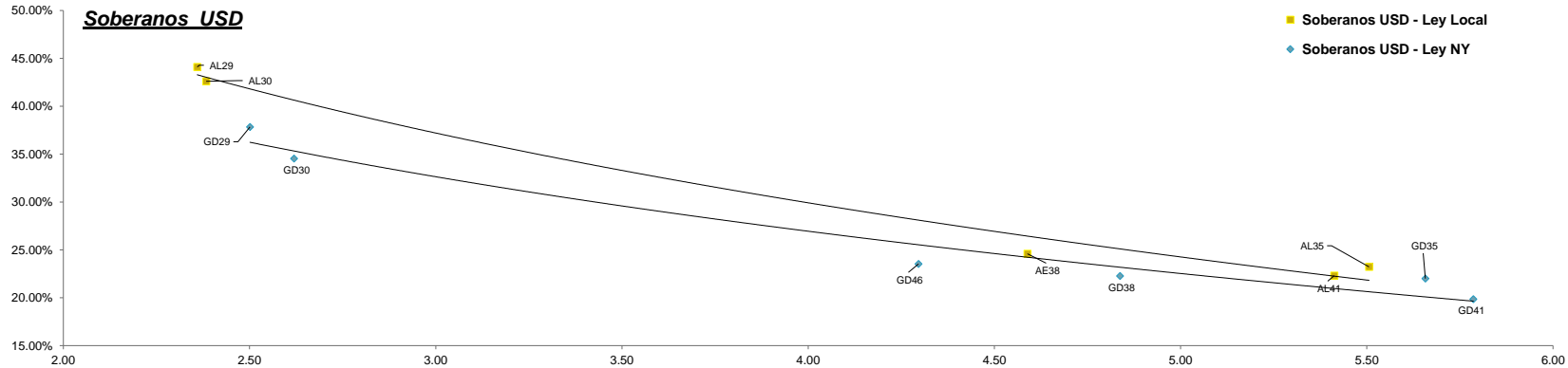


Fixed Income Research

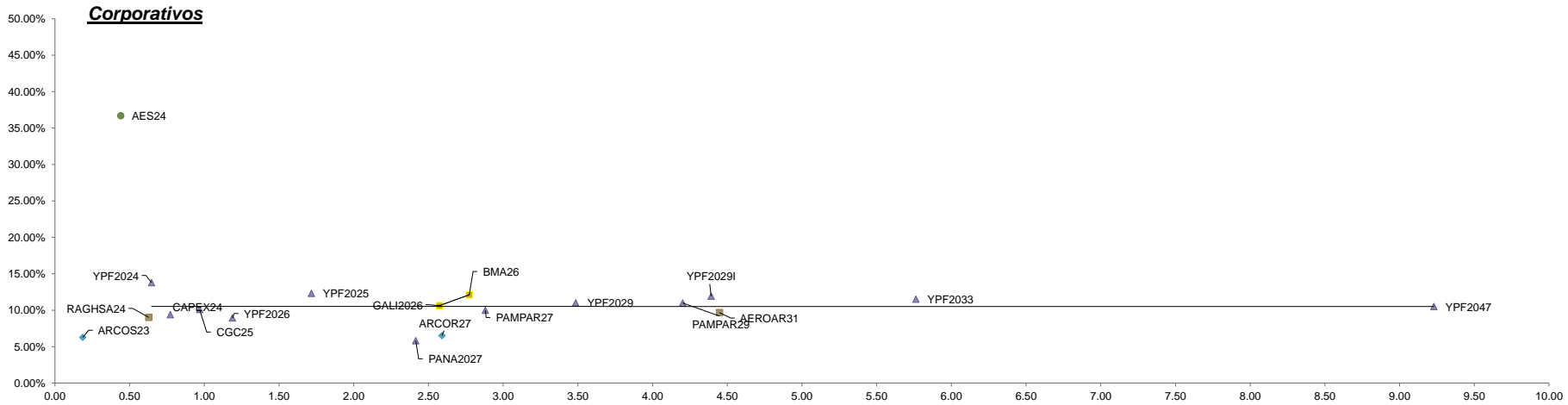
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/06	MoM	
Soberanos USD															
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	32.82	41.42%	37.84%	09-ene-24	1.000%	Sem.	32.84%	2.50	\$ 2,635.03	32.62	0.61%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	33.48	37.51%	34.53%	09-ene-24	0.750%	Sem.	33.49%	2.62	\$ 16,090.61	33.44	0.12%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	30.54	23.21%	22.00%	09-ene-24	3.625%	Sem.	30.61%	5.66	\$ 20,501.72	30.05	1.63%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	35.49	23.51%	22.27%	09-ene-24	4.250%	Sem.	35.57%	4.84	\$ 11,405.07	35.41	0.23%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	31.78	20.83%	19.84%	09-ene-24	3.500%	Sem.	31.85%	5.79	\$ 10,482.11	32.26	-1.49%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	30.65	24.91%	23.53%	09-ene-24	3.625%	Sem.	30.72%	4.30	\$ 2,092.00	30.22	1.42%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	28.21	48.97%	44.10%	09-ene-24	1.000%	Sem.	28.20%	2.36	\$ 2,194.28	28.95	-2.56%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	27.38	47.14%	42.60%	09-ene-24	0.750%	Sem.	27.37%	2.38	\$ 13,517.56	27.81	-1.55%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	28.62	24.57%	23.22%	09-ene-24	3.625%	Sem.	28.59%	5.51	\$ 19,069.87	28.77	-0.52%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	31.91	26.11%	24.59%	09-ene-24	4.250%	Sem.	31.87%	4.59	\$ 7,216.66	33.35	-4.32%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	27.77	23.55%	22.31%	09-ene-24	3.500%	Sem.	27.74%	5.41	\$ 1,500.11	30.04	-7.56%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	29.40	45.35%	41.13%	09-ene-24	0.500%	Sem.	29.41%	2.46	\$ 90.39	28.40	3.52%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	29.83	40.82%	37.33%	09-ene-24	0.125%	Sem.	29.83%	2.56	\$ 1,165.59	28.34	5.26%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	27.70	23.35%	22.13%	09-ene-24	2.500%	Sem.	27.75%	5.85	\$ 298.80	26.29	5.36%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	30.52	25.24%	23.82%	09-ene-24	3.750%	Sem.	30.59%	4.79	\$ 809.34	29.22	4.45%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	28.02	21.96%	20.87%	09-ene-24	