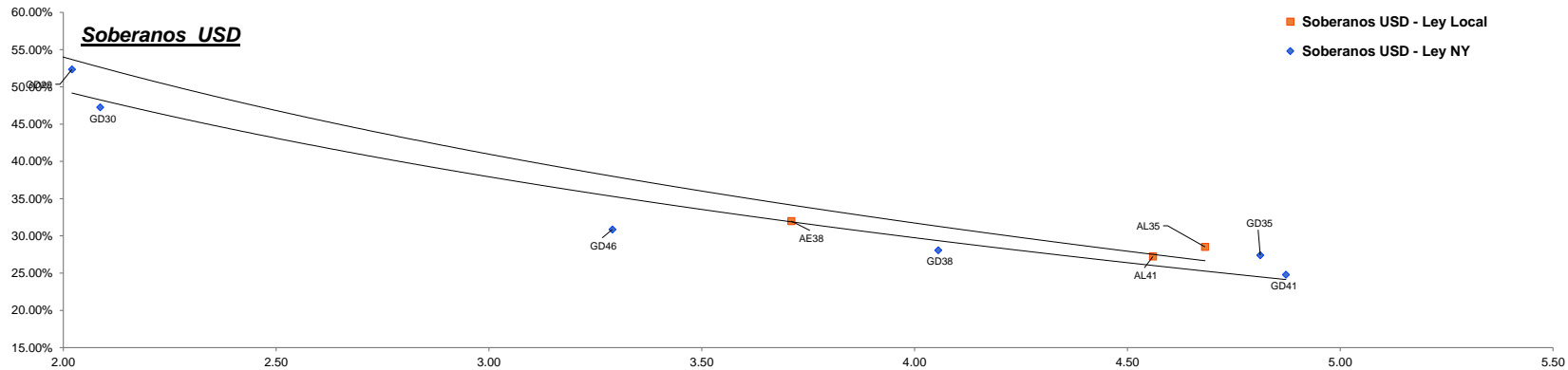


Fixed Income Research

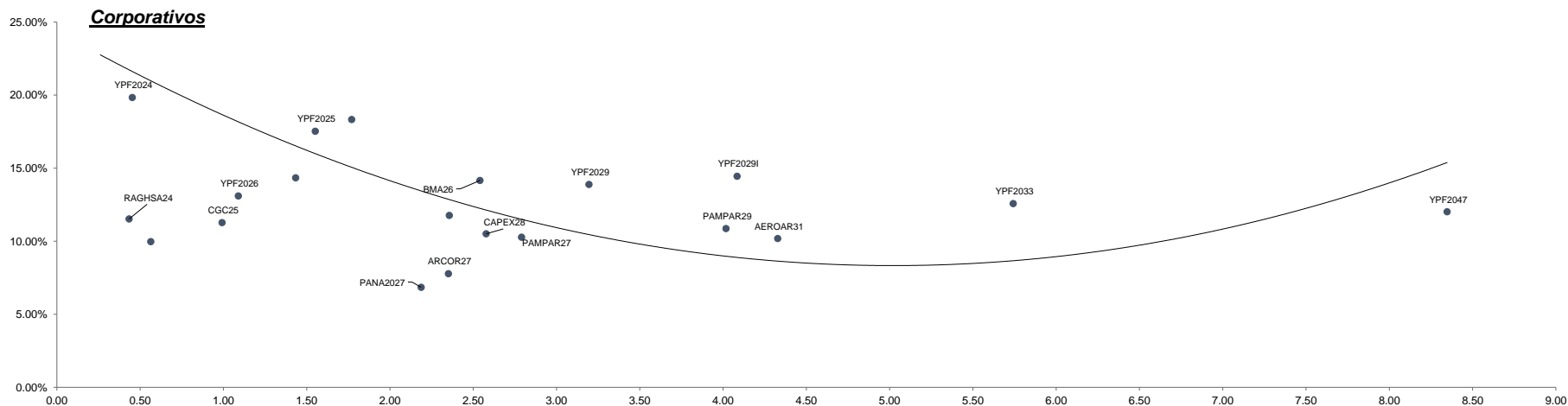
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MoM	
Soberanos USD															
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	25.62	59.19%	52.34%	09-ene-24	1.000%	Sem.	25.80%	2.02	\$ 2,635.03	27.42	-6.56%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	26.75	52.85%	47.26%	09-ene-24	0.750%	Sem.	26.89%	2.09	\$ 16,090.61	28.66	-6.66%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	23.40	29.28%	27.40%	09-ene-24	3.625%	Sem.	24.08%	4.81	\$ 20,501.72	24.94	-6.17%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	27.92	30.04%	28.07%	09-ene-24	4.250%	Sem.	28.67%	4.06	\$ 11,405.07	29.32	-4.77%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	24.78	26.33%	24.79%	09-ene-24	3.500%	Sem.	25.43%	4.87	\$ 10,482.11	25.82	-4.03%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	23.76	33.24%	30.86%	09-ene-24	3.625%	Sem.	24.44%	3.29	\$ 2,092.00	25.27	-5.98%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	24.50	62.64%	55.06%	09-ene-24	1.000%	Sem.	24.44%	1.97	\$ 2,194.28	26.31	-6.88%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	22.76	63.50%	55.74%	09-ene-24	0.750%	Sem.	22.72%	1.89	\$ 13,517.56	25.04	-9.11%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	23.04	30.55%	28.52%	09-ene-24	3.625%	Sem.	22.84%	4.68	\$ 19,069.87	24.84	-7.25%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	24.89	34.54%	31.98%	09-ene-24	4.250%	Sem.	24.63%	3.71	\$ 7,216.66	27.15	-8.32%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	22.86	29.08%	27.23%	09-ene-24	3.500%	Sem.	22.66%	4.56	\$ 1,500.11	25.76	-11.26%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	23.13	63.83%	55.99%	09-ene-24	0.500%	Sem.	23.22%	1.99	\$ 90.39	23.96	-3.46%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	24.31	56.10%	49.88%	09-ene-24	0.125%	Sem.	24.33%	2.05	\$ 1,165.59	25.57	-4.93%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	21.45	29.14%	27.28%	09-ene-24	2.500%	Sem.	21.93%	5.04	\$ 298.80	22.54	-4.84%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	24.30	31.61%	29.45%	09-ene-24	3.750%	