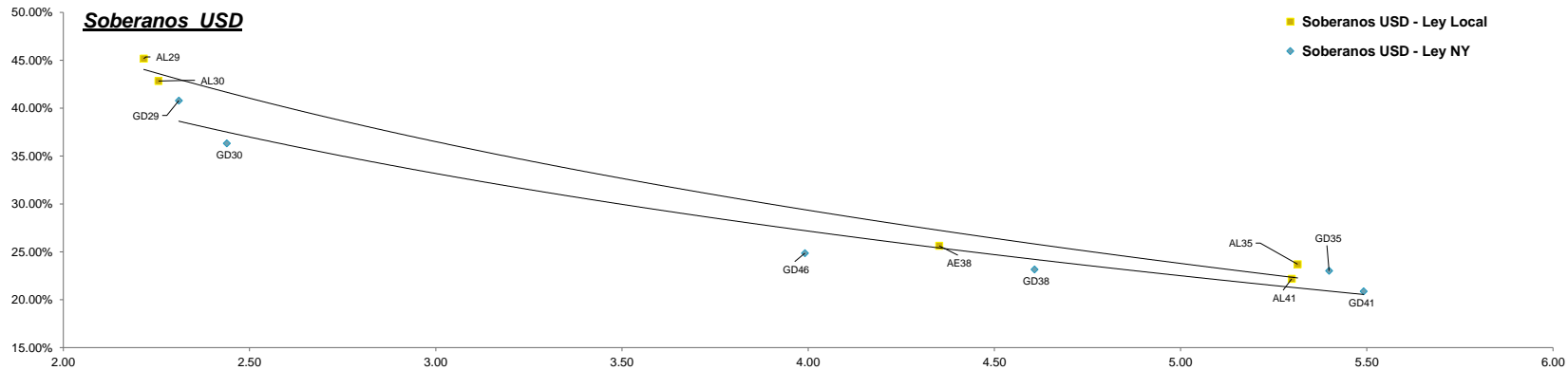


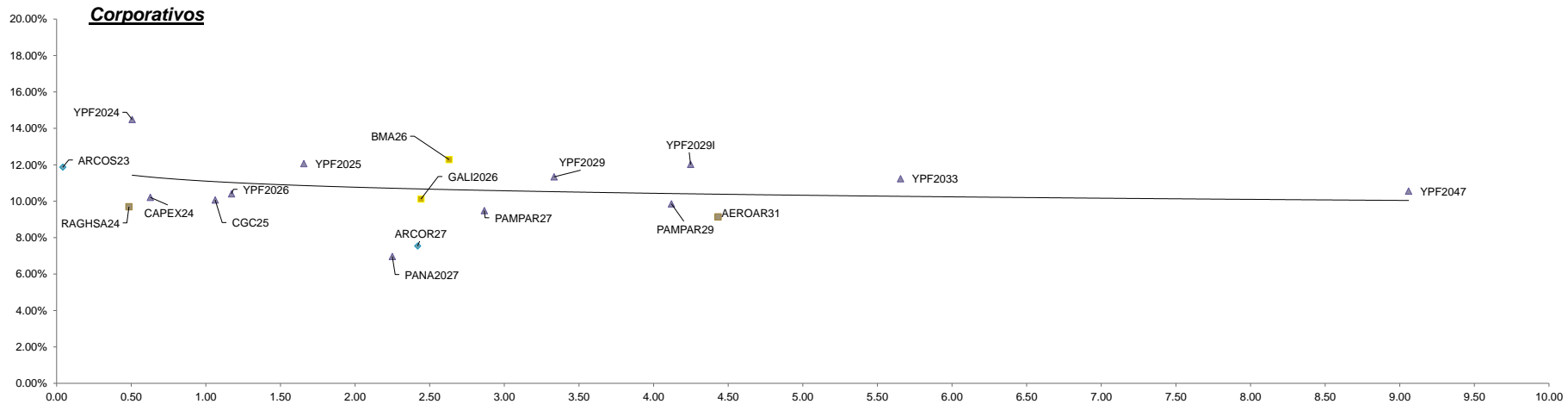
Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MoM	
Soberanos USD															
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	32.09	44.95%	40.79%	09-ene-24	1.000%	Sem.	32.21%	2.31	\$ 2,635.03	32.50	-1.26%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	33.46	39.63%	36.33%	09-ene-24	0.750%	Sem.	33.55%	2.44	\$ 16,090.61	33.76	-0.89%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	29.25	24.34%	23.02%	09-ene-24	3.625%	Sem.	29.70%	5.40	\$ 20,501.72	29.79	-1.81%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	34.49	24.50%	23.16%	09-ene-24	4.250%	Sem.	34.98%	4.61	\$ 11,405.07	35.23	-2.10%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	30.32	21.97%	20.88%	09-ene-24	3.500%	Sem.	30.75%	5.49	\$ 10,482.11	30.94	-2.00%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	29.46	26.40%	24.86%	09-ene-24	3.625%	Sem.	29.91%	3.99	\$ 2,092.00	30.00	-1.80%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	29.22	50.27%	45.17%	09-ene-24	1.000%	Sem.	29.17%	2.22	\$ 2,194.28	29.42	-0.68%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	28.84	47.42%	42.83%	09-ene-24	0.750%	Sem.	28.80%	2.26	\$ 13,517.56	28.82	0.07%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	28.81	25.11%	23.71%	09-ene-24	3.625%	Sem.	28.63%	5.31	\$ 19,069.87	29.35	-1.84%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	31.55	27.27%	25.63%	09-ene-24	4.250%	Sem.	31.31%	4.35	\$ 7,216.66	32.00	-1.41%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	28.85	23.41%	22.18%	09-ene-24	3.500%	Sem.	28.67%	5.30	\$ 1,500.11	28.72	0.45%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	28.02	50.72%	45.53%	09-ene-24	0.500%	Sem.	28.08%	2.24	\$ 90.39	28.44	-1.48%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	29.15	44.46%	40.38%	09-ene-24	0.125%	Sem.	29.17%	2.35	\$ 1,165.59	29.41	-0.88%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	26.67	24.43%	23.10%	09-ene-24	2.500%	Sem.	26.99%	5.60	\$ 298.80	27.18	-1.88%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	29.29	26.59%	25.03%	09-ene-24	3.750%	