3.000%	Sem.	28.08%	5.79	\$ 1,572.60	26.66	5.10%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	27.54	25.86%	24.37%	09-ene-24	2.500%	Sem.	27.59%	4.25	\$ 248.13	26.91	2.34%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	37.93	31.22%	29.10%	01-sep-23	6.625%	Sem.	37.17%	3.13	\$ 6,200.00	38.13	-0.52%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	31.38	27.19%	25.56%	01-sep-23	5.875%	Sem.	30.84%	4.51	\$ 770.00	28.05	11.87%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	28.68	27.59%	25.91%	01-sep-23	5.250%	Sem.	28.24%	4.59	\$ 150.00	27.31	5.02%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	95.33	9.61%	9.39%	01-dic-23	7.500%	Sem.	95.38%	2.46	\$ 890.00	94.31	1.08%	
Cordoba 2025	PDCAR25	10-dic-25	83.33%	82.07	24.45%	23.12%	10-dic-23	3.000%	Sem.	82.20%	1.13	\$ 565.83	76.00	7.99%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	72.63	19.99%	19.08%	01-dic-23	3.000%	Sem.	72.88%	2.50	\$ 494.00	68.49	6.04%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	70.38	16.60%	15.96%	01-ago-23	3.000%	Sem.	71.30%	3.54	\$ 433.00	66.15	6.39%	
Ciudad de Córdoba 2027	CORO27	29-sep-27	0.00%	65.32	30.68%	28.63%	29-sep-23	Step-up	Sem.	65.98%	1.70	\$ -	64.41	1.41%	
Mendoza 2029	PMM29	19-mar-29	92.31%	79.96	15.55%	14.99%	19-sep-23	2.750%	Sem.	80.34%	2.19	\$ 518.77	78.88	1.37%	
Chubut 2026	BOGAR26	26-jul-26	54.17%	87.22	19.18%	17.94%	26-jul-23	7.750%	Trim.	87.45%	1.26	\$ 352.08	83.40	4.58%	
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	72.32	18.57%	17.78%	27-oct-23	2.500%	Sem.	72.74%	2.66	\$ 366.00	71.03	1.82%	
Neuquen 2030 may	NEU30M	12-may-30	86.26%	94.74	10.96%	10.54%	12-ago-23	5.170%	Sem.	94.82%	2.70	\$ 310.08	94.20	0.57%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	80.76	15.03%	14.51%	01-nov-23	6.900%	Sem.	81.05%	2.66	\$ 250.00	80.42	0.42%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	55.41	39.73%	36.42%	10-sep-23	2.750%	Sem.	56.46%	1.62	\$ 225.00	53.81	2.97%	
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	93.09	13.43%	12.80%	17-oct-23	8.950%	Trim.	93.09%	1.82	\$ 106.67	91.59	1.64%	



Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/06	MoM
Corporativos														
Alimentos y bebidas														
