7,216.66	27.15	0.04%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	24.88	27.43%	25.77%	09-ene-24	3.500%	Sem.	24.61%	4.68	\$ 1,500.11	25.76	-3.42%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	24.45	62.33%	54.82%	09-ene-24	0.500%	Sem.	24.57%	1.95	\$ 90.39	23.96	2.05%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	24.92	56.44%	50.15%	09-ene-24	0.125%	Sem.	24.95%	1.99	\$ 1,165.59	25.57	-2.54%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	22.34	28.47%	26.69%	09-ene-24	2.500%	Sem.	22.95%	5.05	\$ 298.80	22.54	-0.89%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	25.23	30.83%	28.77%	09-ene-24	3.750%	Sem.	26.11%	4.05	\$ 809.34	25.48	-0.98%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	22.17	27.38%	25.73%	09-ene-24	3.000%	Sem.	22.90%	4.85	\$ 1,572.60	22.46	-1.29%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	22.53	33.20%	30.82%	09-ene-24	2.500%	Sem.	23.14%	3.31	\$ 248.13	22.90	-1.62%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	33.05	37.00%	34.10%	01-mar-24	6.625%	Sem.	32.76%	2.74	\$ 6,200.00	32.94	0.33%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	26.92	31.06%	28.97%	01-mar-24	5.875%	Sem.	26.72%	4.20	\$ 770.00	27.42	-1.82%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	25.44	30.60%	28.56%	01-mar-24	5.250%	Sem.	25.27%	4.35	\$ 150.00	25.37	0.28%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	94.59	10.16%	9.91%	01-dic-23	7.500%	Sem.	94.76%	2.18	\$ 890.00	92.10	2.70%
Cordoba 2025	PDCAR25	10-dic-25	83.33%	82.82	28.37%	26.60%	10-dic-23	3.000%	Sem.	83.28%	0.84	\$ 565.83	83.53	-0.85%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	74.68	19.90%	18.99%	01-dic-23	3.000%	Sem.	75.41%	2.24	\$ 494.00	75.40	-0.95%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	72.27	16.30%	15.69%	01-feb-24	3.000%	Sem.	72.74%	3.45	\$ 433.00	74.30	-2.73%
Ciudad de Córdoba 2027	CORO27	29-sep-27	0.00%	70.50	28.93%	27.10%	29-mar-24	Step-up	Sem.	70.66%	1.55	\$ -	69.37	1.63%
Mendoza 2029	PMM29	19-mar-29	84.62%	77.47	17.11%	16.43%	19-mar-24	2.750%	Sem.	77.62%	2.20	\$ 475.54	80.30	-3.52%
Chubut 2026	BOGAR26	26-jul-26	45.83%	79.80	27.64%	25.17%	26-ene-24	7.750%	Trim.	79.82%	1.22	\$ 297.92	82.15	-2.86%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	75.19	17.95%	17.21%	27-abr-24	2.500%	Sem.	75.21%	2.53	\$ 366.00	76.34	-1.51%
Neuquen 2030 may	NEU30M	12-may-30	83.18%	96.63	10.25%	9.88%	12-nov-23	5.170%	Sem.	96.69%	2.61	\$ 299.00	96.71	-0.08%
Santa Fe 2027	SFE27	01-nov-27	100.00%	84.04	14.05%	13.59%	01-nov-23	6.900%	Sem.	84.58%	2.42	\$ 250.00	84.35	-0.37%
Rio Negro 2028	PRN28	10-mar-28	100.00%	57.06	42.64%	38.86%	10-mar-24	2.750%	Sem.	57.47%	1.43	\$ 225.00	57.53	-0.82%
Tierra del fuego 2027	FUE27	17-abr-27	49.00%	91.02	15.24%	14.44%	17-ene-24	8.950%	Trim.	91.05%	1.67	\$ 100.51	93.49	-2.64%



