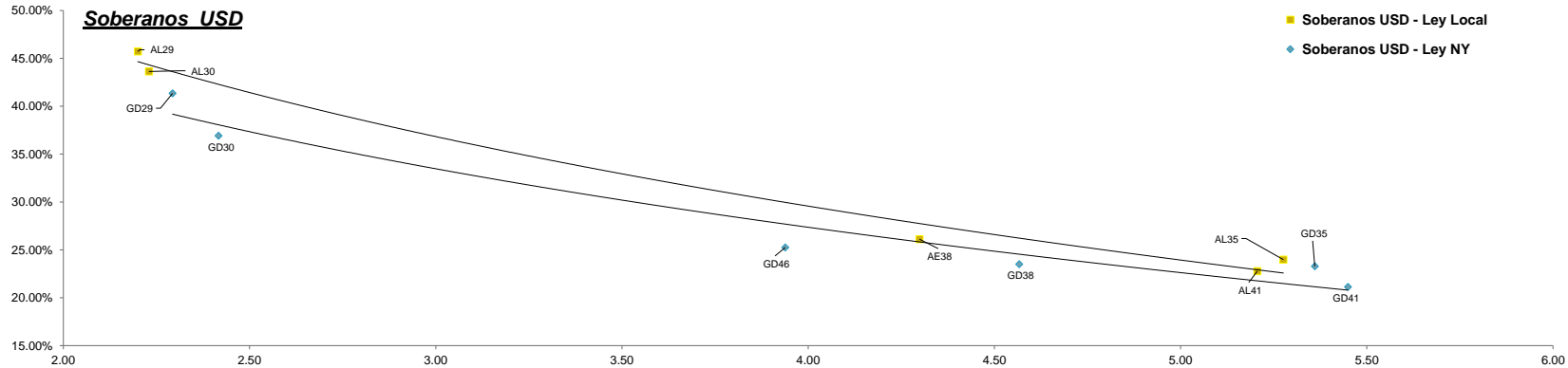


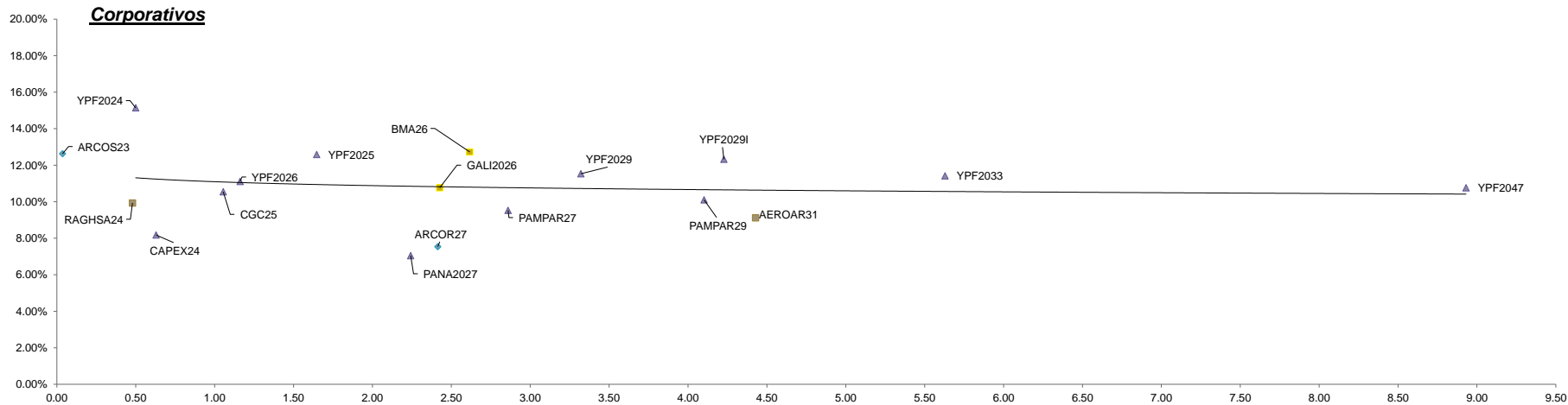
Fixed Income Research

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%	31.74	45.62%	41.34%	09-ene-24	1.000%	Sem.	31.86%	2.29	\$ 2,635.03	32.50	-2.34%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	33.04	40.32%	36.92%	09-ene-24	0.750%	Sem.	33.13%	2.42	\$ 16,090.61	33.76	-2.13%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	28.83	24.65%	23.29%	09-ene-24	3.625%	Sem.	29.30%	5.36	\$ 20,501.72	29.79	-3.22%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	33.96	24.88%	23.50%	09-ene-24	4.250%	Sem.	34.47%	4.57	\$ 11,405.07	35.23	-3.60%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	29.92	22.24%	21.12%	09-ene-24	3.500%	Sem.	30.37%	5.45	\$ 10,482.11	30.94	-3.30%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	29.02	26.84%	25.25%	09-ene-24	3.625%	Sem.	29.49%	3.94	\$ 2,092.00	30.00	-3.27%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	28.93	50.95%	45.73%	09-ene-24	1.000%	Sem.	28.88%	2.20	\$ 2,194.28	29.42	-1.67%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	28.39	48.39%	43.63%	09-ene-24	0.750%	Sem.	28.35%	2.23	\$ 13,517.56	28.82	-1.49%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	28.43	25.42%	23.98%	09-ene-24	3.625%	Sem.	28.24%	5.28	\$ 19,069.87	29.35	-3.13%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	30.94	27.82%	26.11%	09-ene-24	4.250%	Sem.	30.70%	4.30	\$ 7,216.66	32.00	-3.31%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	27.98	24.08%	22.78%	09-ene-24	3.500%	Sem.	27.80%	5.21	\$ 1,500.11	28.72	-2.58%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	27.69	51.49%	46.16%	09-ene-24	0.500%	Sem.	27.76%	2.22	\$ 90.39	28.44	-2.64%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	29.15	44.56%	40.47%	09-ene-24	0.125%	Sem.	29.17%	2.34	\$ 1,165.59	29.41	-0.88%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	26.55	24.53%	23.19%	09-ene-24	2.500%	Sem.	26.89%	5.58	\$ 298.80	27.18	-2.32%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	28.87	26.96%	25.35%	09-ene-24	3.750%	Sem.	29.36%	4.49	\$ 809.34	29.73	-2.89%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	25.87	23.81%	22.54%	09-ene-24	3.000%	Sem.	26.28%	5.41	\$ 1,572.60	27.39	-5.55%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	25.81	28.27%	26.51%	09-ene-24	2.500%	Sem.	26.15%	3.86	\$ 248.13	26.58	-2.90%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	37.40	