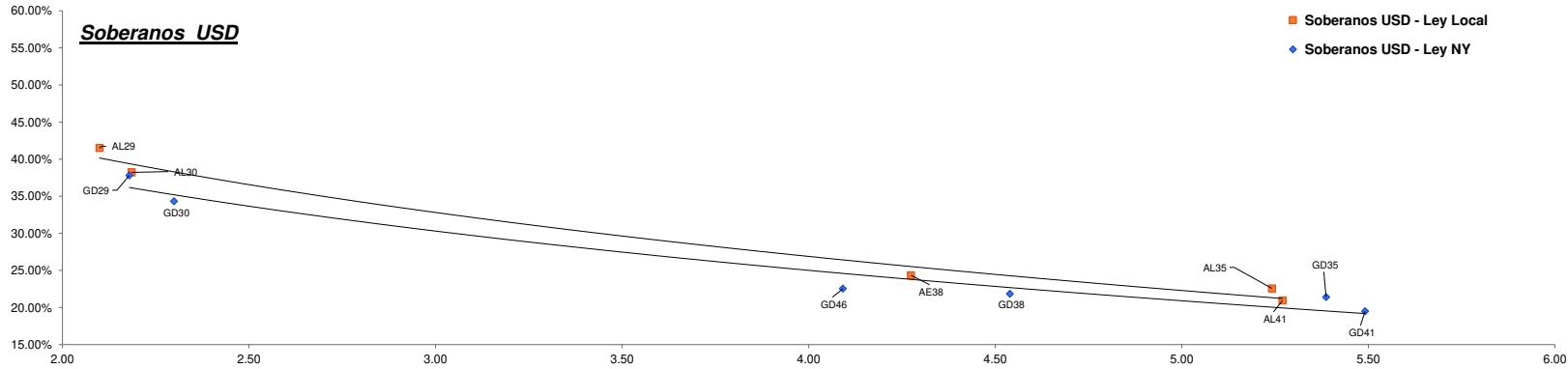


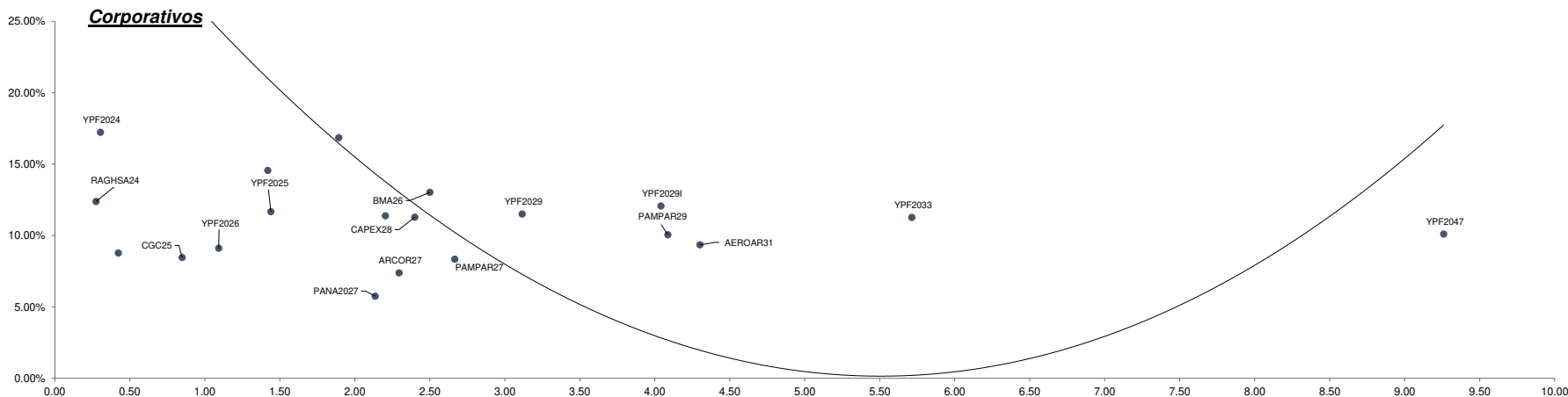
Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/11	MoM
Soberanos USD														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	37.13	41.38%	37.80%	09-ene-24	1.000%	Sem.	37.39%	2.18	\$ 2,635.03	36.38	2.06%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	37.73	37.26%	34.31%	09-ene-24	0.750%	Sem.	37.92%	2.30	\$ 16,090.61	37.33	1.07%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	32.79	22.53%	21.39%	09-ene-24	3.625%	Sem.	33.79%	5.39	\$ 20,501.72	32.50	0.89%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	37.60	23.03%	21.84%	09-ene-24	4.250%	Sem.	38.69%	4.54	\$ 11,405.07	36.82	2.12%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	33.47	20.45%	19.50%	09-ene-24	3.500%	Sem.	34.43%	5.49	\$ 10,482.11	32.87	1.83%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	33.36	23.79%	22.53%	09-ene-24	3.625%	Sem.	34.35%	4.09	\$ 2,092.00	32.78	1.77%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	34.70	45.79%	41.49%	09-ene-24	1.000%	Sem.	34.56%	2.10	\$ 2,194.28	34.38	0.93%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	34.86	41.86%	38.21%	09-ene-24	0.750%	Sem.	34.75%	2.19	\$ 13,517.56	34.87	-0.03%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	32.21	23.84%	22.57%	09-ene-24	3.625%	Sem.	31.73%	5.24	\$ 19,069.87	32.06	0.47%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	35.28	25.81%	24.33%	09-ene-24	4.250%	Sem.	34.67%	4.27	\$ 7,216.66	34.84	1.26%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	32.33	25.81%	20.93%	09-ene-24	3.500%	Sem.	31.87%	5.27	\$ 1,500.11	31.85	1.51%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	30.39	51.43%	46.11%	09-ene-24	0.500%	Sem.	30.53%	2.04	\$ 90.39	29.63	2.56%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	32.48	43.23%	39.35%	09-ene-24	0.125%	Sem.	32.52%	2.18	\$ 1,165.59	31.33	3.67%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	29.29	23.20%	21.99%	09-ene-24	2.500%	Sem.	30.02%	5.52	\$ 298.80	28.73	1.95%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	30.58	26.21%	24.68%	09-ene-24	3.750%	Sem.	31.65%	4.36	\$ 809.34	30.11	