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%	101.59	7.74%	7.59%	09-abr-24	8.250%	Sem.	101.58%	2.38	\$ 127.94	101.58	0.01%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	92.75	11.71%	11.39%	19-ene-24	8.250%	Sem.	92.92%	2.29	\$ 250.00	92.71	0.04%
Banco Macro 2026	BMA26	04-nov-26	100.00%	80.38	15.61%	15.05%	04-nov-23	6.750%	Sem.	81.02%	2.45	\$ 400.00	83.75	-4.02%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.57	9.75%	9.52%	15-nov-23	6.875%	Sem.	98.61%	0.50	\$ 300.00	98.78	-0.21%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	98.79	11.04%	10.75%	08-mar-24	9.500%	Sem.	98.81%	0.93	\$ 180.30	98.51	0.28%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	106.06	6.54%	6.44%	30-abr-24	9.125%	Sem.	106.06%	2.22	\$ 300.00	105.52	0.51%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	93.48	10.11%	9.87%	24-ene-24	7.500%	Sem.	93.61%	2.73	\$ 750.00	93.80	-0.34%
Capex 2028	CAPEX28	25-ago-28	100.00%	99.50	11.07%	10.78%	25-feb-24	9.250%	Sem.	96.13%	2.50	\$ 239.00	100.97	-1.46%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	92.37	11.31%	11.01%	15-abr-24	9.125%	Sem.	92.40%	4.13	\$ 292.53	94.75	-2.51%
YPF 2024	YPF2024	04-abr-24	40.00%	95.04	22.52%	21.38%	04-abr-24	8.750%	Sem.	95.07%	0.39	\$ 530.00	95.41	-0.39%
YPF 2025	YPF2025	28-jul-25	100.00%	90.23	15.58%	15.01%	28-ene-24	8.500%	Sem.	90.44%	1.50	\$ 1,500.00	89.76	0.52%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	97.07	12.28%	11.75%	12-nov-23	4.000%	Trim.	97.13%	1.03	\$ 596.39	96.79	0.29%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	87.19	13.53%	13.10%	30-dic-23	9.000%	Sem.	87.57%	3.14	\$ 747.00	88.11	-1.04%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	76.84	15.16%	14.63%	27-dic-23	8.500%	Sem.	77.51%	3.99	\$ 500.00	80.50	-4.55%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	75.22	12.07%	11.72%	30-mar-24	7.000%	Sem.	75.37%	5.73	\$ 575.00	76.32	-1.44%
YPF 2047	YPF2047	15-dic-47	100.00%	63.68	11.78%	11.45%	15-dic-23	7.000%	Sem.	64.63%	8.41	\$ 750.00	64.28	-0.93%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	87.29	80.77%	68.91%	02-feb-24	7.750%	Sem.	87.53%	0.19	\$ 300.00	88.92	-1.83%
Albanesi 2027	ALBA27	01-dic-27	91.00%	85.60	19.29%	18.16%	01-dic-23	9.875%	Trim.	86.17%	1.69	\$ 305.76	86.30	-0.81%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	93.55	14.76%	14.00%	01-nov-23	9.375%	Trim.	93.70%	1.36	\$ 178.50	93.81	-0.28%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	92.10	10.77%	10.36%	01-nov-23	8.500%	Trim.	92.27%	4.23	\$ 64.00	95.10	-3.15%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.40	11.85%	11.52%	21-mar-24	7.250%	Sem.	98.41%	0.37	\$ 119.73	98.31	0.09%

