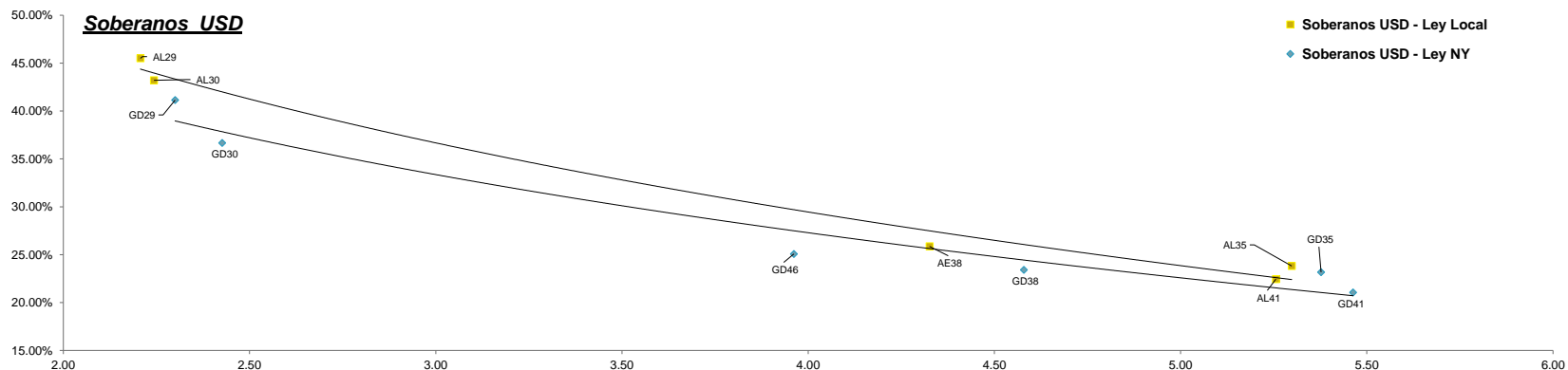


Fixed Income Research

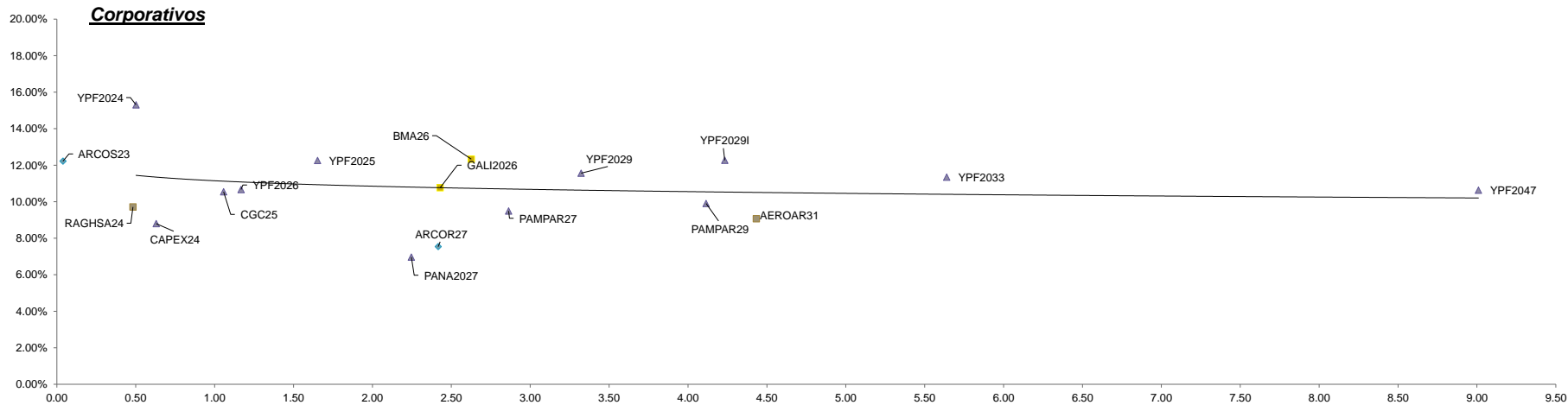
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MoM	
Soberanos USD															
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	31.86	45.37%	41.14%	09-ene-24	1.000%	Sem.	31.98%	2.30	\$ 2,635.03	32.50	-1.97%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	33.21	40.03%	36.67%	09-ene-24	0.750%	Sem.	33.30%	2.43	\$ 16,090.61	33.76	-1.63%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	29.01	24.51%	23.17%	09-ene-24	3.625%	Sem.	29.47%	5.38	\$ 20,501.72	29.79	-2.62%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	34.10	24.78%	23.41%	09-ene-24	4.250%	Sem.	34.60%	4.58	\$ 11,405.07	35.23	-3.21%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	30.04	22.16%	21.05%	09-ene-24	3.500%	Sem.	30.48%	5.46	\$ 10,482.11	30.94	-2.91%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	29.21	26.65%	25.08%	09-ene-24	3.625%	Sem.	29.67%	3.96	\$ 2,092.00	30.00	-2.63%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	29.04	50.68%	45.50%	09-ene-24	1.000%	Sem.	28.99%	2.21	\$ 2,194.28	29.42	-1.29%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	28.63	47.87%	43.21%	09-ene-24	0.750%	Sem.	28.59%	2.24	\$ 13,517.56	28.82	-0.66%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	28.66	25.23%	23.82%	09-ene-24	3.625%	Sem.	28.47%	5.30	\$ 19,069.87	29.35	-2.35%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	31.25	27.54%	25.87%	09-ene-24	4.250%	Sem.	31.01%	4.33	\$ 7,216.66	32.00	-2.34%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	28.45	23.71%	22.45%	09-ene-24	3.500%	Sem.	28.27%	5.26	\$ 1,500.11	28.72	-0.94%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	28.01	50.80%	45.60%	09-ene-24	0.500%	Sem.	28.07%	2.24	\$ 90.39	28.44	-1.51%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	29.15	44.51%	40.43%	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%	26.60	24.49%	23.15%	09-ene-24	2.500%	Sem.	26.93%	5.59	\$ 298.80	27.18	-2.13%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	29.24	26.64%	25.07%	09-ene-24	3.750%	Sem.	29.72%	4.52	\$ 809.34	29.73	