1.56%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	27.10	23.35%	22.13%	09-ene-24	3.000%	Sem.	28.00%	5.26	\$ 1,572.60	26.52	2.19%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	29.27	25.71%	24.24%	09-ene-24	2.500%	Sem.	30.00%	3.93	\$ 248.13	27.21	7.57%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	39.03	31.46%	29.31%	01-mar-24	6.625%	Sem.	38.49%	3.00	\$ 6,200.00	38.50	1.38%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	31.59	27.53%	25.86%	01-mar-24	5.875%	Sem.	31.22%	4.46	\$ 770.00	31.44	0.48%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	30.67	26.53%	24.97%	01-mar-24	5.250%	Sem.	30.35%	4.68	\$ 150.00	30.92	-0.81%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	97.70	8.73%	8.55%	01-jun-24	7.500%	Sem.	97.70%	2.19	\$ 890.00	97.17	0.55%
Cordoba 2025	PDCAR25	10-dic-25	83.33%	91.71	17.02%	16.35%	10-dic-23	3.000%	Sem.	91.98%	0.83	\$ 565.83	91.13	0.64%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	78.77	17.81%	17.08%	01-jun-24	3.000%	Sem.	78.79%	2.28	\$ 494.00	78.79	-0.03%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	75.35	15.20%	14.66%	01-feb-24	3.000%	Sem.	75.93%	3.40	\$ 433.00	74.96	0.52%
Ciudad de Córdoba 2027	CORO27	29-sep-27	0.00%	70.81	29.87%	27.92%	29-mar-24	Step-up	Sem.	71.15%	1.45	\$ -	70.86	-0.07%
Mendoza 2029	PMM29	19-mar-29	84.62%	84.55	13.24%	12.83%	19-mar-24	2.750%	Sem.	84.74%	2.22	\$ 475.54	78.85	7.23%
Chubut 2026	BOGAR26	26-jul-26	45.83%	82.03	26.28%	24.03%	26-ene-24	7.750%	Trim.	82.19%	1.13	\$ 297.92	81.99	0.05%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	82.51	14.31%	13.84%	27-abr-24	2.500%	Sem.	82.64%	2.57	\$ 366.00	81.60	1.12%
Neuquen 2030 may	NEU30M	12-may-30	80.10%	99.87	8.95%	8.66%	12-feb-24	5.170%	Sem.	99.87%	2.73	\$ 287.93	99.73	0.14%
Santa Fe 2027	SFE27	01-nov-27	100.00%	86.63	12.98%	12.58%	01-may-24	6.900%	Sem.	86.72%	2.44	\$ 250.00	84.20	2.89%
Rio Negro 2028	PRN28	10-mar-28	100.00%	56.92	44.95%	40.79%	10-mar-24	2.750%	Sem.	57.62%	1.32	\$ 225.00	57.49	-0.99%
Tierra del fuego 2027	FUE27	17-abr-27	49.00%	92.61	14.34%	13.62%	17-ene-24	8.950%	Trim.	92.70%	1.58	\$ 100.51	91.90	0.77%



Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/11	MoM