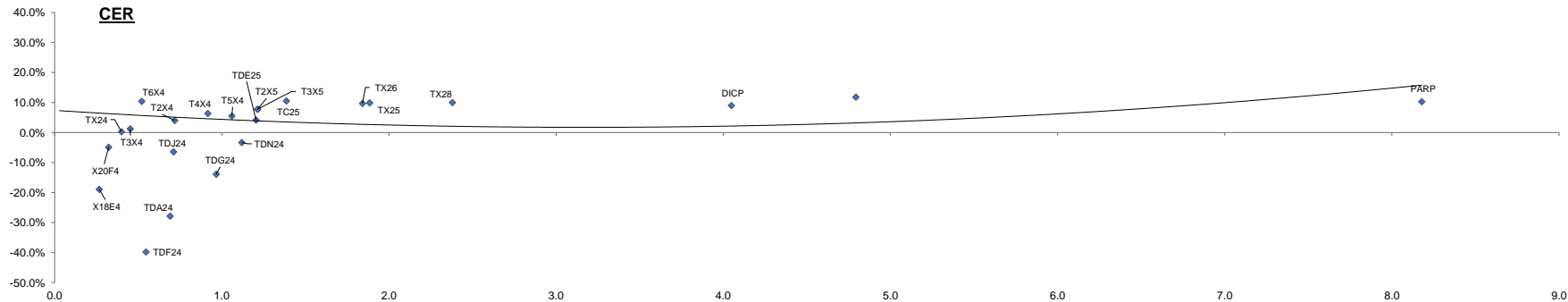


Fixed Income Research

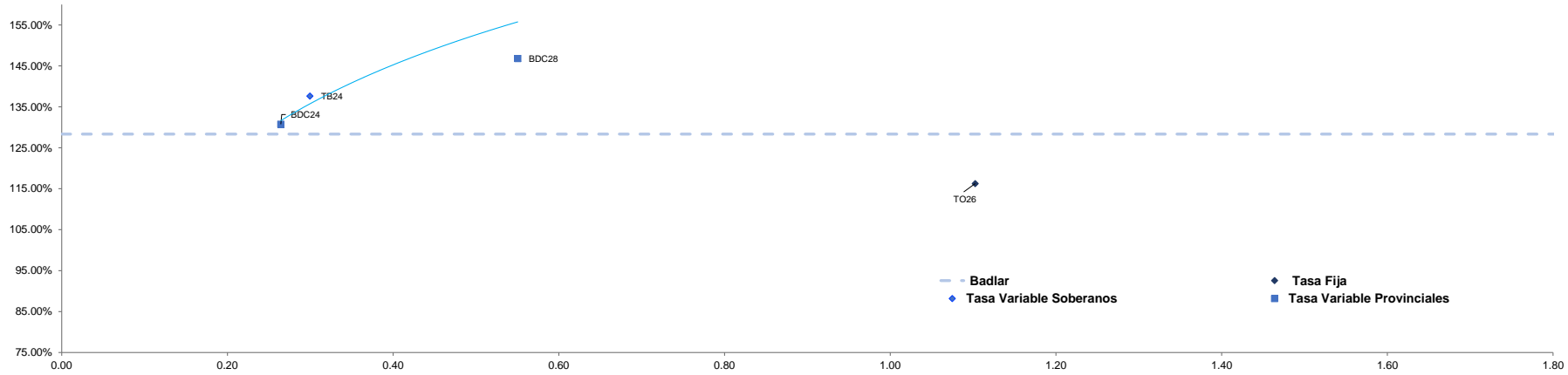


Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MoM
Ajustables por CER (%)														
Lecer 11/2023	X23N3	23-nov-23	100.00%	151.27	207.10%	116.26%	23-nov-23	Fijo 0%	-	93.17%	0.03	\$ 193,267.00	129.17	17.11%
Lecer 01/2024	X18E4	18-ene-24	100.00%	129.13	-17.56%	-18.91%	18-ene-24	Fijo 0%	-	104.27%	0.27	\$ 193,267.00	129.17	-0.03%
Lecer 02/2024	X20F4	20-feb-24	100.00%	115.00	-4.82%	-4.90%	20-feb-24	Fijo 0%	-	101.53%	0.32	\$ 193,267.00	129.17	-10.97%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	42,550.00	-34.72%	-39.79%	28-feb-24	Fijo 3%	-	116.08%	0.55	\$ 3,709.40	35,575.00	19.61%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	716.62	0.26%	0.26%	25-mar-24	Fija 1.50%	Sem.	100.50%	0.40	\$ 345,783.00	596.03	20.23%
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	178.98	1.23%	1.22%	14-abr-24	Fija 3.75%	Sem.	101.13%	0.45	\$ 696,849.00	158.00	13.28%
Bono del Tesoro CER 05/2024	T6X4	20-may-24	100.00%	120.50	10.70%	10.43%	20-nov-23	Fija 3.75%	Sem.	96.51%	0.52	\$ 122,951.00	109.00	10.55%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	42,625.00	-25.88%	-27.82%	30-abr-24	Fijo 3.25%	-	117.92%	0.69	\$ 3,639.00	34,416.62	23.85%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	43,400.00	-6.36%	-6.43%	30-jun-24	Fijo 3.25%	-	106.72%	0.71	\$ 600,964.25	37,290.74	16.38%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	529.04	4.06%	4.02%	26-ene-24	Fija 1.55%	Sem.	98.22%	0.72	\$ 309,278.00	414.52	27.63%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	41,100.00	-13.71%	-13.88%	30-ago-24	Fijo 3.25%	Sem.	116.06%	0.97	\$ -	33,765.13	21.72%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	173.15	6.46%	6.36%	14-abr-24	Fija 4%	Sem.	97.83%	0.92	\$ 1,785,858.00	155.03	11.69%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	38,000.00	-3.33%	-3.33%	29-nov-24	Fijo 3.25%	Sem.	107.31%	1.12	\$ -	37,800.00	0.53%
Bono del Tesoro CER 12/2024	T5X4	13-dic-24	100.00%	143.80	5.59%	5.51%	13-dic-23	Fija 4.25%	Sem.	98.62%	1.06	\$ 48,154.00	118.05	21.81%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	4.14%	4.16%	31-ene-25	Fijo 3.25%	Sem.	98.84%	1.20	\$ -	35,000.00	0.00%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	170.67	7.93%	7.78%	14-feb-24	Fija 4.25%	Sem.	95.73%	1.21	\$ 1,339,394.00	135.36	26.08%
BONCER 2025	TC25	27-abr-25	100.00%	1,445.00	10.79%	10.52%	27-abr-24	Fija 4%	Sem.	91.22%	1.39	\$ 29,907.80	1,175.00	22.98%