-1.65%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	26.11	23.62%	22.37%	09-ene-24	3.000%	Sem.	26.51%	5.43	\$ 1,572.60	27.39	-4.67%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	25.98	28.06%	26.33%	09-ene-24	2.500%	Sem.	26.31%	3.88	\$ 248.13	26.58	-2.26%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	37.68	30.45%	28.43%	01-mar-24	6.625%	Sem.	37.62%	3.27	\$ 6,200.00	38.22	-1.41%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	30.96	26.66%	25.08%	01-mar-24	5.875%	Sem.	30.92%	4.76	\$ 770.00	31.15	-0.61%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	29.13	26.45%	24.90%	01-mar-24	5.250%	Sem.	29.09%	4.90	\$ 150.00	28.85	0.97%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	94.79	9.95%	9.72%	01-dic-23	7.500%	Sem.	94.90%	2.31	\$ 890.00	94.91	-0.13%	
Cordoba 2025	PDCAR25	10-dic-25	83.33%	83.70	24.58%	23.23%	10-dic-23	3.000%	Sem.	83.99%	0.99	\$ 565.83	83.86	-0.19%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	79.05	16.82%	16.17%	01-dic-23	3.000%	Sem.	79.46%	2.41	\$ 494.00	79.18	-0.16%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	77.48	14.04%	13.57%	01-feb-24	3.000%	Sem.	77.66%	3.65	\$ 433.00	77.75	-0.35%	
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	70.48	27.36%	25.71%	29-sep-23	Step-up	Sem.	71.31%	1.62	\$ -	70.57	-0.13%	
Mendoza 2029	PMM29	19-mar-29	92.31%	80.64	15.71%	15.13%	19-sep-23	2.750%	Sem.	81.17%	2.05	\$ 518.77	80.76	-0.15%	
Chubut 2026	BOGAR26	26-jul-26	50.00%	86.12	20.43%	19.03%	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%	77.82	16.09%	15.49%	27-oct-23	2.500%	Sem.	78.37%	2.62	\$ 366.00	78.12	-0.38%	
Neuquen 2030 may	NEU30M	12-may-30	83.18%	98.11	9.62%	9.29%	12-nov-23	5.170%	Sem.	98.12%	2.77	\$ 299.00	98.25	-0.14%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	85.33	13.14%	12.74%	01-nov-23	6.900%	Sem.	85.70%	2.56	\$ 250.00	85.56	-0.27%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	57.41	39.79%	36.46%	10-mar-24	2.750%	Sem.	57.43%	1.58	\$ 225.00	57.65	-0.42%	
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	94.94	12.45%	11.91%	17-oct-23	8.950%	Trim.	95.01%	1.69	\$ 106.67	95.07	-0.14%	



