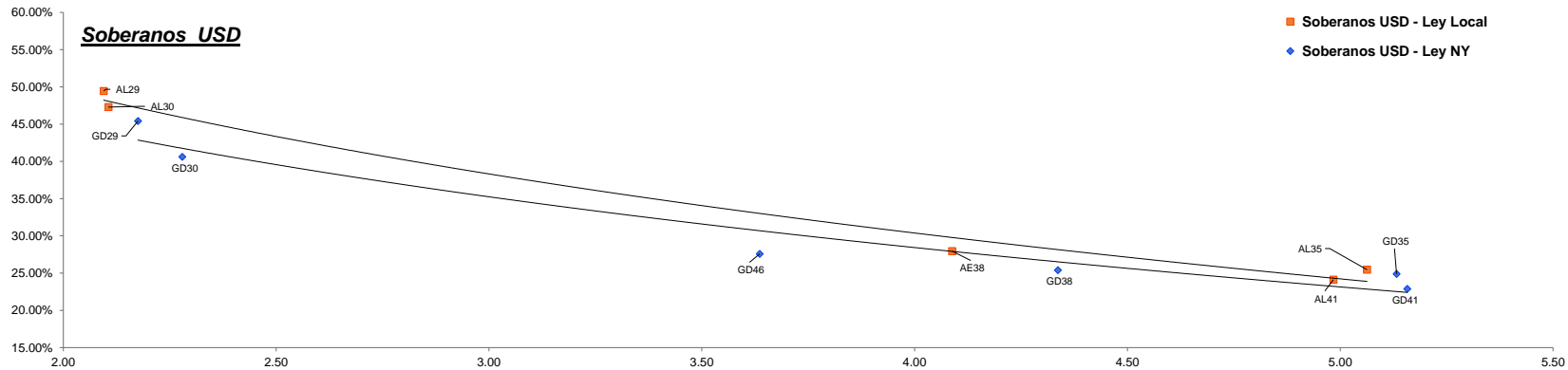


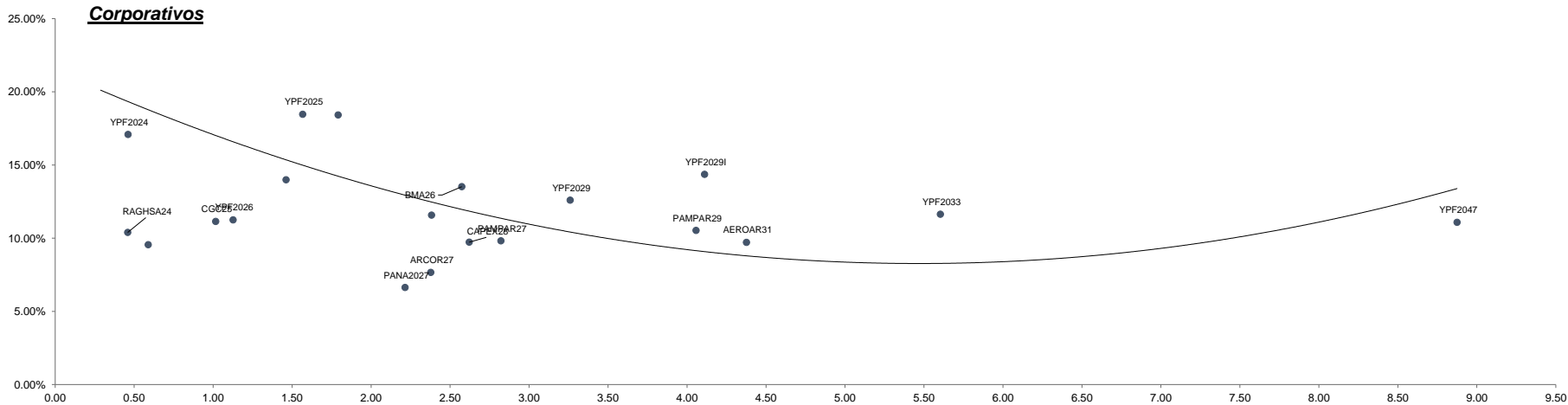
Fixed Income Research

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%	29.37	50.57%	45.41%	09-ene-24	1.000%	Sem.	29.53%	2.18	\$ 2,635.03	32.50	-9.63%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	30.67	44.74%	40.61%	09-ene-24	0.750%	Sem.	30.79%	2.28	\$ 16,090.61	33.76	-9.15%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	26.56	26.43%	24.88%	09-ene-24	3.625%	Sem.	27.15%	5.13	\$ 20,501.72	29.79	-10.84%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	31.27	27.01%	25.39%	09-ene-24	4.250%	Sem.	31.91%	4.34	\$ 11,405.07	35.23	-11.24%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	27.29	24.19%	22.88%	09-ene-24	3.500%	Sem.	27.85%	5.16	\$ 10,482.11	30.94	-11.80%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	26.63	29.48%	27.58%	09-ene-24	3.625%	Sem.	27.22%	3.64	\$ 2,092.00	30.00	-11.23%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	27.15	55.56%	49.45%	09-ene-24	1.000%	Sem.	27.09%	2.09	\$ 2,194.28	29.42	-7.72%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	26.64	52.88%	47.29%	09-ene-24	0.750%	Sem.	26.60%	2.11	\$ 13,517.56	28.82	-7.56%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	26.57	27.08%	25.46%	09-ene-24	3.625%	Sem.	26.36%	5.06	\$ 19,069.87	29.35	-9.47%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	28.92	29.91%	27.96%	09-ene-24	4.250%	Sem.	28.65%	4.09	\$ 7,216.66	32.00	-9.62%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	26.35	25.58%	24.13%	09-ene-24	3.500%	Sem.	26.15%	4.98	\$ 1,500.11	28.72	-8.25%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	25.70	56.66%	50.32%	09-ene-24	0.500%	Sem.	25.78%	2.11	\$ 90.39	28.44	-9.63%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	27.50	48.41%	43.65%	09-ene-24	0.125%	Sem.	27.52%	2.23	\$ 1,165.59	29.41	-6.49%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	23.95	26.72%	25.14%	09-ene-24	2.500%	Sem.	24.37%	5.31	\$ 298.80	27.18	-11.88%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	27.05	28.70%	26.89%	09-ene-24	3.750%	Sem.	27.65%	4.31	\$ 809.34	29.73	-9.01%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	23.21	