Sem.	25.00%	4.04	\$ 809.34	25.48	-4.63%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	21.08	28.34%	26.58%	09-ene-24	3.000%	Sem.	21.66%	4.80	\$ 1,572.60	22.46	-6.14%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	22.23	33.23%	30.85%	09-ene-24	2.500%	Sem.	22.71%	3.36	\$ 248.13	22.90	-2.93%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	31.18	38.56%	35.43%	01-mar-24	6.625%	Sem.	31.02%	2.72	\$ 6,200.00	32.94	-5.34%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	26.66	30.83%	28.76%	01-mar-24	5.875%	Sem.	26.54%	4.28	\$ 770.00	27.42	-2.77%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	24.64	30.95%	28.87%	01-mar-24	5.250%	Sem.	24.54%	4.38	\$ 150.00	25.37	-2.88%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	92.02	11.36%	11.06%	01-dic-23	7.500%	Sem.	92.23%	2.22	\$ 890.00	92.10	-0.09%	
Cordoba 2025	PDCAR25	10-dic-25	83.33%	83.21	26.37%	24.83%	10-dic-23	3.000%	Sem.	83.58%	0.92	\$ 565.83	83.53	-0.38%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	75.11	19.34%	18.49%	01-dic-23	3.000%	Sem.	75.71%	2.31	\$ 494.00	75.40	-0.38%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	73.38	15.73%	15.15%	01-feb-24	3.000%	Sem.	73.71%	3.54	\$ 433.00	74.30	-1.24%	
Ciudad de Córdoba 2027	CORO27	29-sep-27	0.00%	69.75	28.89%	27.06%	29-mar-24	Step-up	Sem.	69.79%	1.61	\$ -	69.37	0.55%	
Mendoza 2029	PMM29	19-mar-29	84.62%	78.29	16.34%	15.72%	19-mar-24	2.750%	Sem.	78.35%	2.28	\$ 475.54	80.30	-2.50%	
Chubut 2026	BOGAR26	26-jul-26	50.00%	82.98	24.69%	22.69%	26-oct-23	7.750%	Trim.	83.24%	1.15	\$ 325.00	82.15	1.01%	
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	75.98	17.26%	16.57%	27-oct-23	2.500%	Sem.	76.68%	2.51	\$ 366.00	76.34	-0.47%	
Neuquen 2030 may	NEU30M	12-may-30	83.18%	96.75	10.17%	9.81%	12-nov-23	5.170%	Sem.	96.79%	2.68	\$ 299.00	96.71	0.04%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	84.07	13.88%	13.43%	01-nov-23	6.900%	Sem.	84.54%	2.48	\$ 250.00	84.35	-0.33%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	57.15	41.24%	37.69%	10-mar-24	2.750%	Sem.	57.36%	1.51	\$ 225.00	57.53	-0.66%	
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	91.88	14.75%	14.00%	17-oct-23	8.950%	Trim.	92.04%	1.59	\$ 106.67	93.49	-1.72%	



Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MoM
Corporativos														
Alimentos y bebidas														
Arcor 2027	ARCOR27	09-oct-27	100.00%	101.44	7.77%	7.63%	09-oct-23	8.250%	Sem.	101.38%	2.35	\$ 127.94	101.58	-0.14%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	92.50	11.76%	11.43%	19-ene-24	8.250%	Sem.	92.63%	2.36	\$ 250.00	92.71	-0.23%
Banco Macro 2026	BMA26	04-nov-26	100.00%	82.92	14.16%	13.69%	04-nov-23	6.750%	Sem.	83.40%	2.54	\$ 400.00	83.75	-0.99%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.28	9.97%	9.73%	15-nov-23	6.875%	Sem.	98.33%	0.56	\$ 300.00	98.78	-0.51%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	98.51	11.28%	10.98%	08-mar-24	9.500%	Sem.	98.52%	0.99	\$ 180.30	98.51	0.00%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	105.43	6.85%	6.73%	30-oct-23	9.125%	Sem.	105.22%	2.19	\$ 300.00	105.52	-0.09%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	92.96	10.27%	10.02%	24-ene-24	7.500%	Sem.	93.07%	2.79	\$ 750.00	93.80	-0.90%
Capex 2028	CAPEX28	25-ago-28	100.00%	99.50	10.51%	10.25%	25-feb-24	9.250%	Sem.	97.38%	2.58	\$ 239.00	100.97	-1.46%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	93.91	10.86%	10.58%	15-oct-23	9.125%	Sem.	94.17%	4.02	\$ 292.53	94.75	-0.89%
YPF 2024	YPF2024	04-abr-24	40.00%	95.37	19.83%	18.94%	04-abr-24	8.750%	Sem.	95.37%	0.45	\$ 530.00	95.41	-0.04%
YPF 2025	YPF2025	28-jul-25	100.00%	87.37	17.53%	16.82%	28-ene-24	8.500%	Sem.	87.58%	1.55	\$ 1,500.00	89.76	-2.66%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	96.11	13.10%	12.50%	12-nov-23	4.000%	Trim.	96.16%	1.09	\$ 596.39	96.79	-0.70%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	86.09	13.88%	13.43%	30-dic-23	9.000%	Sem.	86.42%	3.19	\$ 747.00	88.11	-2.29%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	78.84	14.45%	13.96%	27-dic-23	8.500%	Sem.	79.33%	4.08	\$ 500.00	80.50	-2.06%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	73.08	12.57%	12.20%	30-mar-24	7.000%	Sem.	73.11%	5.74	\$ 575.00	76.32	-4.25%