Corporativos														
Alimentos y bebidas														
Arcor 2027	ARCOR27	09-oct-27	100.00%	102.34	7.38%	7.25%	09-abr-24	8.250%	Sem.	102.31%	2.29	\$ 127.94	102.34	0.00%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	93.63	11.38%	11.08%	19-ene-24	8.250%	Sem.	93.83%	2.20	\$ 250.00	95.15	-1.60%
Banco Macro 2026	BMA26	04-nov-26	100.00%	86.00	13.02%	12.62%	04-may-24	6.750%	Sem.	86.08%	2.50	\$ 400.00	82.64	4.07%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	99.27	8.77%	8.59%	15-may-24	6.875%	Sem.	99.27%	0.42	\$ 300.00	99.32	-0.05%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	101.00	8.46%	8.28%	08-mar-24	9.500%	Sem.	100.98%	0.85	\$ 180.30	99.77	1.23%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	107.58	5.75%	5.67%	30-abr-24	9.125%	Sem.	107.51%	2.14	\$ 300.00	107.25	0.31%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	98.07	8.34%	8.17%	24-ene-24	7.500%	Sem.	98.12%	2.67	\$ 750.00	98.24	-0.17%
Capex 2028	CAPEX28	25-ago-28	100.00%	101.00	11.28%	10.98%	25-feb-24	9.250%	Sem.	95.79%	2.40	\$ 239.00	101.00	0.00%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	97.11	10.05%	9.81%	15-abr-24	9.125%	Sem.	97.15%	4.09	\$ 292.53	97.05	0.06%
YPF 2024	YPF2024	04-abr-24	40.00%	97.53	17.23%	16.54%	04-abr-24	8.750%	Sem.	97.57%	0.30	\$ 530.00	97.22	0.32%
YPF 2025	YPF2025	28-jul-25	100.00%	95.75	11.67%	11.34%	28-ene-24	8.500%	Sem.	95.88%	1.44	\$ 1,500.00	95.82	-0.07%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	69.23%	100.18	9.11%	8.81%	12-feb-24	4.000%	Trim.	100.18%	1.09	\$ 536.75	100.41	-0.23%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	92.96	11.50%	11.19%	30-dic-23	9.000%	Sem.	93.23%	3.12	\$ 747.00	92.73	0.25%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	86.99	12.07%	11.72%	27-dic-23	8.500%	Sem.	87.47%	4.04	\$ 500.00	86.74	0.29%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	78.75	11.27%	10.97%	30-mar-24	7.000%	Sem.	79.02%	5.71	\$ 575.00	78.43	0.41%
YPF 2047	YPF2047	15-dic-47	100.00%	73.76	10.10%	9.86%	15-dic-23	7.000%	Sem.	74.62%	9.26	\$ 750.00	72.92	1.15%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	88.06	134.32%	106.15%	02-feb-24	7.750%	Sem.	88.37%	0.10	\$ 300.00	87.97	0.10%