26.15%	24.63%	09-ene-24	3.000%	Sem.	23.72%	5.08	\$ 1,572.60	27.39	-15.26%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	23.92	30.73%	28.67%	09-ene-24	2.500%	Sem.	24.34%	3.59	\$ 248.13	26.58	-10.01%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	34.45	34.17%	31.66%	01-mar-24	6.625%	Sem.	34.32%	2.99	\$ 6,200.00	38.22	-9.86%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	28.66	28.78%	26.97%	01-mar-24	5.875%	Sem.	28.57%	4.51	\$ 770.00	31.15	-7.99%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	26.32	29.11%	27.25%	01-mar-24	5.250%	Sem.	26.24%	4.58	\$ 150.00	28.85	-8.77%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	92.12	11.28%	10.98%	01-dic-23	7.500%	Sem.	92.31%	2.25	\$ 890.00	94.91	-2.94%
Cordoba 2025	PDCAR25	10-dic-25	83.33%	83.65	25.32%	23.89%	10-dic-23	3.000%	Sem.	83.98%	0.95	\$ 565.83	83.86	-0.25%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	76.90	18.18%	17.42%	01-dic-23	3.000%	Sem.	77.42%	2.35	\$ 494.00	79.18	-2.88%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	75.04	15.03%	14.50%	01-feb-24	3.000%	Sem.	75.31%	3.58	\$ 433.00	77.75	-3.49%
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	69.50	28.79%	26.97%	29-sep-23	Step-up	Sem.	70.43%	1.57	\$ -	70.57	-1.52%
Mendoza 2029	PMM29	19-mar-29	84.62%	80.65	14.88%	14.36%	19-mar-24	2.750%	Sem.	80.67%	2.35	\$ 475.54	80.76	-0.14%
Chubut 2026	BOGAR26	26-jul-26	50.00%	83.69	23.54%	21.71%	26-oct-23	7.750%	Trim.	83.91%	1.19	\$ 325.00	87.00	-3.80%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	76.71	16.79%	16.13%	27-oct-23	2.500%	Sem.	77.35%	2.55	\$ 366.00	78.12	-1.80%
Neuquen 2030 may	NEU30M	12-may-30	83.18%	96.80	10.15%	9.78%	12-nov-23	5.170%	Sem.	96.83%	2.71	\$ 299.00	98.25	-1.48%
Santa Fe 2027	SFE27	01-nov-27	100.00%	84.76	13.49%	13.07%	01-nov-23	6.900%	Sem.	85.18%	2.52	\$ 250.00	85.56	-0.94%
Rio Negro 2028	PRN28	10-mar-28	100.00%	57.55	40.28%	36.88%	10-mar-24	2.750%	Sem.	57.69%	1.54	\$ 225.00	57.65	-0.17%
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	93.46	13.54%	12.91%	17-oct-23	8.950%	Trim.	93.58%	1.63	\$ 106.67	95.07	-1.69%