Arcor 2027	ARCOR27	09-oct-27	100.00%	104.60	6.61%	6.51%	09-oct-23	8.250%	Sem.	104.50%	2.59	\$ 127.94	105.00	-0.38%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	100.00	6.36%	6.26%	27-sep-23	6.625%	Sem.	100.00%	0.19	\$ 348.47	100.00	0.00%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	94.00	10.91%	10.63%	19-ene-24	8.250%	Sem.	94.00%	2.57	\$ 250.00	92.10	2.06%
Banco Macro 2026	BMA26	04-nov-26	100.00%	85.70	12.47%	12.10%	04-nov-23	6.750%	Sem.	85.90%	2.77	\$ 400.00	85.40	0.35%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.00	9.60%	9.38%	15-nov-23	6.875%	Sem.	98.02%	0.77	\$ 300.00	98.20	-0.20%
Cia Gral de Combustible 2025	CGC25	08-mar-25	73.40%	99.30	10.35%	10.09%	08-sep-23	9.500%	Sem.	99.32%	0.97	\$ 220.20	99.60	-0.30%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	108.30	5.89%	5.81%	30-oct-23	9.125%	Sem.	108.14%	2.41	\$ 300.00	108.70	-0.37%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	95.70	10.24%	9.99%	24-jul-23	7.500%	Sem.	92.96%	2.88	\$ 750.00	94.80	0.95%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	97.00	11.29%	10.99%	15-oct-23	9.125%	Sem.	92.29%	4.20	\$ 292.53	95.70	1.36%
YPF 2024	YPF2024	04-abr-24	40.00%	96.60	14.26%	13.78%	04-oct-23	8.750%	Sem.	96.69%	0.65	\$ 530.00	96.80	-0.21%
YPF 2025	YPF2025	28-jul-25	100.00%	93.30	12.68%	12.30%	28-jul-23	8.500%	Sem.	93.56%	1.72	\$ 1,500.00	91.60	1.86%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	84.62%	100.00	9.24%	8.94%	12-ago-23	4.000%	Trim.	100.00%	1.19	\$ 656.03	100.10	-0.10%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	93.10	11.31%	11.01%	30-dic-23	9.000%	Sem.	93.13%	3.49	\$ 747.00	91.30	1.97%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	85.60	12.29%	11.94%	27-dic-23	8.500%	Sem.	85.67%	4.39	\$ 500.00	85.00	0.71%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	75.60	11.84%	11.51%	30-sep-23	7.000%	Sem.	76.12%	5.76	\$ 575.00	75.60	0.00%
YPF 2047	YPF2047	15-dic-47	100.00%	69.30	10.78%	10.50%	15-dic-23	7.000%	Sem.	69.50%	9.23	\$ 750.00	68.60	1.02%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	86.80	40.05%	36.69%	02-ago-23	7.750%	Sem.	87.25%	0.44	\$ 300.00	83.70	3.70%
Albanesi 2023	ALBA23	27-jul-23	100.00%	98.10	156.37%	120.23%	27-jul-23	9.625%	Sem.	98.18%	0.01	\$ 336.00	98.40	-0.30%
