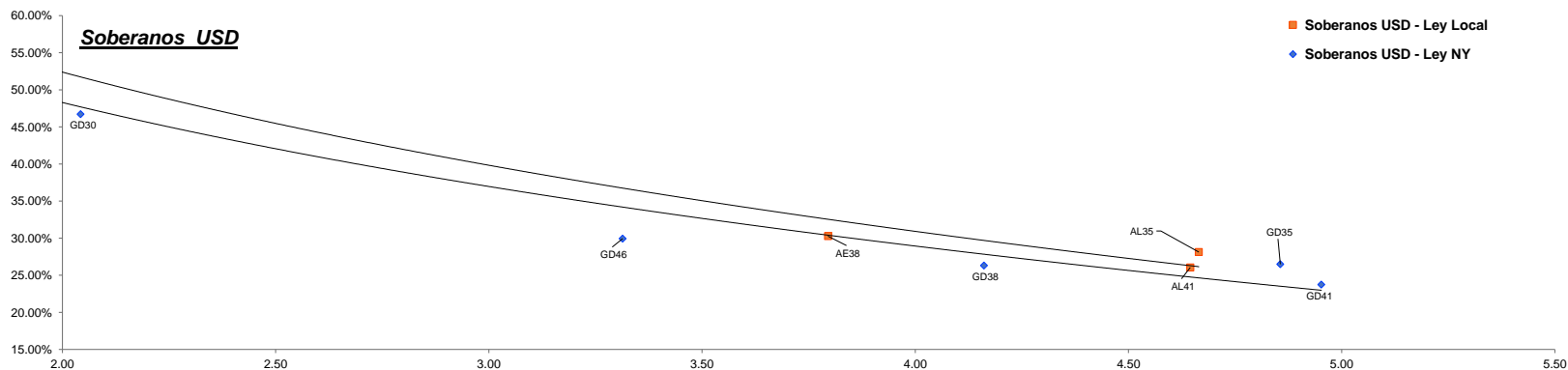


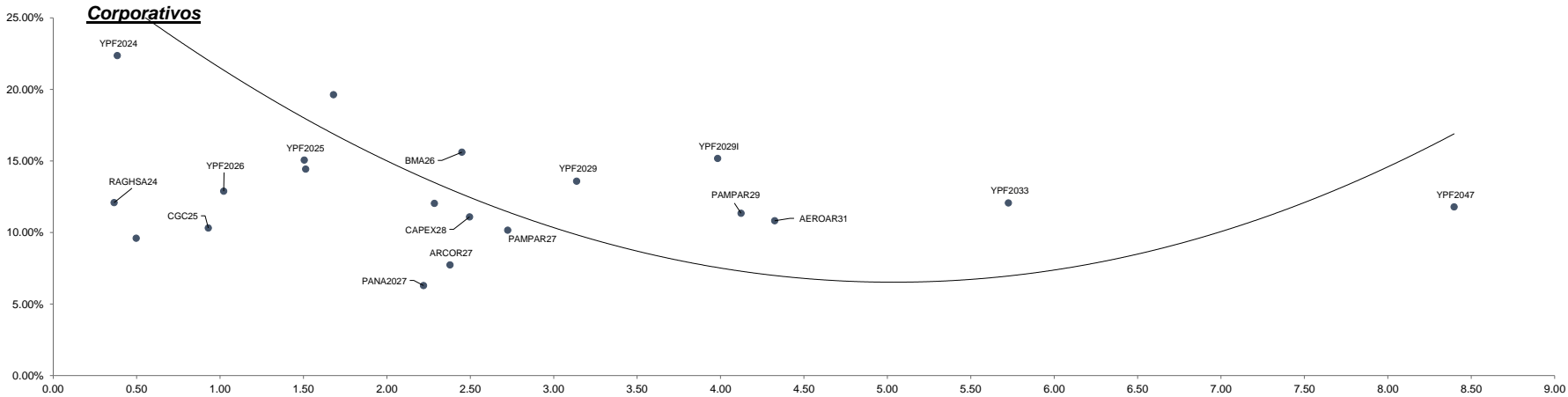
Fixed Income Research

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%	26.78	58.33%	51.66%	09-ene-24	1.000%	Sem.	27.01%	1.98	\$ 2,635.03	27.42	-2.33%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	27.84	52.16%	46.70%	09-ene-24	0.750%	Sem.	28.01%	2.04	\$ 16,090.61	28.66	-2.86%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	24.69	28.24%	26.49%	09-ene-24	3.625%	Sem.	25.55%	4.86	\$ 20,501.72	24.94	-1.00%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	30.36	28.04%	26.31%	09-ene-24	4.250%	Sem.	31.29%	4.16	\$ 11,405.07	29.32	3.55%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	26.34	25.14%	23.73%	09-ene-24	3.500%	Sem.	27.15%	4.95	\$ 10,482.11	25.82	2.01%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	24.78	32.18%	29.94%	09-ene-24	3.625%	Sem.	25.64%	3.31	\$ 2,092.00	25.27	-1.94%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	25.41	62.52%	54.97%	09-ene-24	1.000%	Sem.	25.33%	1.92	\$ 2,194.28	26.31	-3.42%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	24.59	60.61%	53.46%	09-ene-24	0.750%	Sem.	24.53%	1.89	\$ 13,517.56	25.04	-1.80%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	23.91	30.11%	28.13%	09-ene-24	3.625%	Sem.	23.64%	4.66	\$ 19,069.87	24.84	-3.74%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	27.10	32.56%	30.27%	09-ene-24	4.250%	Sem.	26.74%	3.80	\$ 7,216.66	27.15	-0.18%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	24.57	27.75%	26.05%	09-ene-24	3.500%	Sem.	24.30%	4.65	\$ 1,500.11	25.76	-4.62%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	24.74	61.65%	54.28%	09-ene-24	0.500%	Sem.	24.86%	1.96	\$ 90.39	23.96	3.26%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	24.74	56.97%	50.58%	09-ene-24	0.125%	Sem.	24.77%	1.98	\$ 1,165.59	25.57	-3.25%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	21.95	28.86%	27.03%	09-ene-24	2.500%	Sem.	22.57%	5.01	\$ 298.80	22.54	-2.62%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	24.91	31.19%	29.08%	09-ene-24	3.750%	Sem.	25.80%	4.01	\$ 809.34	25.48	