Sem.	29.76%	4.53	\$ 809.34	29.73	-1.48%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	26.66	23.20%	21.99%	09-ene-24	3.000%	Sem.	27.05%	5.49	\$ 1,572.60	27.39	-2.67%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	26.33	27.67%	25.98%	09-ene-24	2.500%	Sem.	26.66%	3.92	\$ 248.13	26.58	-0.94%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	37.88	30.24%	28.25%	01-mar-24	6.625%	Sem.	37.82%	3.29	\$ 6,200.00	38.22	-0.89%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	30.73	26.82%	25.23%	01-mar-24	5.875%	Sem.	30.69%	4.75	\$ 770.00	31.15	-1.35%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	29.22	26.37%	24.82%	01-mar-24	5.250%	Sem.	29.19%	4.91	\$ 150.00	28.85	1.28%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	94.57	10.05%	9.81%	01-dic-23	7.500%	Sem.	94.68%	2.31	\$ 890.00	94.91	-0.36%	
Cordoba 2025	PDCAR25	10-dic-25	83.33%	83.75	24.47%	23.13%	10-dic-23	3.000%	Sem.	84.03%	0.99	\$ 565.83	83.86	-0.13%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	79.05	16.81%	16.16%	01-dic-23	3.000%	Sem.	79.46%	2.42	\$ 494.00	79.18	-0.16%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	77.54	14.01%	13.55%	01-feb-24	3.000%	Sem.	77.71%	3.65	\$ 433.00	77.75	-0.27%	
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	70.57	27.25%	25.61%	29-sep-23	Step-up	Sem.	71.39%	1.63	\$ -	70.57	0.00%	
Mendoza 2029	PMM29	19-mar-29	92.31%	80.71	15.65%	15.08%	19-sep-23	2.750%	Sem.	81.24%	2.05	\$ 518.77	80.76	-0.06%	
Chubut 2026	BOGAR26	26-jul-26	50.00%	86.12	20.41%	19.01%	26-oct-23	7.750%	Trim.	86.26%	1.25	\$ 325.00	87.00	-1.01%	
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	77.83	16.08%	15.48%	27-oct-23	2.500%	Sem.	78.38%	2.62	\$ 366.00	78.12	-0.37%	
Neuquen 2030 may	NEU30M	12-may-30	83.18%	98.20	9.58%	9.25%	12-nov-23	5.170%	Sem.	98.21%	2.77	\$ 299.00	98.25	-0.05%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	85.45	13.08%	12.68%	01-nov-23	6.900%	Sem.	85.81%	2.57	\$ 250.00	85.56	-0.13%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	57.68	39.40%	36.13%	10-mar-24	2.750%	Sem.	57.69%	1.59	\$ 225.00	57.65	0.05%	