Albanesi 2027	ALBA27	01-dic-27	91.00%	78.00	23.66%	22.00%	01-dic-23	9.875%	Trim.	78.27%	1.88	\$ 305.76	78.40	-0.51%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	62.50%	92.30	12.38%	11.85%	01-ago-23	9.375%	Trim.	92.41%	1.54	\$ 191.25	91.60	0.76%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	94.70	10.03%	9.67%	01-ago-23	8.500%	Trim.	94.80%	4.45	\$ 64.00	93.60	1.18%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.80	9.22%	9.01%	21-sep-23	7.250%	Sem.	98.83%	0.63	\$ 119.73	99.10	-0.30%



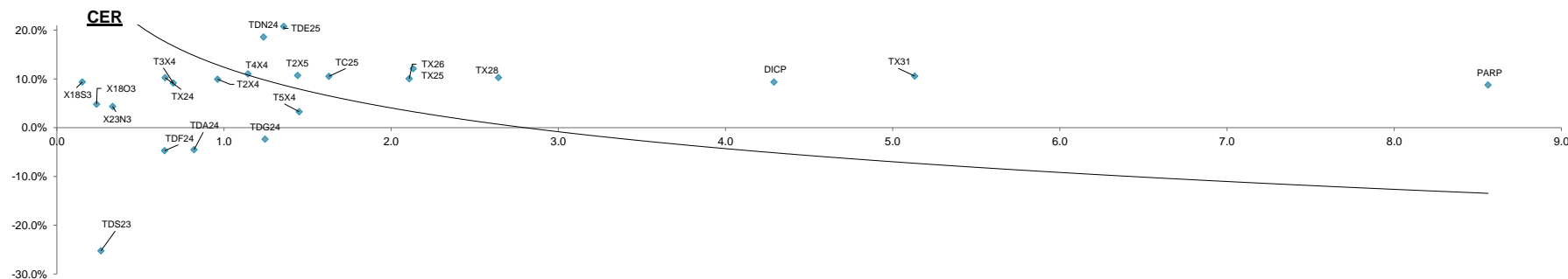
Fixed Income Research

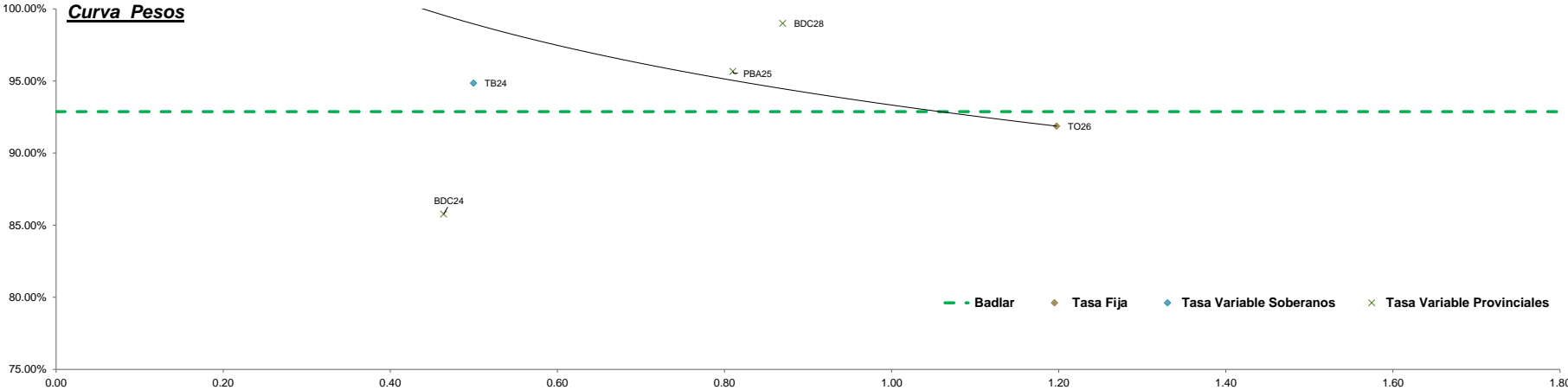


Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/06	MoM
Ajustables por CER (%)														
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	27,789.56	138.61%	88.22%	31-jul-23	Fijo 2%	-	97.22%	0.02	\$ 13,075.00	26,903.36	3.29%
Bono del Tesoro CER 2023	T2X3	13-ago-23	100.00%	493.13	152.26%	117.66%	13-ago-23	Fija 1.45%	Sem.	93.95%	0.04	\$ 432,188.00	476.59	3.47%
Lecer 09/2023	X18S3	18-sep-23	100.00%	181.45	9.74%	9.37%	18-sep-23	Fijo 0%	-	98.46%	0.15	\$ 46,647.00	176.62	2.73%
Lecer 10/2023	X18O3	18-oct-23	100.00%	115.44	4.90%	4.81%	18-oct-23	Fijo 0%	-	98.82%	0.24	\$ 43,578.00	111.80	
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	29,413.13	-22.81%	-25.24%	29-sep-23	Fijo 2.25%	-	105.66%	0.26	\$ 8,739.00	27,007.45	8.91%
Lecer 11/2023	X23N3	23-nov-23	100.00%	112.26	4.42%	4.35%	23-nov-23	Fijo 0%	-	98.51%	0.33	\$ 193,267.00	108.41	
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	29,105.45	-4.69%	-4.73%	28-feb-24	Fijo 3%	-	104.78%	0.64	\$ 3,709.40	29,350.00	-0.83%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	515.90	10.51%	10.25%	25-sep-23	Fija 1.50%	Sem.	94.36%	0.65	\$ 345,783.00	504.00	2.36%
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	131.60	9.37%	9.16%	14-oct-23	Fija 3.75%	Sem.	96.22%	0.70	\$ 696,849.00	126.79	3.79%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	29,081.40	-4.49%	-4.51%	30-abr-24	Fijo 3.25%	-	106.26%	0.82	\$ 3,639.00	28,475.00	2.13%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	380.27	10.18%	9.93%	26-jul-23	Fija 1.55%	Sem.	92.09%	0.96	\$ 309,278.00	372.00	2.22%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	28,596.20	-2.36%	-2.36%	30-ago-24	Fijo 3.25%	Sem.	107.01%	1.25	\$ -	27,939.41	2.35%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	126.09	11.33%	11.02%	14-oct-23	Fija 4%	Sem.	92.11%	1.14	\$ 1,785,858.00	121.73	3.58%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	17.86%	18.58%	29-nov-24	Fijo 3.25%	Sem.	82.33%	1.24	\$ -	22,000.00	0.00%