-2.24%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	21.42	28.16%	26.42%	09-ene-24	3.000%	Sem.	22.17%	4.76	\$ 1,572.60	22.46	-4.63%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	22.39	33.43%	31.02%	09-ene-24	2.500%	Sem.	23.00%	3.29	\$ 248.13	22.90	-2.23%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	33.05	37.04%	34.13%	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%	26.94	31.06%	28.97%	01-mar-24	5.875%	Sem.	26.74%	4.20	\$ 770.00	27.42	-1.75%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	25.37	30.69%	28.64%	01-mar-24	5.250%	Sem.	25.20%	4.34	\$ 150.00	25.37	0.00%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	95.05	9.94%	9.70%	01-dic-23	7.500%	Sem.	95.20%	2.18	\$ 890.00	92.10	3.20%
Cordoba 2025	PDCAR25	10-dic-25	83.33%	82.96	28.21%	26.46%	10-dic-23	3.000%	Sem.	83.42%	0.84	\$ 565.83	83.53	-0.68%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	74.82	19.82%	18.92%	01-dic-23	3.000%	Sem.	75.55%	2.24	\$ 494.00	75.40	-0.77%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	72.41	16.25%	15.64%	01-feb-24	3.000%	Sem.	72.89%	3.45	\$ 433.00	74.30	-2.54%
Ciudad de Córdoba 2027	CORO27	29-sep-27	0.00%	70.55	28.91%	27.08%	29-mar-24	Step-up	Sem.	70.72%	1.55	\$ -	69.37	1.70%
Mendoza 2029	PMM29	19-mar-29	84.62%	77.50	17.10%	16.42%	19-mar-24	2.750%	Sem.	77.65%	2.20	\$ 475.54	80.30	-3.49%
Chubut 2026	BOGAR26	26-jul-26	45.83%	79.80	27.68%	25.20%	26-ene-24	7.750%	Trim.	79.83%	1.22	\$ 297.92	82.15	-2.86%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	75.17	17.97%	17.23%	27-abr-24	2.500%	Sem.	75.19%	2.53	\$ 366.00	76.34	-1.53%
Neuquen 2030 may	NEU30M	12-may-30	83.18%	96.69	10.22%	9.85%	12-nov-23	5.170%	Sem.	96.75%	2.61	\$ 299.00	96.71	-0.02%
Santa Fe 2027	SFE27	01-nov-27	100.00%	84.00	14.11%	13.65%	01-may-24	6.900%	Sem.	84.00%	2.51	\$ 250.00	84.35	-0.41%
Rio Negro 2028	PRN28	10-mar-28	100.00%	56.90	42.93%	39.10%	10-mar-24	2.750%	Sem.	57.32%	1.43	\$ 225.00	57.53	-1.10%
Tierra del fuego 2027	FUE27	17-abr-27	49.00%	90.84	15.38%	14.56%	17-ene-24	8.950%	Trim.	90.87%	1.66	\$ 100.51	93.49	-2.83%