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	12.59%	12.22%	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%	93.90	11.05%	10.76%	19-ene-24	8.250%	Sem.	93.98%	2.43	\$ 250.00	94.40	-0.53%
Banco Macro 2026	BMA26	04-nov-26	100.00%	85.70	12.71%	12.33%	04-nov-23	6.750%	Sem.	86.04%	2.63	\$ 400.00	84.40	1.54%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.70	8.99%	8.80%	15-nov-23	6.875%	Sem.	98.73%	0.63	\$ 300.00	98.30	0.41%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	98.90	10.82%	10.54%	08-mar-24	9.500%	Sem.	98.90%	1.06	\$ 180.30	99.10	-0.20%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	105.00	7.08%	6.96%	30-oct-23	9.125%	Sem.	104.83%	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%	2.86	\$ 750.00	94.20	0.11%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	96.60	10.15%	9.90%	15-oct-23	9.125%	Sem.	96.72%	4.11	\$ 292.53	96.50	0.10%
YPF 2024	YPF2024	04-abr-24	40.00%	96.50	15.89%	15.31%	04-oct-23	8.750%	Sem.	96.63%	0.50	\$ 530.00	96.70	-0.21%
YPF 2025	YPF2025	28-jul-25	100.00%	93.80	12.63%	12.26%	28-ene-24	8.500%	Sem.	93.87%	1.65	\$ 1,500.00	94.60	-0.85%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	98.00	11.10%	10.67%	12-nov-23	4.000%	Trim.	98.02%	1.17	\$ 596.39	98.60	-0.61%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	91.50	11.90%	11.56%	30-dic-23	9.000%	Sem.	91.65%	3.32	\$ 747.00	92.00	-0.54%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	84.60	12.64%	12.27%	27-dic-23	8.500%	Sem.	84.87%	4.23	\$ 500.00	86.00	-1.63%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	76.60	11.67%	11.35%	30-sep-23	7.000%	Sem.	77.33%	5.64	\$ 575.00	77.20	-0.78%
YPF 2047	YPF2047	15-dic-47	100.00%	68.50	10.91%	10.63%	15-dic-23	7.000%	Sem.	69.04%	9.01	\$ 750.00	68.80	-0.44%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	88.90	45.26%	41.05%	02-feb-24	7.750%	Sem.	88.99%	0.33	\$ 300.00	89.10	-0.22%
Albanesi 2027	ALBA27	01-dic-27	91.00%	88.30	16.93%	16.06%	01-dic-23	9.875%	Trim.	88.62%	1.86	\$ 305.76	87.80	0.57%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	94.30	13.80%	13.14%	01-nov-23	9.375%	Trim.	94.36%	1.50	\$ 178.50	94.00	0.32%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	97.40	9.38%	9.07%	01-nov-23	8.500%	Trim.	97.43%	4.43	\$ 64.00	97.10	0.31%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.70	9.95%	9.71%	21-sep-23	7.250%	Sem.	98.74%	0.48	\$ 119.73	98.20	0.51%