YPF 2047	YPF2047	15-dic-47	100.00%	62.43	12.01%	11.67%	15-dic-23	7.000%	Sem.	63.24%	8.35	\$ 750.00	64.28	-2.88%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	88.43	56.37%	50.10%	02-feb-24	7.750%	Sem.	88.58%	0.26	\$ 300.00	88.92	-0.55%
Albanesi 2027	ALBA27	01-dic-27	91.00%	86.55	18.33%	17.31%	01-dic-23	9.875%	Trim.	87.00%	1.77	\$ 305.76	86.30	0.29%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	93.81	14.34%	13.63%	01-nov-23	9.375%	Trim.	93.91%	1.43	\$ 178.50	93.81	0.00%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	94.26	10.18%	9.81%	01-nov-23	8.500%	Trim.	94.35%	4.33	\$ 64.00	95.10	-0.88%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.28	11.52%	11.21%	21-mar-24	7.250%	Sem.	98.29%	0.43	\$ 119.73	98.31	-0.03%

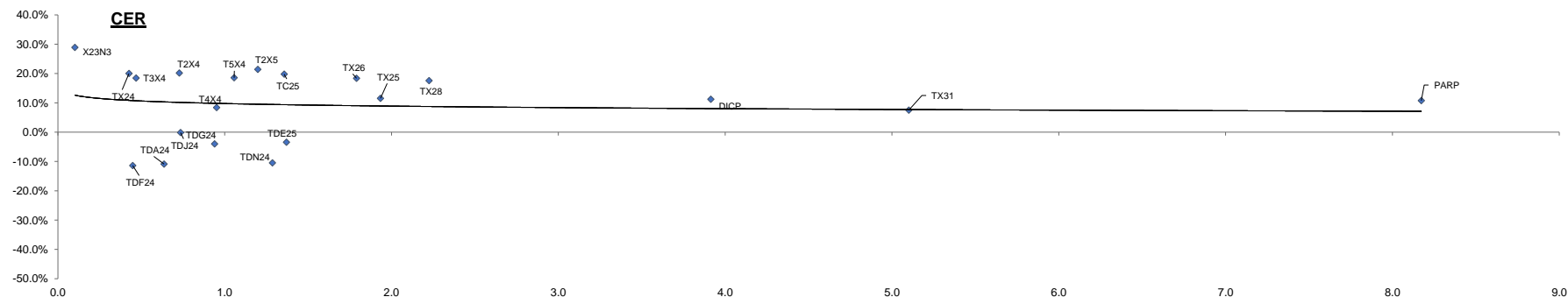


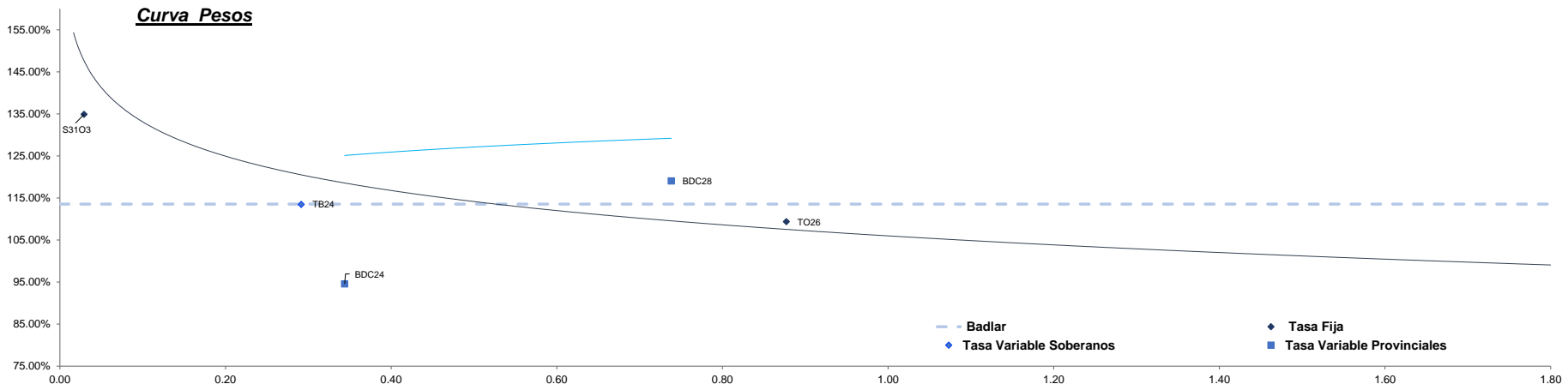
Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MoM
Ajustables por CER (*)														
Lecer 10/2023	X18O3	18-oct-23	100.00%	138.54	281.31%	136.83%	18-oct-23	Fijo 0%	-	95.70%	0.01	\$ 43,578.00	134.67	2.87%
Lecer 11/2023	X23N3	23-nov-23	100.00%	130.36	32.80%	28.90%	23-nov-23	Fijo 0%	-	96.34%	0.10	\$ 193,267.00	129.17	0.92%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	35,144.78	-11.01%	-11.40%	28-feb-24	Fijo 3%	-	105.89%	0.45	\$ 3,709.40	35,575.00	-1.21%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	595.21	21.01%	20.01%	25-mar-24	Fija 1.50%	Sem.	92.10%	0.43	\$ 345,783.00	596.03	-0.14%
Bono del Tesoro CER 04/2024	TX34	14-abr-24	100.00%	152.38	19.29%	18.44%	14-oct-23	Fija 3.75%	Sem.	93.07%	0.47	\$ 696,849.00	158.00	-3.56%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	35,504.48	-10.65%	-10.91%	30-abr-24	Fijo 3.25%	-	108.50%	0.64	\$ 3,639.00	34,416.62	3.16%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	37,728.75	-0.14%	-0.14%	30-jun-24	Fijo 3.25%	-	102.49%	0.74	\$ 600,992.93	37,290.74	1.17%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	423.61	21.19%	20.18%	26-ene-24	Fija 1.55%	Sem.	86.78%	0.73	\$ 309,278.00	414.52	2.19%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	34,219.98	-4.02%	-4.02%	30-ago-24	Fijo 3.25%	Sem.	106.75%	0.94	\$ -	33,765.13	1.35%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	157.08	8.56%	8.39%	14-oct-23	Fija 4%	Sem.	95.82%	0.95	\$ 1,785,858.00	155.03	1.33%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-10.59%	-10.50%	29-nov-24	Fijo 3.25%	Sem.	117.92%	1.29	\$ -	37,800.00	0.00%