30.74%	28.68%	01-mar-24	6.625%	Sem.	37.33%	3.25	\$ 6,200.00	38.22	-2.15%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	30.92	26.70%	25.12%	01-mar-24	5.875%	Sem.	30.87%	4.75	\$ 770.00	31.15	-0.74%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	29.13	26.47%	24.91%	01-mar-24	5.250%	Sem.	29.09%	4.89	\$ 150.00	28.85	0.97%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	94.11	10.28%	10.02%	01-dic-23	7.500%	Sem.	94.23%	2.30	\$ 890.00	94.91	-0.84%	
Cordoba 2025	PDCAR25	10-dic-25	83.33%	83.54	24.83%	23.46%	10-dic-23	3.000%	Sem.	83.83%	0.99	\$ 565.83	83.86	-0.38%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	78.67	17.04%	16.37%	01-dic-23	3.000%	Sem.	79.09%	2.41	\$ 494.00	79.18	-0.64%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	77.57	14.01%	13.55%	01-feb-24	3.000%	Sem.	77.75%	3.65	\$ 433.00	77.75	-0.23%	
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	70.30	27.57%	25.89%	29-sep-23	Step-up	Sem.	71.14%	1.62	\$ -	70.57	-0.38%	
Mendoza 2029	PMM29	19-mar-29	92.31%	80.68	15.69%	15.12%	19-sep-23	2.750%	Sem.	81.21%	2.05	\$ 518.77	80.76	-1.08%	
Chubut 2026	BOGAR26	26-jul-26	50.00%	86.12	20.46%	19.05%	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%	77.81	16.10%	15.50%	27-oct-23	2.500%	Sem.	78.36%	2.61	\$ 366.00	78.12	-0.40%	
Neuquen 2030 may	NEU30M	12-may-30	83.18%	98.09	9.62%	9.30%	12-nov-23	5.170%	Sem.	98.10%	2.76	\$ 299.00	98.25	-0.16%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	85.38	13.12%	12.72%	01-nov-23	6.900%	Sem.	85.75%	2.56	\$ 250.00	85.56	-0.21%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	57.68	39.48%	36.20%	10-mar-24	2.750%	Sem.	57.70%	1.59	\$ 225.00	57.65	0.05%	
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	94.94	12.45%	11.91%	17-oct-23	8.950%	Trim.	95.01%	1.68	\$ 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%	2.41	\$ 127.94	101.70	0.00%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	99.70	13.02%	12.63%	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%	84.80	13.13%	12.73%	04-nov-23	6.750%	Sem.	85.17%	2.62	\$ 400.00	84.40	0.47%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	99.10	8.34%	8.18%	15-nov-23	6.875%	Sem.	99.12%	0.63	\$ 300.00	98.30	0.81%
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%	1.05	\$ 180.30	99.10	-0.20%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	104.80	7.17%	7.04%	30-oct-23	9.125%	Sem.	104.64%	2.24	\$ 300.00	104.70	0.10%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	94.20	9.75%	9.53%	24-ene-24	7.500%	Sem.	94.26%	2.86	\$ 750.00	94.20	0.00%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	95.80	10.35%	10.10%	15-oct-23	9.125%	Sem.	95.95%	4.10	\$ 292.53	96.50	-0.73%