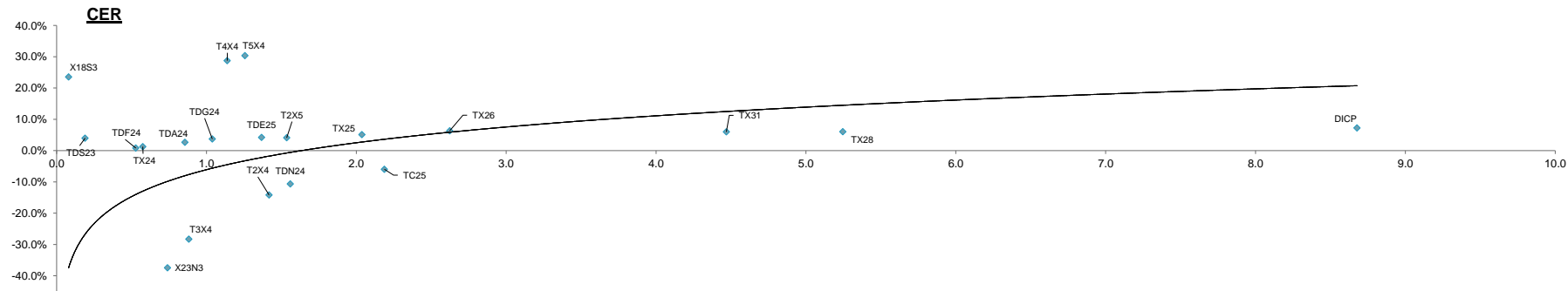
Fixed Income Research

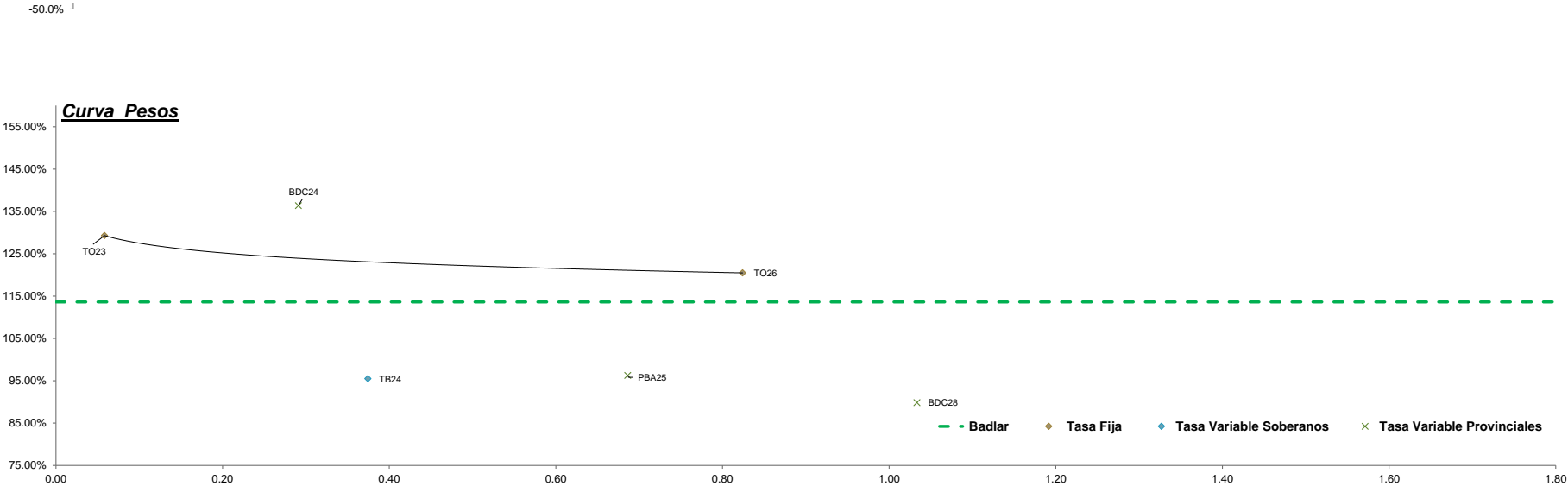


Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MoM
Ajustables por CER (*)														
Lecer 09/2023	X18S3	18-sep-23	100.00%	204.12	248.12%	126.02%	18-sep-23	Fijo 0%	-	97.97%	0.01	\$ 46,647.00	196.19	4.04%
Lecer 10/2023	X18O3	18-oct-23	100.00%	127.56	26.19%	23.53%	18-oct-23	Fijo 0%	-	97.73%	0.08	\$ 43,578.00	127.33	0.18%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	33,540.63	-78.45%	-148.13%	29-sep-23	Fijo 3.25%	-	107.48%	0.10	\$ 8,739.00	33,521.09	0.06%
Lecer 11/2023	X23N3	23-nov-23	100.00%	126.35	4.02%	3.96%	23-nov-23	Fijo 0%	-	99.23%	0.19	\$ 193,267.00	126.97	-0.49%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	38,197.14	-33.72%	-37.44%	28-feb-24	Fijo 3%	-	122.53%	0.74	\$ 3,709.40	39,426.28	-3.12%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	614.35	0.82%	0.82%	25-sep-23	Fija 1.50%	Sem.	100.35%	0.53	\$ 345,783.00	620.94	-1.06%
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	155.82	1.26%	1.25%	14-oct-23	Fija 3.75%	Sem.	101.39%	0.57	\$ 696,849.00	157.00	-0.75%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	38,180.22	-26.78%	-28.29%	30-abr-24	Fijo 3.25%	-	124.26%	0.88	\$ 3,639.00	39,029.34	-2.18%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	454.50	2.68%	2.66%	26-ene-24	Fija 1.55%	Sem.	99.05%	0.86	\$ 309,278.00	462.25	-1.68%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	37,500.00	-14.41%	-14.17%	30-ago-24	Fijo 3.25%	Sem.	125.60%	1.42	\$ -	38,849.98	-3.47%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	154.23	3.76%	3.72%	14-oct-23	Fija 4%	Sem.	100.23%	1.04	\$ 1,785,858.00	155.68	-0.93%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	27.12%	28.76%	29-nov-24	Fijo 3.25%	Sem.	73.69%	1.14	\$ -	22,000.00	0.00%
Bono del Tesoro CER 12/2024	T5X4	13-dic-24	100.00%	125.00	-10.36%	-10.64%	13-dic-23	Fija 4.25%	Sem.	125.00%	1.56	\$ 48,154.00	125.00	0.00%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	27.93%	30.35%	31-ene-25	Fijo 3.25%	Sem.	70.34%	1.26	\$ -	21,000.00	0.00%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	151.32	4.28%	4.23%	14-feb-24	Fija 4.25%	Sem.	99.99%	1.37	\$ 1,339,394.00	154.79	-2.24%
BONCER 2025	TC25	27-abr-25	100.00%	1,370.00	4.14%	4.10%	27-oct-23	Fija 4%	Sem.	99.81%	1.54	\$ 29,907.80	1,370.00	0.00%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	315.00	-5.88%	-5.97%	09-nov-23	Fija 1.80%	Sem.	118.07%	2.19	\$ 48,154.00	236.00	33.47%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	513.04	5.18%	5.12%	09-nov-23	Fija 2.00%	Sem.	93.76%	2.04	\$ 190,747.00	517.70	-0.90%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	490.50	6.44%	6.34%	09-nov-23	Fija 2.25%	Sem.	89.56%	2.62	\$ 75,905.00	493.50	-0.61%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	