Bono del Tesoro CER 12/2024	T5X4	13-dic-24	100.00%	101.40	3.30%	3.28%	13-dic-23	Fija 4.25%	Sem.	101.40%	1.45	\$ 48,154.00	97.50	4.00%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	19.56%	20.75%	31-ene-25	Fijo 3.25%	Sem.	78.59%	1.36	\$ -	21,000.00	0.00%
Bono del Tesoro CER 02/2025	TX25	14-feb-25	100.00%	124.59	10.99%	10.70%	14-ago-23	Fija 4.25%	Sem.	90.93%	1.44	\$ 1,339,394.00	122.35	1.83%
BONCER 2025	TC25	27-abr-25	100.00%	1,095.73	10.80%	10.53%	27-oct-23	Fija 4%	Sem.	89.73%	1.63	\$ 29,907.80	1,054.96	3.86%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	190.00	12.47%	12.11%	09-nov-23	Fija 1.80%	Sem.	79.79%	2.13	\$ 48,154.00	187.50	1.33%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	410.03	10.29%	10.04%	09-nov-23	Fija 2.00%	Sem.	83.98%	2.11	\$ 190,747.00	394.20	4.02%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	391.00	10.54%	10.27%	09-nov-23	Fija 2.25%	Sem.	80.04%	2.64	\$ 75,905.00	374.20	4.49%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	152.00	10.86%	10.58%	30-nov-23	Fija 2.5%	Sem.	64.81%	5.13	\$ 66,421.32	117.70	
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	8,225.00	9.56%	9.35%	01-ene-24	Fija 5.83%	Sem.	85.69%	4.29	\$ 10,472.48	7,965.00	3.26%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,095.00	8.96%	8.76%	02-oct-23	1.77%	Sem.	54.50%	8.56	\$ 2,860.55	3,605.00	13.59%
Tasa Fija														
Letra del Tesoro a Dcto. 31/07/23	S31L3	31-jul-23	100.00%	97.55	112.65%	76.39%	31-jul-23	Fijo 0%	-	97.55%	0.02	\$ 30,768.00	95.50	2.15%
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	78.00	139.17%	98.99%	31-oct-23	Fijo 0%	-	78.00%	0.14	\$ 252,493.00	95.50	-18.32%
Bote 10/2023	TO23	18-oct-23	100.00%	87.26	137.45%	108.19%	17-oct-23	Fija 16.00%	Sem.	83.80%	0.16	\$ 64,150.35	85.00	2.66%