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	95.02	12.39%	11.85%	17-oct-23	8.950%	Trim.	95.09%	1.69	\$ 106.67	95.07	-0.05%	



Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MoM
Corporativos														
Alimentos y bebidas														
Arcor 2027	ARCOR27	09-oct-27	100.00%	101.70	7.68%	7.54%	09-oct-23	8.250%	Sem.	101.64%	2.42	\$ 127.94	101.70	0.00%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	99.70	12.22%	11.87%	27-sep-23	6.625%	Sem.	99.71%	0.04	\$ 348.47	99.70	0.00%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	95.40	10.38%	10.12%	19-ene-24	8.250%	Sem.	95.46%	2.44	\$ 250.00	94.40	1.06%
Banco Macro 2026	BMA26	04-nov-26	100.00%	85.80	12.66%	12.28%	04-nov-23	6.750%	Sem.	86.14%	2.63	\$ 400.00	84.40	1.66%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	97.80	10.47%	10.21%	15-nov-23	6.875%	Sem.	97.85%	0.63	\$ 300.00	98.30	-0.51%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	99.40	10.32%	10.07%	08-mar-24	9.500%	Sem.	99.40%	1.06	\$ 180.30	99.10	0.30%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	105.00	7.09%	6.96%	30-oct-23	9.125%	Sem.	104.84%	2.25	\$ 300.00	104.70	0.29%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	94.30	9.71%	9.49%	24-ene-24	7.500%	Sem.	94.36%	2.87	\$ 750.00	94.20	0.11%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	96.80	10.10%	9.86%	15-oct-23	9.125%	Sem.	96.92%	4.12	\$ 292.53	96.50	0.31%
YPF 2024	YPF2024	04-abr-24	40.00%	96.90	15.01%	14.49%	04-oct-23	8.750%	Sem.	97.02%	0.51	\$ 530.00	96.70	0.21%
YPF 2025	YPF2025	28-jul-25	100.00%	94.10	12.43%	12.06%	28-ene-24	8.500%	Sem.	94.16%	1.66	\$ 1,500.00	94.60	-0.53%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	98.30	10.82%	10.41%	12-nov-23	4.000%	Trim.	98.31%	1.17	\$ 596.39	98.60	-0.30%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	92.20	11.66%	11.34%	30-dic-23	9.000%	Sem.	92.34%	3.33	\$ 747.00	92.00	0.22%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	85.50	12.38%	12.02%	27-dic-23	8.500%	Sem.	85.76%	4.25	\$ 500.00	86.00	-0.58%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	77.10	11.55%	11.23%	30-sep-23	7.000%	Sem.	77.81%	5.65	\$ 575.00	77.20	-0.13%