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%	101.72	7.66%	7.52%	09-oct-23	8.250%	Sem.	101.66%	2.38	\$ 127.94	101.70	0.02%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	92.85	11.57%	11.26%	19-ene-24	8.250%	Sem.	92.96%	2.38	\$ 250.00	94.40	-1.64%
Banco Macro 2026	BMA26	04-nov-26	100.00%	84.13	13.52%	13.09%	04-nov-23	6.750%	Sem.	84.55%	2.57	\$ 400.00	84.40	-0.32%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.45	9.56%	9.34%	15-nov-23	6.875%	Sem.	98.49%	0.59	\$ 300.00	98.30	0.15%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	98.61	11.15%	10.85%	08-mar-24	9.500%	Sem.	98.62%	1.02	\$ 180.30	99.10	-0.49%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	105.98	6.63%	6.53%	30-oct-23	9.125%	Sem.	105.76%	2.22	\$ 300.00	104.70	1.22%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	94.07	9.82%	9.59%	24-ene-24	7.500%	Sem.	94.15%	2.82	\$ 750.00	94.20	-0.14%
Capex 2028	CAPEX28	25-ago-28	100.00%	100.97	9.73%	9.50%	25-feb-24	9.250%	Sem.	99.27%	2.62	\$ 239.00	98.30	2.72%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	95.14	10.53%	10.27%	15-oct-23	9.125%	Sem.	95.34%	4.06	\$ 292.53	96.50	-1.41%
YPF 2024	YPF2024	04-abr-24	40.00%	96.23	17.09%	16.42%	04-oct-23	8.750%	Sem.	96.38%	0.46	\$ 530.00	96.70	-0.49%
YPF 2025	YPF2025	28-jul-25	100.00%	86.03	18.47%	17.68%	28-ene-24	8.500%	Sem.	86.23%	1.57	\$ 1,500.00	94.60	-9.06%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	97.90	11.25%	10.80%	12-nov-23	4.000%	Trim.	97.92%	1.13	\$ 596.39	98.60	-0.71%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	89.54	12.60%	12.23%	30-dic-23	9.000%	Sem.	89.77%	3.26	\$ 747.00	92.00	-2.67%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	79.04	14.36%	13.88%	27-dic-23	8.500%	Sem.	79.49%	4.11	\$ 500.00	86.00	-8.09%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	76.81	11.64%	11.32%	30-sep-23	7.000%	Sem.	77.60%	5.60	\$ 575.00	77.20	-0.51%
YPF 2047	YPF2047	15-dic-47	100.00%	67.50	11.08%	10.79%	15-dic-23	7.000%	Sem.	68.14%	8.87	\$ 750.00	68.80	-1.89%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	89.21	48.75%	43.92%	02-feb-24	7.750%	Sem.	89.33%	0.29	\$ 300.00	89.10	0.12%