Bote 10/2026	TO26	18-oct-26	100.00%	27.54	112.97%	91.87%	17-oct-23	Fija 15.50%	Sem.	26.48%	1.20	\$ 96,569.71	23.55	16.94%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	87.94%	74.18%	23-nov-23	Fija 43.25%	Sem.	71.32%	0.93	\$ 502,949.00	90.85	-16.12%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	98.32	134.25%	94.86%	18-oct-23	Badlar + 500pbs	Trim.	98.08%	0.50	\$ 9,297.00	116.24	-15.42%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	107.00	117.51%	85.77%	29-sep-23	Badlar + 325pbs	Trim.	104.40%	0.46	\$ 43,603.35	102.60	4.29%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	111.80	142.20%	99.00%	22-ago-23	Badlar + 375pbs	Trim.	97.13%	0.87	\$ 13,262.47	109.00	2.57%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	95.64	135.79%	95.67%	12-oct-23	Badlar + 375pbs	Trim.	94.04%	0.81	\$ -	111.80	-14.45%
Dólar Linked														
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	27,789.56	-71.07%	-121.54%	31-jul-23	0.00%	-	104.16%	-0.15	\$ 13,075.00	26,903.36	3.29%
Bote vinculado al Dólar 07/2023	T2V3	31-jul-23	100.00%	26,660.88	2.11%	2.10%	31-jul-23	0.00%	Sem.	99.93%	0.03	\$ 1,298.00	26,117.17	2.08%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	29,413.13	-39.02%	-47.12%	29-sep-23	0.00%	-	110.25%	0.37	\$ 8,739.00	27,007.45	8.91%
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	29,204.04	-26.39%	-28.41%	31-oct-23	0.40%	Sem.	109.25%	0.36	\$ 466.00	27,173.81	7.47%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	29,105.45	-13.22%	-13.58%	28-feb-24	0.00%	-	109.09%	0.71	\$ 3,709.40	29,350.00	-0.83%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	28,316.34	-6.85%	-6.98%	30-oct-23	0.40%	Sem.	106.04%	0.81	\$ 1,278.00	27,213.89	4.05%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	29,081.40	-10.42%	-10.54%	30-abr-24	0.00%	-	109.00%	0.88	\$ 3,639.00	28,475.00	2.13%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	28,596.20	-5.54%	-5.51%	30-ago-24	0.00%	-	107.19%	1.29	\$ -	27,939.41	2.35%
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	28,885.00	-5.88%	-5.96%	30-sep-23	0.50%	Sem.	108.18%	1.24	\$ 488.00	27,100.00	
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	14.06%	14.51%	29-nov-24	0.00%	-	82.46%	1.28	\$ -	22,000.00	0.00%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	15.73%	16.51%	31-ene-25	0.00%	-	78.71%	1.41	\$ -	21,000.00	0.00%

Dólar 266.7917
Tasa Ref. 97.000%
Badlar Priv. 92.875%
Badlar Priv. 92.875%
Libor 90 días 5.57%

CER 112.8473





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