YPF 2047	YPF2047	15-dic-47	100.00%	69.00	10.83%	10.55%	15-dic-23	7.000%	Sem.	69.52%	9.06	\$ 750.00	68.80	0.29%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	88.80	45.38%	41.15%	02-feb-24	7.750%	Sem.	88.89%	0.33	\$ 300.00	89.10	-0.34%
Albanesi 2027	ALBA27	01-dic-27	91.00%	88.30	16.93%	16.05%	01-dic-23	9.875%	Trim.	88.61%	1.86	\$ 305.76	87.80	0.57%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	94.10	13.95%	13.27%	01-nov-23	9.375%	Trim.	94.16%	1.50	\$ 178.50	94.00	0.11%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	97.10	9.46%	9.14%	01-nov-23	8.500%	Trim.	97.13%	4.43	\$ 64.00	97.10	0.00%
Raghsa 2024	RAGSA24	21-mar-24	100.00%	98.70	9.93%	9.70%	21-sep-23	7.250%	Sem.	98.74%	0.48	\$ 119.73	98.20	0.51%



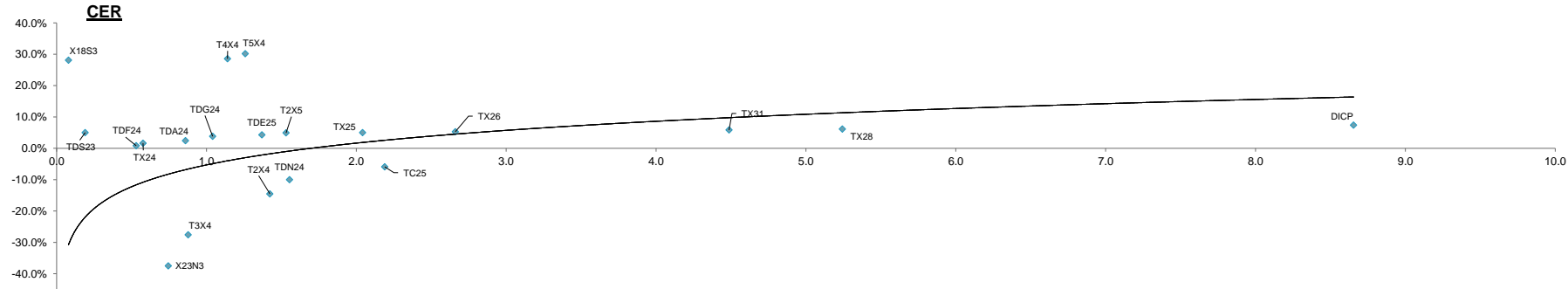
Fixed Income Research



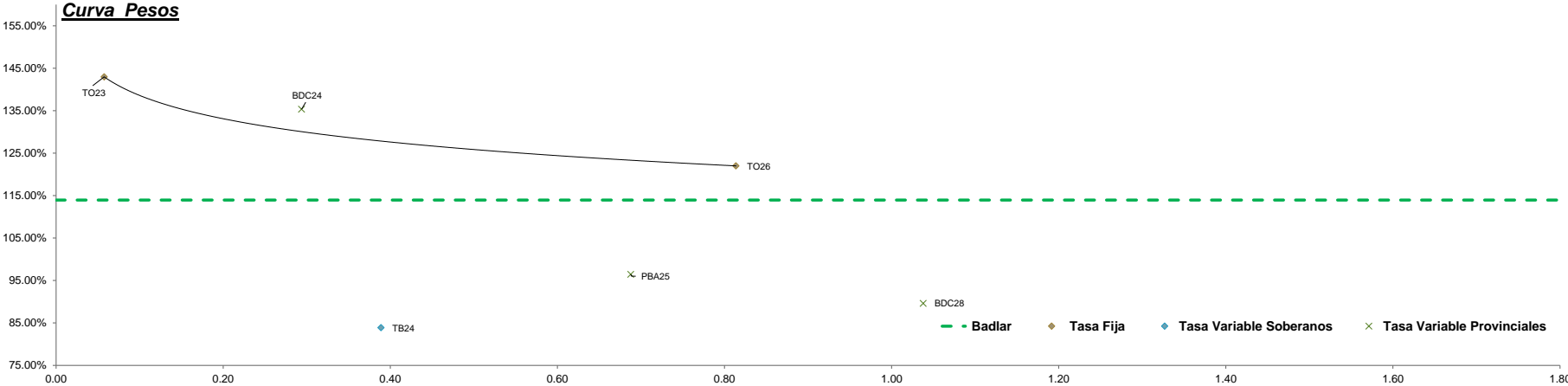
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MoM
Ajustables por CER (*)														
Lecer 09/2023	X18S3	18-sep-23	100.00%	203.33	256.49%	128.68%	18-sep-23	Fijo 0%	-	97.59%	0.01	\$ 46,647.00	196.19	3.64%
Lecer 10/2023	X18O3	18-oct-23	100.00%	126.65	31.93%	28.10%	18-oct-23	Fijo 0%	-	97.23%	0.08	\$ 43,578.00	127.33	-0.53%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	33,436.46	-75.99%	-137.75%	29-sep-23	Fijo 3.25%	-	107.37%	0.13	\$ 8,739.00	33,521.09	-0.25%
Lecer 11/2023	X23N3	23-nov-23	100.00%	125.82	5.09%	4.99%	23-nov-23	Fijo 0%	-	99.01%	0.19	\$ 193,267.00	126.97	-0.90%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	38,178.21	-33.77%	-37.49%	28-feb-24	Fijo 3%	-	122.73%	0.75	\$ 3,709.40	39,426.28	-3.17%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	613.12	0.82%	0.82%	25-sep-23	Fija 1.50%	Sem.	100.35%	0.53	\$ 345,783.00	620.94	-1.26%
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	155.19	1.61%	1.61%	14-oct-23	Fija 3.75%	Sem.	101.19%	0.58	\$ 696,849.00	157.00	-1.15%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	37,934.38	-26.17%	-27.59%	30-abr-24	Fijo 3.25%	-	123.71%	0.88	\$ 3,639.00	39,029.34	-2.81%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	454.50	2.43%	2.42%	26-ene-24	Fija 1.55%	Sem.	99.25%	0.86	\$ 309,278.00	462.25	