Albanesi 2027	ALBA27	01-dic-27	91.00%	86.30	18.42%	17.39%	01-dic-23	9.875%	Trim.	86.72%	1.79	\$ 305.76	87.80	-1.71%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	94.17	13.99%	13.31%	01-nov-23	9.375%	Trim.	94.26%	1.46	\$ 178.50	94.00	0.18%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	96.08	9.71%	9.38%	01-nov-23	8.500%	Trim.	96.13%	4.38	\$ 64.00	97.10	-1.05%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.68	10.39%	10.14%	21-mar-24	7.250%	Sem.	98.68%	0.46	\$ 119.73	98.20	0.49%

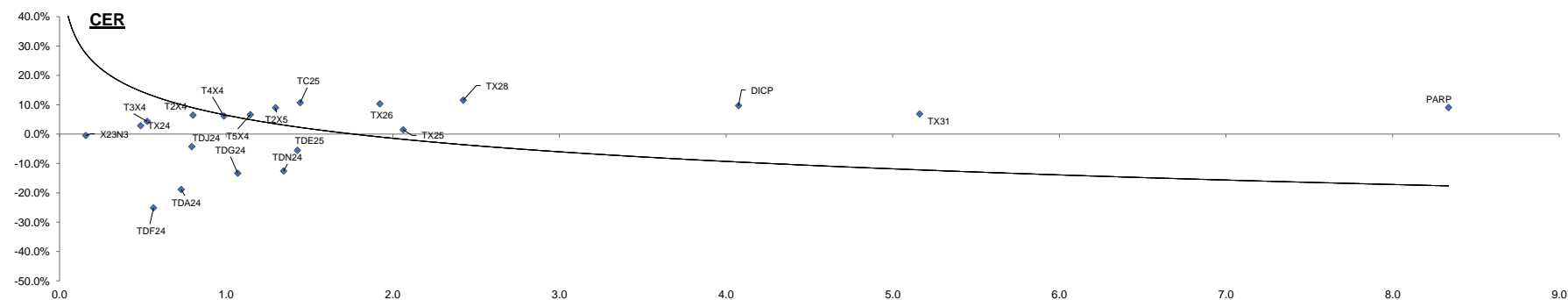


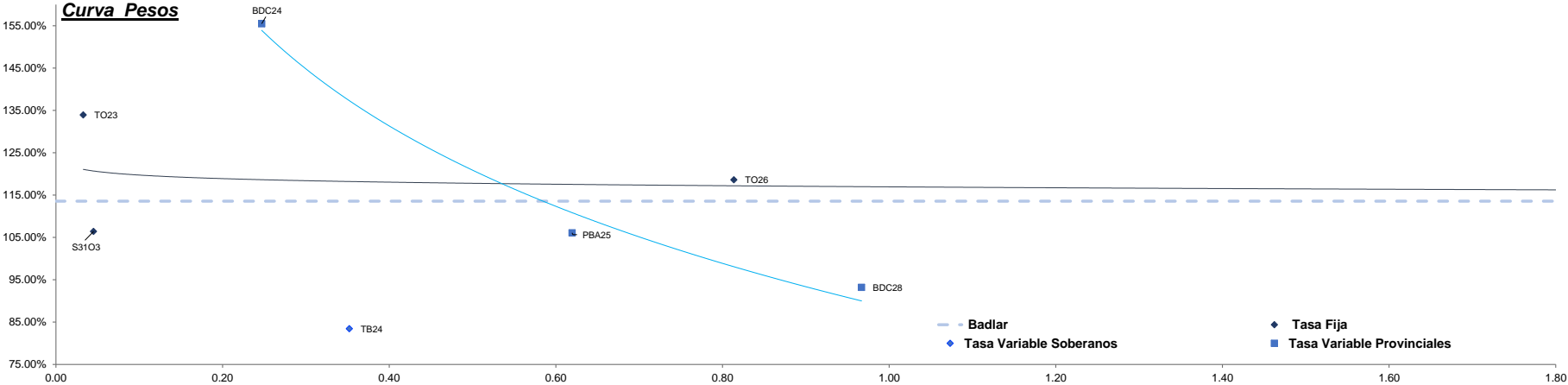
Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/08	MoM	
Ajustables por CER (*)															
Lecer 10/2023	X18O3	18-oct-23	100.00%	135.97	197.48%	112.51%	18-oct-23	Fijo 0%	-	93.92%	0.03	\$ 43,578.00	127.33	6.78%	
Lecer 11/2023	X23N3	23-nov-23	100.00%	131.26	-0.50%	-0.50%	23-nov-23	Fijo 0%	-	100.08%	0.16	\$ 193,267.00	126.97	3.38%	
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	36,384.86	-23.36%	-25.16%	28-feb-24	Fijo 3%	-	113.18%	0.56	\$ 3,709.40	39,426.28	-7.71%	
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	622.18	2.84%	2.82%	25-mar-24	Fija 1.50%	Sem.	99.36%	0.49	\$ 345,783.00	620.94	0.20%	
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	158.00	4.35%	4.31%	14-oct-23	Fija 3.75%	Sem.	99.66%	0.53	\$ 696,849.00	157.00	0.64%	
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	36,348.32	-18.16%	-18.89%	30-abr-24	Fijo 3.25%	-	114.69%	0.73	\$ 3,639.00	39,029.34	-6.87%	
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	37,760.85	-4.27%	-4.29%	30-jun-24	Fijo 3.25%	-	105.91%	0.79	\$ 600,964.25	-	-	
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	454.53	6.55%	6.44%	26-ene-24	Fija 1.55%	Sem.	96.11%	0.80	\$ 309,278.00	462.25	-1.67%	
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	36,480.00	-13.30%	-13.36%	30-ago-24	Fijo 3.25%	Sem.	117.50%	1.07	\$ -	38,849.98	-6.10%	
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	155.36	6.22%	6.12%	14-oct-23	Fija 4%	Sem.	97.86%	0.99	\$ 1,785,858.00	155.68	-0.21%	
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-12.72%	-12.58%	29-nov-24	Fijo 3.25%	Sem.	121.75%	1.34	\$ -	22,000.00	71.82%	
Bono del Tesoro CER 12/2024	TSX4	13-dic-24	100.00%	124.25	6.71%	6.60%	13-dic-23	Fija 4.25%	Sem.	97.29%	1.14	\$ 48,154.00	125.00	-0.60%	
