

Fecha **15/08/2023**
Settlement **17/08/2023**

Próximo Pago Cupón																	
Título	Código	Outstanding (millones)	Mat.	VR	Cupón	Tipo Amort.	Precio Clean	Accrued	Precio Dirty	Mod. Dur.	TIR	TNA	Paridad	Current Yield	Valor Técnico	Renta	Amort.
Bonos con Tasa Fija																	
BONO TASA FIJA 2023	TO23	64.150,35	17/10/23	100,00%	16,0000%	Bullet	85,4667	5,3333	90,8000	0,09	182,35%	136,07%	86,20%	18,72%	105,33	17/10/23	17/10/23
BONO TASA FIJA 2026	TO26	96.569,71	17/10/26	100,00%	15,5000%	Bullet	21,2333	5,1667	26,4000	0,96	126,86%	101,24%	25,10%	73,00%	105,17	17/10/23	17/10/26
Bonos con Ajuste CER (tasas expresadas en terminos reales)																	
BONCER 2024	TX24	345.783,35	25/03/24	100,00%	1,5000%	Bullet	581,4792	3,4208	584,9000	0,60	0,55%	0,55%	101,17%	1,49%	578,16	25/09/23	25/03/24
BONCER 2024	T3X4	696.849,68	14/04/24	100,00%	3,7500%	Bullet	141,3328	2,6672	144,0000	0,61	5,69%	5,61%	100,39%	2,65%	143,45	14/10/23	14/04/24
BONCER 2024	T2X4	314.877,10	26/07/24	100,00%	1,5500%	Bullet	420,2062	0,3938	420,6000	0,89	5,50%	5,43%	96,57%	1,61%	435,53	26/01/24	26/07/24
BONCER 2024	T4X4	1.785.858,91	14/10/24	100,00%	4,0000%	Bullet	135,8550	2,8450	138,7000	1,03	8,78%	8,60%	96,69%	2,94%	143,45	14/10/23	14/10/24
BONCER 2024	T5X4	2.248.772,00	13/12/24	100,00%	4,2500%	Bullet	110,1200	0,8800	111,0000	1,32	-2,26%	-2,27%	95,30%	3,86%	116,47	13/12/23	13/12/24
BONCER 2025	T2X5	1.339.394,18	14/02/25	100,00%	4,2500%	Bullet	136,9737	0,1263	137,1000	1,36	7,19%	7,06%	95,58%	3,10%	143,45	14/08/23	14/02/25
BONCER 2025	TC25P	29.097,80	27/04/25	100,00%	4,0000%	Bullet	1.211,4289	28,5711	1.240,0000	1,53	7,15%	7,03%	52,34%	0,32%	2.369,04	27/10/23	27/04/25
BONCER 2026	TX26	190.746,92	09/11/26	100,00%	2,0000%	Sinkable	456,7941	2,2059	459,0000	1,99	7,91%	7,76%	88,81%	2,26%	516,82	09/11/23	09/11/26
BONCER 2028	TX28	75.904,84	09/11/28	100,00%	2,2500%	Sinkable	438,8345	3,1655	442,0000	2,53	8,37%	8,20%	85,52%	2,65%	516,82	09/11/23	09/11/28
DISCOUNT PESOS	DICP	10.472,48	31/12/33	100,00%	5,8300%	Sinkable	9.259,2656	0,7344	9.260,0000	4,29	8,53%	8,35%	100,93%	6,47%	9.174,60	31/12/23	31/12/33
PAR PESOS	PARP	2.860,55	31/12/38	100,00%	1,7700%	Sinkable	4.951,4078	62,5922	5.014,0000	8,61	7,42%	7,29%	60,76%	1,93%	8.251,91	30/09/23	31/12/38
CUASIPAR	CUAP	23.434,05	31/12/45	100,00%	3,3100%	Sinkable	6.278,5653	42,4347	6.321,0000	10,78	7,95%	7,79%	64,09%	0,05%	9.862,12	31/12/23	31/12/45
Bonos duales																	
Bono Dual 2023 Sep	TDS23 Cer	8.739,25	29/09/23	100,00%	2,2500%	Bullet	31.489,2924	660,7076	32.150,0000	0,23	-48,98%	-57,15%	108,53%	2,07%	29.623,23	29/09/23	29/09/23
Bono Dual 2023 Sep	TDS23 DL	8.739,25	29/09/23	100,00%	0,0000%	Bullet	32.150,0000	-	32.150,0000	0,06	105,64%	86,80%	91,86%	0,00%	100,00	29/09/23	29/09/23
Bono Dual 2024 Feb	TDF24 Cer	6.921,62	28/02/24	100,00%	3,0000%	Bullet	33.641,8316	758,1684	34.400,0000	0,69	-23,01%	-24,51%	116,77%	2,56%	29.458,55	28/02/24	28/02/24