Bono del Tesoro CER 12/2024	T5X4	13-dic-24	100.00%	112.75	19.41%	18.55%	13-dic-23	Fija 4.25%	Sem.	85.48%	1.06	\$ 48,154.00	118.05	-4.49%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	-3.45%	-3.43%	31-ene-25	Fijo 3.25%	Sem.	109.18%	1.37	\$ -	35,000.00	0.00%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	130.13	22.54%	21.39%	14-feb-24	Fija 4.25%	Sem.	80.69%	1.20	\$ 1,339,394.00	135.36	-3.86%
BONCER 2025	TC25	27-abr-25	100.00%	1,170.00	20.74%	19.77%	27-oct-23	Fija 4%	Sem.	80.01%	1.36	\$ 29,907.80	1,175.00	-0.43%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	234.00	11.86%	11.53%	09-nov-23	Fija 1.80%	Sem.	82.44%	1.93	\$ 48,154.00	250.00	-6.40%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	426.34	19.22%	18.38%	09-nov-23	Fija 2.00%	Sem.	73.22%	1.79	\$ 190,747.00	432.38	-1.40%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	400.20	18.35%	17.58%	09-nov-23	Fija 2.25%	Sem.	68.66%	2.23	\$ 75,905.00	393.85	1.61%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	215.50	7.63%	7.49%	30-nov-23	Fija 2.5%	Sem.	76.97%	5.10	\$ 66,421.32	215.55	-0.02%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	9,250.00	11.52%	11.21%	01-ene-24	Fija 5.83%	Sem.	80.14%	3.91	\$ 10,472.48	9,300.00	-0.54%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,130.00	11.04%	10.75%	01-abr-24	1.77%	Sem.	46.54%	8.17	\$ 2,860.55	4,112.00	0.44%
Bocon Prov Serie 6°	PR13	15-mar-28	5.38%	585.00	2.42%	2.40%	16-oct-23	Fija 2%	Mensual	100.13%	0.25	\$ 37,765.51	590.00	-0.85%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	91.54	263.35%	134.89%	31-oct-23	Fijo 0%	-	91.54%	0.03	\$ 252,493.00	88.84	3.04%
Bote 10/2023	TO23	18-oct-23	100.00%	104.15	233.50%	165.24%	17-oct-23	Fija 16.00%	Sem.	96.75%	0.02	\$ 64,150.35	102.50	1.61%