YPF 2024	YPF2024	04-abr-24	40.00%	96.60	15.71%	15.14%	04-oct-23	8.750%	Sem.	96.73%	0.50	\$ 530.00	96.70	-0.10%
YPF 2025	YPF2025	28-jul-25	100.00%	93.30	12.98%	12.58%	28-ene-24	8.500%	Sem.	93.37%	1.65	\$ 1,500.00	94.60	-1.37%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	97.50	11.58%	11.11%	12-nov-23	4.000%	Trim.	97.52%	1.16	\$ 596.39	98.60	-1.12%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	91.60	11.86%	11.53%	30-dic-23	9.000%	Sem.	91.75%	3.32	\$ 747.00	92.00	-0.43%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	84.40	12.70%	12.32%	27-dic-23	8.500%	Sem.	84.68%	4.23	\$ 500.00	86.00	-1.86%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	76.30	11.74%	11.41%	30-sep-23	7.000%	Sem.	77.05%	5.63	\$ 575.00	77.20	-1.17%
YPF 2047	YPF2047	15-dic-47	100.00%	67.70	11.05%	10.76%	15-dic-23	7.000%	Sem.	68.26%	8.93	\$ 750.00	68.80	-1.60%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	89.50	43.08%	39.23%	02-feb-24	7.750%	Sem.	89.59%	0.33	\$ 300.00	89.10	0.45%
Albanesi 2027	ALBA27	01-dic-27	91.00%	88.10	17.07%	16.18%	01-dic-23	9.875%	Trim.	88.42%	1.85	\$ 305.76	87.80	0.34%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	94.70	13.50%	12.86%	01-nov-23	9.375%	Trim.	94.76%	1.50	\$ 178.50	94.00	0.74%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	97.20	9.43%	9.12%	01-nov-23	8.500%	Trim.	97.23%	4.43	\$ 64.00	97.10	0.10%
Raghsa 2024	RAGSA24	21-mar-24	100.00%	98.60	10.18%	9.93%	21-sep-23	7.250%	Sem.	98.65%	0.48	\$ 119.73	98.20	0.41%



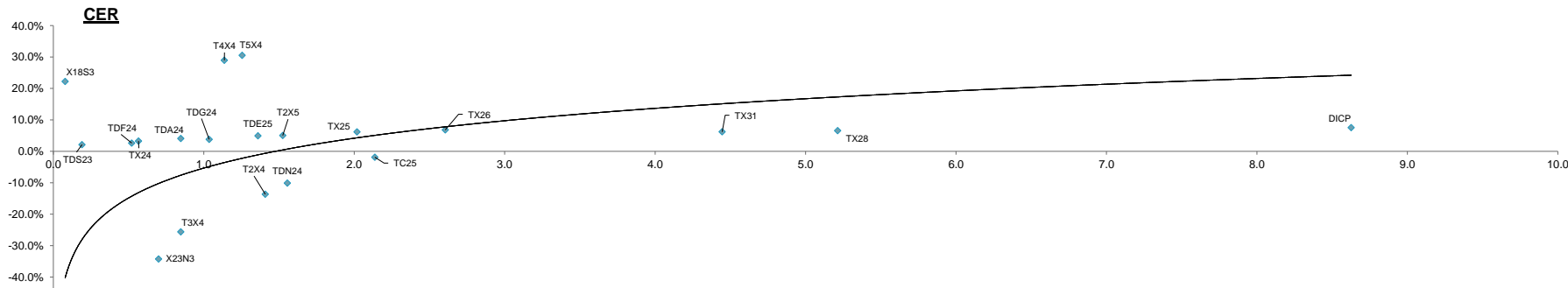
Fixed Income Research

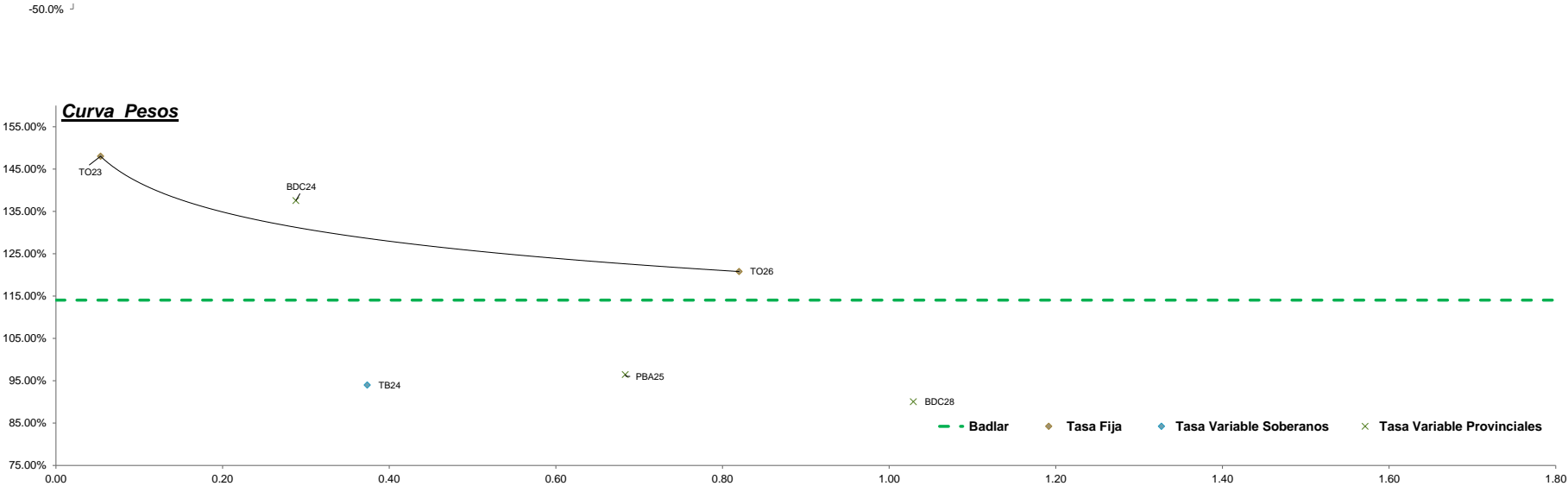


Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MoM
Ajustables por CER (*)														
Lecer 09/2023	X18S3	18-sep-23	100.00%	204.86	243.49%	124.45%	18-sep-23	Fijo 0%	-	98.32%	0.01	\$ 46,647.00	196.19	4.41%
Lecer 10/2023	X18O3	18-oct-23	100.00%	128.05	24.58%	22.21%	18-oct-23	Fijo 0%	-	97.91%	0.08	\$ 43,578.00	127.33	0.56%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	33,546.03	-79.60%	-153.54%	29-sep-23	Fijo 3.25%	-	107.28%	0.08	\$ 8,739.00	33,521.09	0.07%