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%	92.10	12.03%	11.69%	19-ene-24	8.250%	Sem.	92.29%	2.29	\$ 250.00	92.71	-0.66%
Banco Macro 2026	BMA26	04-nov-26	100.00%	80.40	15.61%	15.04%	04-nov-23	6.750%	Sem.	81.04%	2.45	\$ 400.00	83.75	-4.00%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.65	9.60%	9.38%	15-nov-23	6.875%	Sem.	98.69%	0.50	\$ 300.00	98.78	-0.13%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	99.43	10.32%	10.06%	08-mar-24	9.500%	Sem.	99.44%	0.93	\$ 180.30	98.51	0.93%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	106.62	6.29%	6.20%	30-abr-24	9.125%	Sem.	106.62%	2.22	\$ 300.00	105.52	1.04%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	93.36	10.16%	9.91%	24-ene-24	7.500%	Sem.	93.50%	2.72	\$ 750.00	93.80	-0.47%
Capex 2028	CAPEX28	25-ago-28	100.00%	99.50	11.09%	10.80%	25-feb-24	9.250%	Sem.	96.08%	2.50	\$ 239.00	100.97	-1.46%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	92.25	11.35%	11.04%	15-abr-24	9.125%	Sem.	92.28%	4.12	\$ 292.53	94.75	-2.64%
YPF 2024	YPF2024	04-abr-24	40.00%	95.12	22.37%	21.24%	04-abr-24	8.750%	Sem.	95.15%	0.38	\$ 530.00	95.41	-0.30%
YPF 2025	YPF2025	28-jul-25	100.00%	90.92	15.06%	14.53%	28-ene-24	8.500%	Sem.	91.12%	1.50	\$ 1,500.00	89.76	1.29%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	96.51	12.89%	12.31%	12-nov-23	4.000%	Trim.	96.58%	1.02	\$ 596.39	96.79	-0.29%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	87.04	13.59%	13.15%	30-dic-23	9.000%	Sem.	87.43%	3.14	\$ 747.00	88.11	-1.21%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	76.80	15.18%	14.64%	27-dic-23	8.500%	Sem.	77.48%	3.98	\$ 500.00	80.50	-4.60%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	75.25	12.06%	11.72%	30-mar-24	7.000%	Sem.	75.40%	5.73	\$ 575.00	76.32	-1.40%
YPF 2047	YPF2047	15-dic-47	100.00%	63.60	11.79%	11.46%	15-dic-23	7.000%	Sem.	64.56%	8.40	\$ 750.00	64.28	-1.06%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	87.36	81.20%	69.22%	02-feb-24	7.750%	Sem.	87.60%	0.19	\$ 300.00	88.92	-1.75%