-1.68%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	37,616.42	-14.76%	-14.52%	30-ago-24	Fijo 3.25%	Sem.	126.24%	1.42	\$ -	38,849.98	-3.18%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	153.76	3.86%	3.82%	14-oct-23	Fija 4%	Sem.	100.13%	1.04	\$ 1,785,858.00	155.68	-1.23%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	26.95%	28.57%	29-nov-24	Fijo 3.25%	Sem.	73.83%	1.14	\$ -	22,000.00	0.00%
Bono del Tesoro CER 12/2024	T5X4	13-dic-24	100.00%	123.75	-9.75%	-10.00%	13-dic-23	Fija 4.25%	Sem.	123.75%	1.55	\$ 48,154.00	125.00	-1.00%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	27.78%	30.17%	31-ene-25	Fijo 3.25%	Sem.	70.48%	1.26	\$ -	21,000.00	0.00%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	150.89	4.33%	4.29%	14-feb-24	Fija 4.25%	Sem.	99.91%	1.37	\$ 1,339,394.00	154.79	-2.52%
BONCER 2025	TC25	27-abr-25	100.00%	1,350.00	4.98%	4.92%	27-oct-23	Fija 4%	Sem.	98.56%	1.53	\$ 29,907.80	1,370.00	-1.46%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	314.00	-5.82%	-5.90%	09-nov-23	Fija 1.80%	Sem.	117.94%	2.19	\$ 48,154.00	236.00	33.05%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	513.08	5.07%	5.01%	09-nov-23	Fija 2.00%	Sem.	93.95%	2.04	\$ 190,747.00	517.70	-0.89%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	503.30	5.35%	5.28%	09-nov-23	Fija 2.25%	Sem.	92.08%	2.66	\$ 75,905.00	493.50	1.99%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	215.90	6.24%	6.15%	30-nov-23	Fija 2.5%	Sem.	82.25%	5.24	\$ 66,421.32	182.10	18.56%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	10,800.00	5.93%	5.84%	01-ene-24	Fija 5.83%	Sem.	100.03%	4.49	\$ 10,472.48	10,275.00	5.11%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	5,200.00	7.53%	7.39%	02-oct-23	1.77%	Sem.	61.90%	8.65	\$ 2,860.55	5,080.00	2.36%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	84.63	238.19%	132.60%	31-oct-23	Fijo 0%	-	84.63%	0.06	\$ 252,493.00	85.10	-0.55%
Bote 10/2023	TO23	18-oct-23	100.00%	97.10	194.08%	142.97%	17-oct-23	Fija 16.00%	Sem.	91.15%	0.06	\$ 64,150.35	95.45	1.73%