Albanesi 2027	ALBA27	01-dic-27	84.00%	88.65	16.85%	15.98%	01-jun-24	9.875%	Trim.	88.66%	1.89	\$ 282.24	88.37	0.32%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	54.17%	93.69	14.55%	13.82%	01-feb-24	9.375%	Trim.	93.75%	1.42	\$ 165.75	94.07	-0.40%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	97.64	9.35%	9.04%	01-feb-24	8.500%	Trim.	97.66%	4.30	\$ 64.00	95.25	2.51%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.64	12.38%	12.02%	21-mar-24	7.250%	Sem.	98.66%	0.27	\$ 119.73	98.54	0.10%

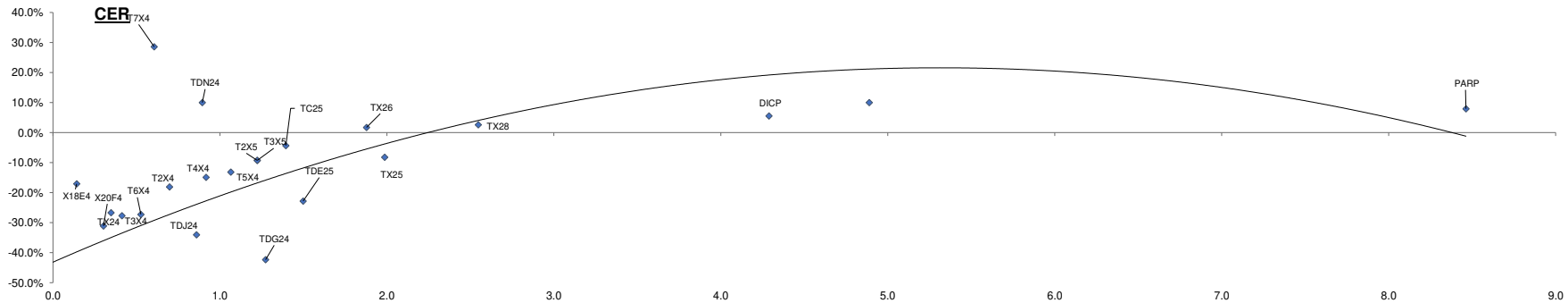


Fixed Income Research

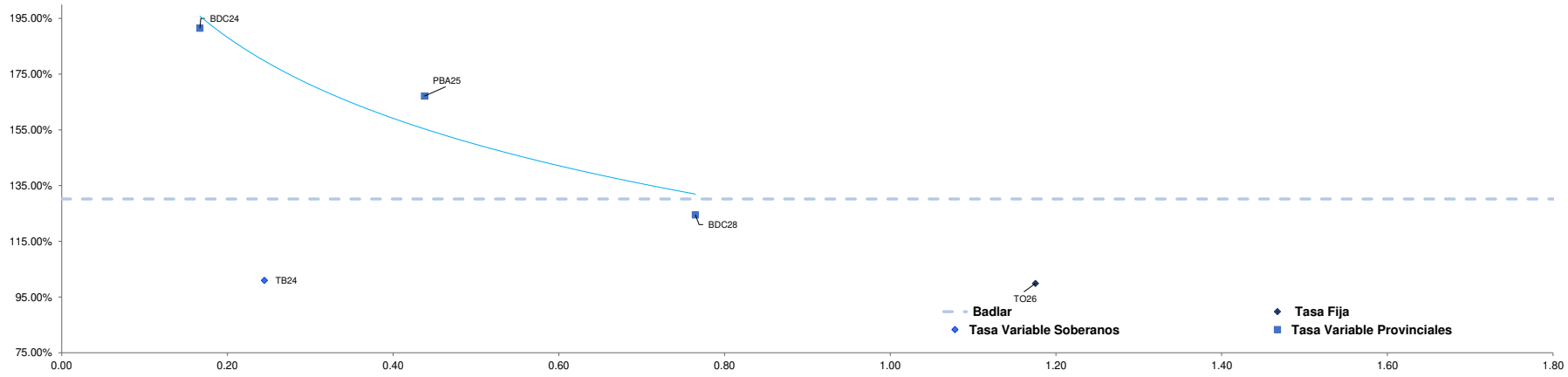


Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/11	MoM
Ajustables por CER (%)														
Lecer 01/2024	X18E4	18-ene-24	100.00%	144.00	-15.83%	-17.05%	18-ene-24	Fijo 0%	-	102.05%	0.14	\$ 556,021.00	141.45	1.80%
Lecer 02/2024	X20F4	20-feb-24	100.00%	137.99	-27.50%	-31.10%	20-feb-24	Fijo 0%	-	106.92%	0.30	\$ 241,452.00	133.45	3.40%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	59,650.00	-77.92%	-127.58%	28-feb-24	Fijo 3%	-	142.41%	-0.83	\$ 7,388.00	58,300.00	2.32%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	891.00	-24.90%	-26.68%	25-mar-24	Fija 1.50%	Sem.	109.50%	0.35	\$ 345,783.00	868.35	2.61%
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	228.00	-25.76%	-27.68%	14-abr-24	Fija 3.75%	Sem.	112.66%	0.41	\$ 755,783.00	222.50	2.47%
Bono del Tesoro CER 05/2024	T6X4	20-may-24	100.00%	164.25	-25.40%	-27.26%	20-may-24	Fija 3.75%	Sem.	116.21%	0.53	\$ 366,213.00	156.00	5.29%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	58,900.00	-57.50%	-72.46%	30-abr-24	Fijo 3.25%	-	142.56%	1.45	\$ 3,639.00	58,000.00	1.55%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	58,650.00	-31.48%	-34.03%	30-jun-24	Fijo 3.25%	-	126.17%	0.86	\$ 3,172.00	58,100.00	0.95%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	700.00	-17.28%	-18.10%	26-ene-24	Fija 1.55%	Sem.	113.89%	0.70	\$ 368,673.00	668.00	4.79%