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	-5.60%	-5.54%	31-ene-25	Fijo 3.25%	Sem.	112.73%	1.43	\$ -	21,000.00	66.67%	
Bono del Tesoro CER 02/2025	TX25	14-feb-25	100.00%	146.77	9.15%	8.95%	14-feb-24	Fija 4.25%	Sem.	93.99%	1.30	\$ 1,339,394.00	154.79	-5.18%	
BONCER 2025	TC25	27-abr-25	100.00%	1,283.00	10.98%	10.69%	27-oct-23	Fija 4%	Sem.	90.60%	1.44	\$ 29,907.80	1,370.00	-6.35%	
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	277.00	1.44%	1.44%	09-nov-23	Fija 1.80%	Sem.	100.73%	2.06	\$ 48,154.00	236.00	17.37%	
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	478.46	10.56%	10.29%	09-nov-23	Fija 2.00%	Sem.	84.82%	1.92	\$ 190,747.00	517.70	-7.58%	
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	444.97	11.85%	11.52%	09-nov-23	Fija 2.25%	Sem.	78.81%	2.42	\$ 75,905.00	493.50	-9.83%	
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	215.55	6.96%	6.84%	30-nov-23	Fija 2.5%	Sem.	79.48%	5.16	\$ 66,421.32	182.10	18.37%	
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	9,500.00	9.92%	9.69%	01-ene-24	Fija 5.83%	Sem.	85.04%	4.07	\$ 10,472.48	10,275.00	-7.54%	
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,690.00	9.22%	9.02%	02-oct-23	1.77%	Sem.	54.05%	8.34	\$ 2,860.55	5,080.00	-7.68%	
Tasa Fija															
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	90.98	175.83%	106.41%	31-oct-23	Fijo 0%	-	90.98%	0.05	\$ 252,493.00	85.10	6.92%	
Bote 10/2023	TO23	18-oct-23	100.00%	102.10	178.78%	133.93%	17-oct-23	Fija 16.00%	Sem.	95.20%	0.03	\$ 64,150.35	95.45	6.97%	
Bote 10/2026	TO26	18-oct-26	100.00%	24.80	153.79%	118.61%	17-oct-23	Fija 15.50%	Sem.	23.17%	0.81	\$ 96,569.71	23.60	5.08%	
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	111.09%	90.58%	23-nov-23	Fija 43.25%	Sem.	66.11%	0.69	\$ 502,949.00	76.20	0.00%	
Tasa Variable															
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	115.00	137.87%	83.43%	18-oct-23	Badlar + 500pbs	Trim.	97.69%	0.35	\$ 9,297.00	110.75	3.84%	
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	124.88	271.90%	155.48%	29-sep-23	Badlar + 325pbs	Trim.	87.36%	0.25	\$ 43,603.35	116.65	7.05%	