Albanesi 2027	ALBA27	01-dic-27	91.00%	85.16	19.63%	18.47%	01-dic-23	9.875%	Trim.	85.75%	1.68	\$ 305.76	86.30	-1.32%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	54.17%	93.53	14.43%	13.71%	01-feb-24	9.375%	Trim.	93.53%	1.51	\$ 165.75	93.81	-0.30%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	91.97	10.82%	10.41%	01-feb-24	8.500%	Trim.	91.97%	4.32	\$ 64.00	95.10	-3.29%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.33	12.09%	11.74%	21-mar-24	7.250%	Sem.	98.34%	0.36	\$ 119.73	98.31	0.02%

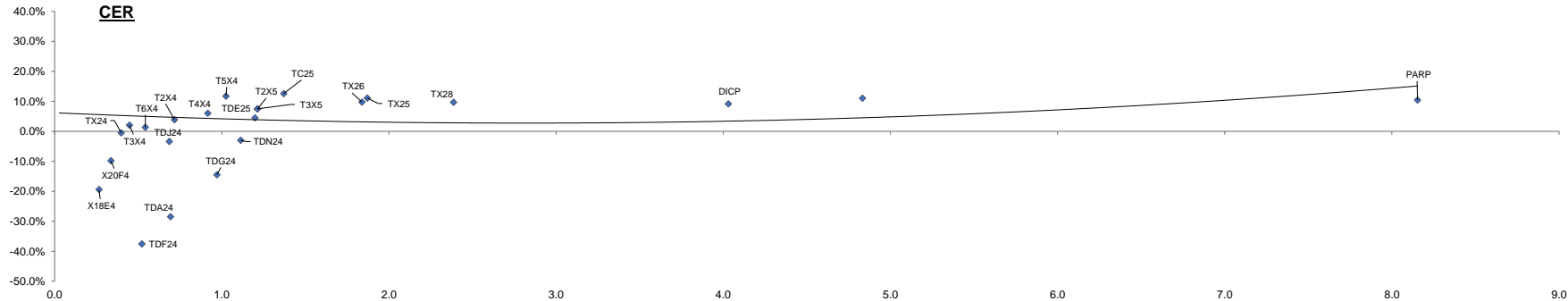


Fixed Income Research

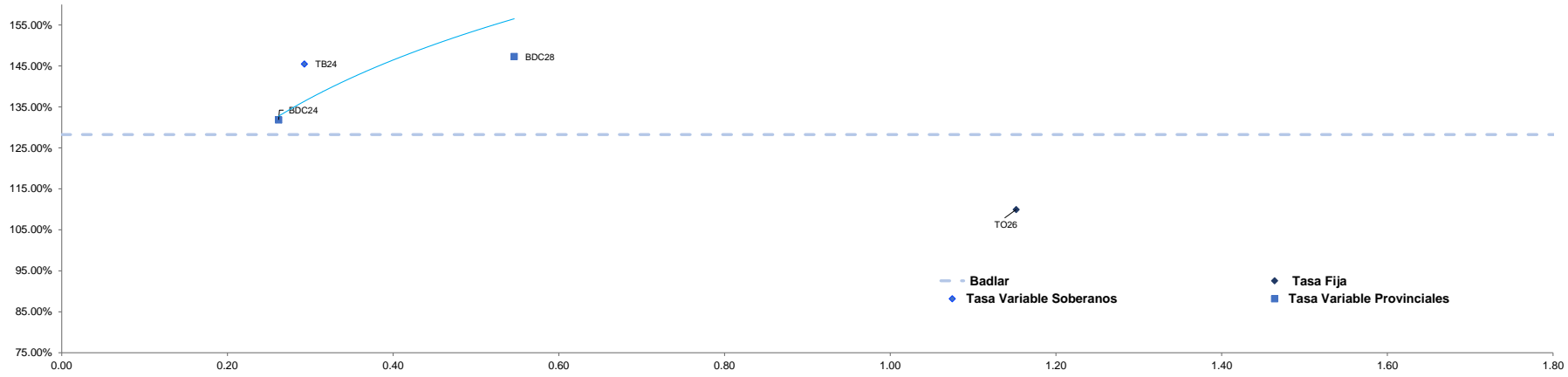


Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MoM
Ajustables por CER (%)														
Lecer 11/2023	X23N3	23-nov-23	100.00%	151.94	200.39%	113.72%	23-nov-23	Fijo 0%	-	93.59%	0.03	\$ 943,631.00	129.17	17.62%
Lecer 01/2024	X18E4	18-ene-24	100.00%	129.70	-17.96%	-19.38%	18-ene-24	Fijo 0%	-	104.32%	0.27	\$ 556,021.00	129.17	0.41%
Lecer 02/2024	X20F4	20-feb-24	100.00%	117.20	-9.47%	-9.80%	20-feb-24	Fijo 0%	-	103.07%	0.34	\$ 241,452.00	129.17	-9.27%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	42,300.00	-32.98%	-37.51%	28-feb-24	Fijo 3%	-	114.94%	0.52	\$ 7,388.00	35,575.00	18.90%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	721.57	-0.50%	-0.50%	25-mar-24	Fija 1.50%	Sem.	100.80%	0.40	\$ 345,783.00	596.03	21.06%
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	179.00	2.07%	2.06%	14-abr-24	Fija 3.75%	Sem.	100.75%	0.45	\$ 755,783.00	158.00	13.29%
Bono del Tesoro CER 05/2024	T6X4	20-may-24	100.00%	126.95	1.38%	1.37%	20-may-23	Fija 3.75%	Sem.	101.28%	0.54	\$ 366,213.00	109.00	16.47%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	42,909.56	-26.42%	-28.46%	30-abr-24	Fijo 3.25%	-	118.24%	0.69	\$ 3,639.00	34,416.62	24.68%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	42,651.00	-3.34%	-3.35%	30-jun-24	Fijo 3.25%	-	104.46%	0.69	\$ 3,172.00	37,290.74	14.37%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	531.68	3.91%	3.87%	26-ene-24	Fija 1.55%	Sem.	98.33%	0.72	\$ 368,673.00	414.52	28.26%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	41,475.00	-14.29%	-14.48%	30-ago-24	Fijo 3.25%	Sem.	116.66%	0.97	\$ 6,875.00	33,765.13	22.83%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	174.37	6.04%	6.04%	14-abr-24	Fija 4%	Sem.	98.13%	0.92	\$ 2,060,509.00	155.03	12.47%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	38,000.00	-3.00%	-2.99%	29-nov-24	Fijo 3.25%	Sem.	106.88%	1.11	\$ 11,085.52	37,800.00	0.53%