Lecer 11/2023	X23N3	23-nov-23	100.00%	127.06	2.14%	2.12%	23-nov-23	Fijo 0%	-	99.59%	0.19	\$ 193,267.00	126.97	0.07%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	37,555.38	-31.10%	-34.24%	28-feb-24	Fijo 3%	-	120.23%	0.70	\$ 3,709.40	39,426.28	-4.75%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	609.77	2.65%	2.63%	25-sep-23	Fija 1.50%	Sem.	99.40%	0.52	\$ 345,783.00	620.94	-1.80%
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	154.36	3.28%	3.26%	14-oct-23	Fija 3.75%	Sem.	100.23%	0.57	\$ 696,849.00	157.00	-1.68%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	37,450.00	-24.37%	-25.61%	30-abr-24	Fijo 3.25%	-	121.63%	0.85	\$ 3,639.00	39,029.34	-4.05%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	450.00	4.11%	4.07%	26-ene-24	Fija 1.55%	Sem.	97.87%	0.85	\$ 309,278.00	462.25	-2.65%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	37,284.39	-13.86%	-13.65%	30-ago-24	Fijo 3.25%	Sem.	124.63%	1.41	\$ -	38,849.98	-4.03%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	154.42	3.84%	3.80%	14-oct-23	Fija 4%	Sem.	100.15%	1.04	\$ 1,785,858.00	155.68	-0.81%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	27.29%	28.95%	29-nov-24	Fijo 3.25%	Sem.	73.54%	1.14	\$ -	22,000.00	0.00%
Bono del Tesoro CER 12/2024	T5X4	13-dic-24	100.00%	124.00	-9.87%	-10.13%	13-dic-23	Fija 4.25%	Sem.	124.00%	1.56	\$ 48,154.00	125.00	-0.80%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	28.09%	30.53%	31-ene-25	Fijo 3.25%	Sem.	70.20%	1.26	\$ -	21,000.00	0.00%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	150.23	4.98%	4.92%	14-feb-25	Fija 4.25%	Sem.	99.06%	1.36	\$ 1,339,394.00	154.79	-2.95%
BONCER 2025	TC25	27-abr-25	100.00%	1,353.00	5.11%	5.05%	27-oct-23	Fija 4%	Sem.	98.37%	1.52	\$ 29,907.80	1,370.00	-1.24%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	288.90	-1.87%	-1.88%	09-nov-23	Fija 1.80%	Sem.	108.07%	2.14	\$ 48,154.00	236.00	22.42%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	503.00	6.29%	6.20%	09-nov-23	Fija 2.00%	Sem.	91.74%	2.02	\$ 190,747.00	517.70	-2.84%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	485.50	6.93%	6.81%	09-nov-23	Fija 2.25%	Sem.	88.47%	2.61	\$ 75,905.00	493.50	-1.62%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	212.00	6.69%	6.58%	30-nov-23	Fija 2.5%	Sem.	80.43%	5.21	\$ 66,421.32	182.10	16.42%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	10,675.00	6.30%	6.20%	01-ene-24	Fija 5.83%	Sem.	98.45%	4.45	\$ 10,472.48	10,275.00	3.89%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	5,164.00	7.66%	7.52%	02-oct-23	1.77%	Sem.	61.22%	8.63	\$ 2,860.55	5,080.00	1.65%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	85.60	226.33%	127.97%	31-oct-23	Fijo 0%	-	85.60%	0.06	\$ 252,493.00	85.10	0.59%