Bote 10/2026	TO26	18-oct-26	100.00%	23.15	159.21%	122.00%	17-oct-23	Fija 15.50%	Sem.	21.77%	0.81	\$ 96,569.71	23.60	-1.91%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	104.63%	86.10%	23-nov-23	Fija 43.25%	Sem.	67.23%	0.74	\$ 502,949.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	112.00	132.09%	83.88%	18-oct-23	Badlar + 500pbs	Trim.	98.48%	0.39	\$ 9,297.00	110.75	1.13%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	117.05	220.84%	135.34%	29-sep-23	Badlar + 325pbs	Trim.	90.66%	0.29	\$ 43,603.35	116.65	0.34%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	102.95	124.48%	89.62%	22-nov-23	Badlar + 375pbs	Trim.	106.39%	1.04	\$ 13,262.47	101.50	1.43%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	108.00	137.27%	96.44%	12-oct-23	Badlar + 375pbs	Trim.	94.09%	0.69	\$ -	106.50	1.41%
Dólar Linked														
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	33,436.46	152.50%	94.77%	29-sep-23	0.00%	-	95.54%	0.03	\$ 8,739.00	33,521.09	-0.25%
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	35,000.00	2.28%	2.27%	31-oct-23	0.40%	Sem.	99.74%	0.13	\$ 466.00	35,666.67	-1.87%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	38,178.21	-17.03%	-17.88%	28-feb-24	0.00%	-	109.08%	0.57	\$ 3,709.40	39,426.28	-3.17%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	37,637.52	-10.26%	-10.53%	30-oct-23	0.40%	Sem.	107.38%	0.67	\$ 1,278.00	39,139.76	-3.84%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	37,934.38	-11.90%	-12.17%	30-abr-24	0.00%	-	108.39%	0.72	\$ 3,639.00	39,029.34	-2.81%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	37,616.42	-5.76%	-5.72%	30-ago-24	0.00%	-	107.48%	1.29	\$ -	38,849.98	-3.18%
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	37,600.00	-5.98%	-6.07%	30-sep-23	0.50%	Sem.	107.26%	1.08	\$ 488.00	39,000.00	-3.59%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	37.27%	40.31%	29-nov-24	0.00%	-	62.86%	1.04	\$ -	22,000.00	0.00%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	36.59%	40.69%	31-ene-25	0.00%	-	60.00%	1.16	\$ -	21,000.00	0.00%

Dólar 349.9917
Tasa Ref. 118.000%
Badlar Priv. 113.950%
Badlar Priv. 113.950%
Libor 90 días 5.66%

CER 124.6954



-50.0%



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