Bono Dual 2024 Feb	TDF24 DL	6.921,62	28/02/24	100,00%	0,0000%	Bullet	34.400,0000	-	34.400,0000	0,52	3,29%	3,25%	98,29%	0,00%	100,00	28/02/24	28/02/24
Bono Dual 2024 Abr	TDA24 Cer	3.639,00	30/04/24	100,00%	3,2500%	Bullet	34.314,9335	284,0665	34.599,0000	0,87	-19,07%	-20,07%	118,69%	2,73%	29.151,79	30/04/24	30/04/24
Bono Dual 2024 Abr	TDA24 DL	3.639,00	30/04/24	100,00%	0,0000%	Bullet	34.599,0000	-	34.599,0000	0,70	1,65%	1,64%	98,85%	0,00%	100,00	30/04/24	30/04/24
Bono dual 2024 Ago	TDG24 Cer	4.179,00	30/08/24	100,00%	3,2500%	Bullet	34.235,9343	164,0657	34.400,0000	1,20	-13,71%	-14,22%	120,45%	2,70%	28.560,06	30/08/24	30/08/24
Bono dual 2024 Ago	TDG24 DL	4.179,00	30/08/24	100,00%	0,0000%	Bullet	34.400,0000	-	34.400,0000	1,04	1,68%	1,67%	98,29%	0,00%	100,00	30/08/24	30/08/24
Bonos Dolar Linked																	
BONO DL 2024	TV24	1.980,00	30/04/24	100,00%	0,4000%	Bullet	33.399,8805	0,1195	33.400,0000	0,66	7,49%	7,36%	95,31%	0,42%	100,12	30/10/23	30/04/24
BONO DL 2024	T2V4	488,00	30/09/24	100,00%	0,5000%	Bullet	32.599,8767	0,1233	32.600,0000	1,06	7,20%	7,07%	93,03%	0,54%	100,12	30/09/23	30/09/24
Bonos en Dólares Ley Local																	
BONAR 2029	AL29	2.194,73	09/07/29	100,00%	1,0000%	Sinkable	27,3230	0,1056	27,4286	2,19	52,20%	46,74%	27,40%	3,66%	100,11	09/01/24	09/01/25
BONAR 2030	AL30	13.531,42	09/07/30	100,00%	0,7500%	Sinkable	26,0172	0,0528	26,0700	2,18	51,43%	46,11%	26,06%	2,88%	100,05	09/01/24	09/07/24
BONAR 2038	AE38	7.218,72	09/01/38	100,00%	4,2500%	Sinkable	29,7053	0,4090	30,1143	4,31	28,05%	26,32%	29,99%	14,31%	100,41	09/01/24	09/07/27
BONAR 2041	AL41	1.512,74	09/07/41	100,00%	3,5000%	Sinkable	26,3091	0,3694	26,6786	5,16	24,75%	23,39%	26,58%	13,30%	100,37	09/01/24	09/01/28
BONAR 2035	AL35	19.071,98	09/07/35	100,00%	3,6250%	Sinkable	26,5774	0,1583	26,7357	5,21	26,37%	24,83%	26,69%	13,64%	100,16	09/01/24	09/01/31
Bonos en Dólares Ley NY																	
ARGENT 2029	GD29	2.635,03	09/07/29	100,00%	1,0000%	Sink/Call	30,5330	0,1056	30,6386	2,30	46,30%	41,91%	30,61%	3,28%	100,11	09/01/24	09/01/25
ARGENT 2030	GD30	16.090,61	09/07/30	100,00%	0,7500%	Sink/Call	31,5520	0,0528	31,6048	2,42	41,46%	37,87%	31,59%	2,38%	100,05	09/01/24	09/07/24
ARGENT 2046	GD46	2.092,00	09/07/46	100,00%	3,6250%	Sink/Call	28,3175	0,1583	28,4758	3,90	27,52%	25,85%	28,43%	12,80%	100,16	09/01/24	09/01/25
ARGENT 2038	GD38	11.405,07	09/01/38	100,00%	4,2500%	Sink/Call	33,3090	0,4090	33,7180	4,58	25,20%	23,79%	33,58%	12,76%	100,41	09/01/24	09/07/27
ARGENT 2041	GD41	10.482,11	09/07/41	100,00%	3,5000%	Sink/Call	29,5140	0,3694	29,8834	5,47	22,39%	21,26%	29,77%	11,86%	100,37	09/01/24	09/01/28
ARGENT 2035	GD35	20.501,72	09/07/35	100,00%	3,6250%	Sink/Call	28,3575	0,1583	28,5158	5,36	25,01%	23,61%	28,47%	12,78%	100,16	09/01/24	09/01/31