Bote 10/2023	TO23	18-oct-23	100.00%	97.41	202.80%	148.02%	17-oct-23	Fija 16.00%	Sem.	91.36%	0.05	\$ 64,150.35	95.45	2.05%
Bote 10/2026	TO26	18-oct-26	100.00%	23.50	157.28%	120.80%	17-oct-23	Fija 15.50%	Sem.	22.08%	0.82	\$ 96,569.71	23.60	-0.42%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	105.39%	86.63%	23-nov-23	Fija 43.25%	Sem.	67.09%	0.74	\$ 502,949.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	108.00	153.56%	93.99%	18-oct-23	Badlar + 500pbs	Trim.	94.55%	0.37	\$ 9,297.00	110.75	-2.48%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	121.00	226.20%	137.56%	29-sep-23	Badlar + 325pbs	Trim.	90.23%	0.29	\$ 43,603.35	116.65	3.73%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	102.10	125.27%	90.05%	22-nov-23	Badlar + 375pbs	Trim.	105.86%	1.03	\$ 13,262.47	101.50	0.59%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	108.50	137.30%	96.46%	12-oct-23	Badlar + 375pbs	Trim.	94.13%	0.68	\$ -	106.50	1.88%
Dólar Linked														
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	33,546.03	162.96%	98.76%	29-sep-23	0.00%	-	95.85%	0.02	\$ 8,739.00	33,521.09	0.07%
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	34,700.00	9.29%	9.08%	31-oct-23	0.40%	Sem.	98.89%	0.12	\$ 466.00	35,666.67	-2.71%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	37,555.38	-14.20%	-14.79%	28-feb-24	0.00%	-	107.31%	0.54	\$ 3,709.40	39,426.28	-4.75%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	37,264.29	-8.91%	-9.12%	30-oct-23	0.40%	Sem.	106.31%	0.66	\$ 1,278.00	39,139.76	-4.79%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	37,450.00	-10.19%	-10.39%	30-abr-24	0.00%	-	107.01%	0.70	\$ 3,639.00	39,029.34	-4.05%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	37,284.39	-5.07%	-5.04%	30-ago-24	0.00%	-	106.53%	1.28	\$ -	38,849.98	-4.03%
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	37,440.00	-5.63%	-5.71%	30-sep-23	0.50%	Sem.	106.80%	1.08	\$ 488.00	39,000.00	-4.00%
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%	40.69%	31-ene-25	0.00%	-	60.00%	1.16	\$ -	21,000.00	0.00%

Dólar **349.9833**
Tasa Ref. **118.000%**
Badlar Priv. **114.050%**
Badlar Priv. **114.050%**
Libor 90 días **5.67%**

CER **125.6823**





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