Bono del Tesoro CER 12/2024	T5X4	13-dic-24	100.00%	135.30	12.10%	11.75%	13-dic-23	Fija 3.25%	Sem.	92.43%	1.02	\$ 2,419,773.00	118.05	14.61%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	4.47%	4.49%	31-ene-25	Fijo 3.25%	Sem.	98.45%	1.20	\$ 7,948.38	35,000.00	0.00%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	171.94	7.64%	7.50%	14-feb-24	Fija 4.25%	Sem.	96.06%	1.21	\$ 1,820,887.00	135.36	27.03%
BONCER 2025	TC25	27-abr-25	100.00%	1,410.00	12.99%	12.60%	27-abr-24	Fija 4%	Sem.	88.66%	1.37	\$ 29,147.00	1,175.00	20.00%
Bono del Tesoro CER 06/2025	T3X5	18-dic-25	100.00%	92.00	34.32%	7.50%	31-may-85	Fija 4.25%	Sem.	96.06%	1.21	\$ 1,820,887.00	135.36	-32.03%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	263.10	11.40%	11.10%	09-nov-23	Fija 1.80%	Sem.	83.67%	1.87	\$ 48,154.00	250.00	5.24%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	557.00	9.99%	9.75%	09-nov-23	Fija 2.00%	Sem.	86.33%	1.84	\$ 178,343.00	432.38	28.82%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	536.00	9.93%	9.69%	09-nov-23	Fija 2.25%	Sem.	82.98%	2.39	\$ 75,905.00	393.85	36.09%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	201.00	11.36%	11.06%	30-nov-23	Fija 2.5%	Sem.	64.77%	4.83	\$ 45,562.00	215.55	-6.75%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	11,170.00	9.38%	9.17%	01-ene-24	Fija 5.83%	Sem.	87.10%	4.03	\$ 10,472.48	9,300.00	20.11%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,720.00	10.72%	10.45%	01-abr-24	1.77%	Sem.	48.00%	8.15	\$ 2,858.00	4,112.00	14.79%
Bacon Prov Serie 6°	PR13	15-mar-24	4.55%	660.00	-55.45%	-78.19%	15-nov-23	Fija 2%	Mensual	120.76%	0.25	\$ 4,001.95	590.00	11.86%
Tasa Fija														