Bono del Tesoro CER 06/2025	T3X5	18-dic-25	100.00%	92.00	34.00%	7.78%	18-feb-67	Fija 4.25%	Sem.	95.73%	1.21	\$ 1,339,394.00	135.36	-32.03%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	268.00	10.14%	9.89%	09-nov-23	Fija 1.80%	Sem.	85.56%	1.88	\$ 48,154.00	250.00	7.20%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	555.13	9.95%	9.71%	09-nov-23	Fija 2.00%	Sem.	86.38%	1.84	\$ 190,747.00	432.38	28.39%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	530.00	10.24%	9.99%	09-nov-23	Fija 2.25%	Sem.	82.37%	2.38	\$ 75,905.00	393.85	34.57%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	193.00	12.16%	11.81%	30-nov-23	Fija 2.5%	Sem.	62.43%	4.79	\$ 66,421.32	215.55	-10.46%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	11,200.00	9.21%	9.00%	01-ene-24	Fija 5.83%	Sem.	87.69%	4.05	\$ 10,472.48	9,300.00	20.43%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,755.00	10.57%	10.31%	01-abr-24	1.77%	Sem.	48.55%	8.18	\$ 2,860.55	4,112.00	15.64%
Bacon Prov Serie 6°	PR13	15-mar-24	4.55%	645.00	-51.17%	-69.58%	15-nov-23	Fija 2%	Mensual	118.48%	0.25	\$ 31,939.23	590.00	9.32%
Tasa Fija														
Bote 10/2026	TO26	18-oct-26	100.00%	19.51	150.07%	116.27%	17-abr-24	Fija 15.50%	Sem.	19.39%	1.10	\$ 96,569.71	25.05	-22.12%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	128.53%	102.34%	23-nov-23	Fija 43.25%	Sem.	63.85%	0.56	\$ 502,949.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	101.50	235.24%	137.64%	18-ene-24	Badlar + 500pbs	Trim.	96.94%	0.30	\$ 9,297.00	115.00	-11.74%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	108.00	209.97%	130.75%	29-dic-23	Badlar + 325pbs	Trim.	98.85%	0.26	\$ 43,603.35	98.00	10.20%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	113.50	249.22%	146.81%	22-nov-23	Badlar + 375pbs	Trim.	90.75%	0.55	\$ 13,262.47	104.00	9.13%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	88.95	293.64%	163.42%	12-ene-24	Badlar + 375pbs	Trim.	83.31%	0.52	\$ -	100.30	-11.32%
Dólar Linked														
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	42,550.00	-44.79%	-53.96%	28-feb-24	0.00%	-	121.57%	0.71	\$ 3,709.40	35,575.00	19.61%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	41,045.00	-27.05%	-29.18%	30-abr-24	0.40%	Sem.	#DIV/0!	0.58	\$ 1,278.00	35,000.00	17.27%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	42,625.00	-32.65%	-35.87%	30-abr-24	0.00%	-	121.78%	0.78	\$ 3,639.00	34,416.62	23.85%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	43,400.00	-27.61%	-29.07%	30-jun-24	0.00%	-	124.00%	0.94	\$ 600,964.25	37,290.74	16.38%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	41,100.00	-17.54%	-17.82%	30-ago-24	0.00%	-	117.43%	1.01	\$ -	33,765.13	21.72%
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	41,450.00	-16.39%	-17.13%	30-mar-24	0.50%	Sem.	118.37%	1.00	\$ 488.00	35,000.00	18.43%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	38,000.00	-7.32%	-7.29%	29-nov-24	0.00%	-	108.57%	1.17	\$ -	37,800.00	0.53%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	0.00%	0.00%	31-ene-25	0.00%	-	100.00%	1.25	\$ -	35,000.00	0.00%
Bote vinculado al Dólar 03/2025	TV25D	30-mar-25	100.00%	38,600.00	-6.20%	-6.30%	30-mar-24	0.50%	Sem.	110.22%	1.46	\$ 5,950.14	35,207.49	9.64%

Dólar	350.01
Tasa Ref.	133.0%
Badlar Priv.	128.350%
Badlar Priv. Libor 90 días	128.4%
CER	149.13



Curva Pesos



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