Bono del Tesoro CER2 2024	T7X4	19-ago-24	100.00%	122.00	30.62%	28.57%	19-feb-24	Fija 4%	Sem.	85.38%	0.61	\$ 2,060,509.00	122.00	0.00%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	60,100.00	-39.78%	-42.34%	30-ago-24	Fijo 3.25%	Sem.	148.48%	1.27	\$ 6,875.00	58,701.00	2.38%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	238.74	-14.36%	-14.92%	14-abr-24	Fija 4%	Sem.	117.92%	0.92	\$ 2,060,509.00	215.34	10.86%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	38,000.00	10.00%	9.99%	29-nov-24	Fijo 3.25%	Sem.	93.88%	0.89	\$ 11,085.52	38,000.00	0.00%
Bono del Tesoro CER 12/2024	TSX4	13-dic-24	100.00%	199.00	-12.72%	-13.15%	13-dic-23	Fija 4.25%	Sem.	119.29%	1.07	\$ 2,419,773.00	178.00	11.80%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	57,000.00	-23.28%	-22.82%	31-ene-25	Fijo 3.25%	Sem.	140.82%	1.50	\$ 7,948.38	55,555.00	2.60%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	239.14	-9.05%	-9.27%	14-feb-24	Fija 4.25%	Sem.	117.24%	1.22	\$ 1,820,887.00	217.77	9.81%
BONCER 2025	TC25	27-abr-25	100.00%	2,030.00	-4.29%	-4.33%	27-abr-24	Fija 4%	Sem.	112.03%	1.39	\$ 29,147.00	1,829.00	10.99%
Bono del Tesoro CER 06/2025	T3X5	18-dic-25	100.00%	125.00	23.94%	-9.27%	31-may-85	Fija 4.25%	Sem.	117.24%	1.22	\$ 1,820,887.00	125.00	0.00%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	430.00	-8.05%	-8.22%	09-may-24	Fija 1.80%	Sem.	121.38%	1.99	\$ 48,154.00	389.00	10.54%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	730.00	1.73%	1.72%	09-may-24	Fija 2.00%	Sem.	100.52%	1.88	\$ 178,343.00	711.00	2.67%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	720.00	2.61%	2.59%	09-may-24	Fija 2.25%	Sem.	99.12%	2.55	\$ 75,905.00	689.00	4.50%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	238.25	10.23%	9.98%	30-may-24	Fija 2.5%	Sem.	68.34%	4.89	\$ 45,562.00	238.25	0.00%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	14,840.00	5.60%	5.52%	01-ene-24	Fija 5.83%	Sem.	101.40%	4.29	\$ 10,472.48	14,250.00	4.14%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	6,660.00	8.09%	7.93%	01-abr-24	1.77%	Sem.	59.58%	8.46	\$ 2,858.00	6,450.00	3.26%
Bacon Prov Serie 6°	PR13	15-mar-24	3.72%	575.00	-51.18%	-69.60%	15-dic-23	Fija 2%	Mensual	113.35%	0.18	\$ 3,271.93	590.00	-2.54%
Tasa Fija														