217.50	6.14%	6.05%	30-nov-23	Fija 2.5%	Sem.	82.69%	5.25	\$ 66,421.32	182.10	19.44%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	10,750.00	6.09%	6.00%	01-ene-24	Fija 5.83%	Sem.	99.36%	4.47	\$ 10,472.48	10,275.00	4.62%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	5,280.00	7.37%	7.24%	02-oct-23	1.77%	Sem.	62.72%	8.68	\$ 2,860.55	5,080.00	3.94%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	85.05	234.13%	130.95%	31-oct-23	Fijo 0%	-	85.05%	0.06	\$ 252,493.00	85.10	-0.06%
Bote 10/2023	TO23	18-oct-23	100.00%	98.15	171.10%	129.30%	17-oct-23	Fija 16.00%	Sem.	92.09%	0.06	\$ 64,150.35	95.45	2.83%
Bote 10/2026	TO26	18-oct-26	100.00%	23.50	156.78%	120.49%	17-oct-23	Fija 15.50%	Sem.	22.09%	0.82	\$ 96,569.71	23.60	-0.42%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	105.01%	86.36%	23-nov-23	Fija 43.25%	Sem.	67.16%	0.74	\$ 502,949.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	107.20	156.25%	95.50%	18-oct-23	Badlar + 500pbs	Trim.	94.06%	0.37	\$ 9,297.00	110.75	-3.21%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	121.50	223.27%	136.35%	29-sep-23	Badlar + 325pbs	Trim.	90.46%	0.29	\$ 43,603.35	116.65	4.16%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	101.40	124.88%	89.83%	22-nov-23	Badlar + 375pbs	Trim.	106.12%	1.03	\$ 13,262.47	101.50	-1.10%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	108.40	136.90%	96.25%	12-oct-23	Badlar + 375pbs	Trim.	94.24%	0.69	\$ -	106.50	1.78%
Dólar Linked														
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	33,540.63	149.16%	93.26%	29-sep-23	0.00%	-	95.84%	0.02	\$ 8,739.00	33,521.09	0.06%
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	35,150.00	-0.91%	-0.91%	31-oct-23	0.40%	Sem.	100.17%	0.14	\$ 466.00	35,666.67	-1.45%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	38,197.14	-17.22%	-18.09%	28-feb-24	0.00%	-	109.14%	0.57	\$ 3,709.40	39,426.28	-3.12%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	38,152.12	-12.21%	-12.61%	30-oct-23	0.40%	Sem.	108.85%	0.67	\$ 1,278.00	39,139.76	-2.52%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	38,180.22	-12.85%	-13.17%	30-abr-24	0.00%	-	109.09%	0.73	\$ 3,639.00	39,029.34	-2.18%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	37,500.00	-5.52%	-5.49%	30-ago-24	0.00%	-	107.15%	1.29	\$ -	38,849.98	-3.47%
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	37,500.00	-5.76%	-5.85%	30-sep-23	0.50%	Sem.	106.98%	1.08	\$ 488.00	39,000.00	-3.85%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	37.26%	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	36.58%	40.68%	31-ene-25	0.00%	-	60.00%	1.16	\$ -	21,000.00	0.00%

Dólar **349.9750**
Tasa Ref. **118.000%**
Badlar Priv. **113.625%**
Badlar Priv. **113.625%**
Libor 90 días **5.67%**

CER **124.9414**





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