Bote 10/2026	TO26	18-oct-26	100.00%	27.42	139.26%	109.36%	17-oct-23	Fija 15.50%	Sem.	25.53%	0.88	\$ 96,569.71	25.05	9.46%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	115.15%	93.36%	23-nov-23	Fija 43.25%	Sem.	65.50%	0.65	\$ 502,949.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	116.50	228.86%	113.48%	18-oct-23	Badlar + 500pbs	Trim.	93.89%	0.29	\$ 9,297.00	115.00	1.30%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	96.10	133.69%	94.56%	29-dic-23	Badlar + 325pbs	Trim.	107.49%	0.34	\$ 43,603.35	98.00	-1.94%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	105.00	183.52%	119.05%	22-nov-23	Badlar + 375pbs	Trim.	97.85%	0.74	\$ 13,262.47	104.00	0.96%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	98.70	303.31%	166.85%	12-oct-23	Badlar + 375pbs	Trim.	78.74%	0.42	\$ -	100.30	-1.60%
Dollar Linked														
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	33,900.00	66.99%	58.45%	31-oct-23	0.40%	Sem.	96.57%	0.05	\$ 466.00	34,060.00	-0.47%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	35,144.78	-1.02%	-1.02%	28-feb-24	0.00%	-	100.41%	0.40	\$ 3,709.40	35,575.00	-1.21%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	34,489.03	3.37%	3.34%	30-oct-23	0.40%	Sem.	98.36%	0.56	\$ 1,278.00	35,000.00	-1.46%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	35,504.48	-2.48%	-2.49%	30-abr-24	0.00%	-	101.43%	0.58	\$ 3,639.00	34,416.62	3.16%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	37,728.75	-9.71%	-9.84%	30-jun-24	0.00%	-	107.79%	0.81	\$ 600,992.93	37,290.74	1.17%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	34,219.98	2.54%	2.54%	30-ago-24	0.00%	-	97.76%	0.88	\$ -	33,765.13	1.35%
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	34,940.00	0.69%	0.69%	30-mar-24	0.50%	Sem.	99.81%	0.98	\$ 488.00	35,000.00	-0.17%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-6.46%	-6.43%	29-nov-24	0.00%	-	107.99%	1.23	\$ -	37,800.00	0.00%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	0.01%	0.01%	31-ene-25	0.00%	-	99.99%	1.32	\$ -	35,000.00	0.00%
Bote vinculado al Dólar 03/2025	TV25D	30-mar-25	100.00%	35,207.49	0.12%	0.12%	30-mar-24	0.50%	Sem.	100.56%	1.48	\$ 5,950.43	35,207.49	0.00%

Dólar	350.03
Tasa Ref.	118.0%
Badlar Priv.	113.550%
Badlar Priv.	113.6%
Libor 90 días	5.68%
CER	136.41





DISCLAIMER

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