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	105.45	131.16%	93.22%	22-nov-23	Badlar + 375pbs	Trim.	102.29%	0.97	\$ 13,262.47	101.50	3.89%	
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	105.50	156.24%	106.09%	12-oct-23	Badlar + 375pbs	Trim.	88.91%	0.62	\$ -	106.50	-0.94%	
Dollar Linked															
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	34,783.80	211.16%	113.87%	29-sep-23	0.00%	-	99.38%	0.00	\$ 8,739.00	33,521.09	3.77%	
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	34,600.00	17.01%	16.35%	31-oct-23	0.40%	Sem.	98.58%	0.08	\$ 466.00	35,666.67	-2.99%	
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	36,384.86	-8.78%	-9.02%	28-feb-24	0.00%	-	103.95%	0.46	\$ 3,709.40	39,426.28	-7.71%	
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	35,980.44	-3.92%	-3.96%	30-oct-23	0.40%	Sem.	102.63%	0.60	\$ 1,278.00	39,139.76	-8.07%	
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	36,348.32	-6.18%	-6.26%	30-abr-24	0.00%	-	103.85%	0.63	\$ 3,639.00	39,029.34	-6.87%	
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	37,760.85	-9.52%	-9.63%	30-jun-24	0.00%	-	107.89%	0.84	\$ 600,964.25	-	-	
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	35,912.76	-4.37%	-4.38%	30-ago-24	0.00%	-	104.23%	0.97	\$ -	38,849.98	-7.56%	
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	36,750.00	-4.08%	-4.12%	30-sep-23	0.50%	Sem.	104.81%	1.03	\$ 488.00	39,000.00	-5.77%	
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-6.34%	-6.30%	29-nov-24	0.00%	-	108.00%	1.25	\$ -	22,000.00	71.82%	
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	0.00%	0.00%	31-ene-25	0.00%	-	100.00%	1.35	\$ -	21,000.00	66.67%	
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.	100.58%	1.50	\$ 5,950.14	-	-	

Dólar	350.0083
Tasa Ref.	118.000%
Badlar Priv.	113.563%
Libor 90 días	5.66%
CER	131.7103





DISCLAIMER

Este informe ha sido elaborado a título informativo. El presente NO debe ser tomado como una recomendación o instrucción, y no reviste carácter de ofertas de productos y/o servicios ni solicitud de orden de compra y/o venta. Banco CMF S.A. no será responsable por ningún error y/u omisión del contenido.