Bote 10/2026	TO26	18-oct-26	100.00%	25.60	124.82%	99.88%	17-abr-24	Fija 15.50%	Sem.	25.06%	1.18	\$ 96,569.71	25.00	2.40%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	85.31%	72.26%	23-may-24	Fija 43.25%	Sem.	75.03%	0.87	\$ 554,409.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	122.00	174.90%	100.99%	18-ene-24	Badlar + 500pbs	Trim.	103.52%	0.24	\$ 9,297.00	124.70	-2.17%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	121.00	378.24%	191.52%	29-dic-23	Badlar + 325pbs	Trim.	88.71%	0.17	\$ 26,003.23	122.75	-1.43%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	111.00	195.61%	124.49%	22-feb-24	Badlar + 375pbs	Trim.	106.53%	0.76	\$ 30,809.94	103.00	7.77%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	101.10	304.14%	167.14%	12-ene-24	Badlar + 375pbs	Trim.	84.47%	0.44	\$ -	99.02	2.10%
Dólar Linked														
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	59,650.00	-88.51%	-170.44%	28-feb-24	0.00%	-	164.54%	-0.33	\$ 7,388.00	58,300.00	2.32%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	58,500.00	-69.62%	-89.76%	30-abr-24	0.40%	Sem.	161.30%	0.73	\$ 3,583.00	57,600.00	1.56%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	58,900.00	-70.28%	-96.13%	30-abr-24	0.00%	-	162.47%	10.33	\$ 3,639.00	58,000.00	1.55%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	58,650.00	-57.18%	-67.34%	30-jun-24	0.00%	-	161.78%	1.74	\$ 3,172.00	58,100.00	0.95%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	60,100.00	-49.77%	-54.04%	30-ago-24	0.00%	-	165.78%	1.60	\$ 6,875.00	58,701.00	2.38%
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	58,900.00	-44.41%	-50.88%	30-mar-24	0.50%	Sem.	162.32%	1.10	\$ 2,075.00	59,500.00	-1.01%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	38,000.00	-4.67%	-4.68%	29-nov-24	0.00%	-	104.82%	1.03	\$ 11,085.52	38,000.00	0.00%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	57,000.00	-32.38%	-31.48%	31-ene-25	0.00%	-	157.23%	1.69	\$ 7,948.38	55,555.00	2.60%
Bote vinculado al Dólar 03/2025	TV25D	30-mar-25	100.00%	55,500.00	-27.30%	-29.47%	30-mar-24	0.50%	Sem.	152.93%	1.54	\$ 72.00	55,500.00	0.00%

Dólar	362.525
Tasa Ref. Badlar Priv.	133.00%
130.188%	
Libor	5.64%
CER	168.78



Curva Pesos



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