Bote 10/2026	TO26	18-oct-26	100.00%	21.00	140.18%	109.96%	17-abr-24	Fija 15.50%	Sem.	20.87%	1.15	\$ 96,569.71	25.05	-16.17%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	129.14%	102.75%	23-nov-23	Fija 43.25%	Sem.	63.79%	0.56	\$ 554,409.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	99.50	255.02%	145.48%	18-ene-24	Badlar + 500pbs	Trim.	94.70%	0.29	\$ 9,297.00	115.00	-13.48%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	109.50	212.51%	131.84%	29-dic-23	Badlar + 325pbs	Trim.	98.55%	0.26	\$ 26,003.23	98.00	11.73%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	112.00	250.53%	147.32%	22-nov-23	Badlar + 375pbs	Trim.	90.51%	0.55	\$ 30,809.94	104.00	7.69%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	88.75	296.60%	164.48%	12-ene-24	Badlar + 375pbs	Trim.	82.85%	0.51	\$ -	100.30	-11.52%
Dollar Linked														
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	42,300.00	-44.06%	-52.92%	28-feb-24	0.00%	-	120.85%	0.69	\$ 7,388.00	35,575.00	18.90%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	42,251.00	-31.31%	-34.24%	30-abr-24	0.40%	Sem.	#DIV/0!	0.60	\$ 3,583.00	35,000.00	20.72%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	42,909.56	-33.68%	-37.16%	30-abr-24	0.00%	-	122.59%	0.79	\$ 3,639.00	34,416.62	24.68%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	42,651.00	-25.78%	-27.05%	30-jun-24	0.00%	-	121.85%	0.91	\$ 3,172.00	37,290.74	14.37%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	41,475.00	-18.49%	-18.80%	30-ago-24	0.00%	-	118.49%	1.02	\$ 6,875.00	33,765.13	22.83%
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	41,500.00	-16.55%	-17.29%	30-mar-24	0.50%	Sem.	118.51%	1.00	\$ 2,075.00	35,000.00	18.57%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	38,000.00	-7.33%	-7.31%	29-nov-24	0.00%	-	108.56%	1.16	\$ 11,085.52	37,800.00	0.53%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	0.01%	0.01%	31-ene-25	0.00%	-	99.99%	1.25	\$ 7,948.38	35,000.00	0.00%
Bote vinculado al Dólar 03/2025	TV25D	30-mar-25	100.00%	38,600.00	-6.21%	-6.31%	30-mar-24	0.50%	Sem.	110.21%	1.45	\$ 72.00	35,207.49	9.64%

Dólar	350.03
Tasa Ref.	133.0%
Badlar Priv.	128.250%
Badlar Priv.	128.3%
Libor 90 días	5.64%



Curva Pesos



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