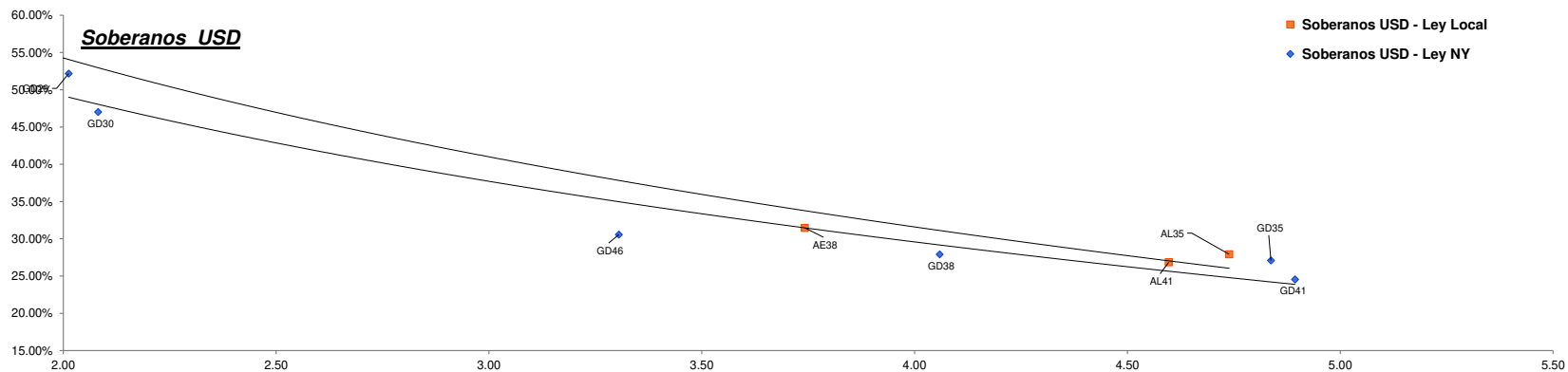


Fixed Income Research

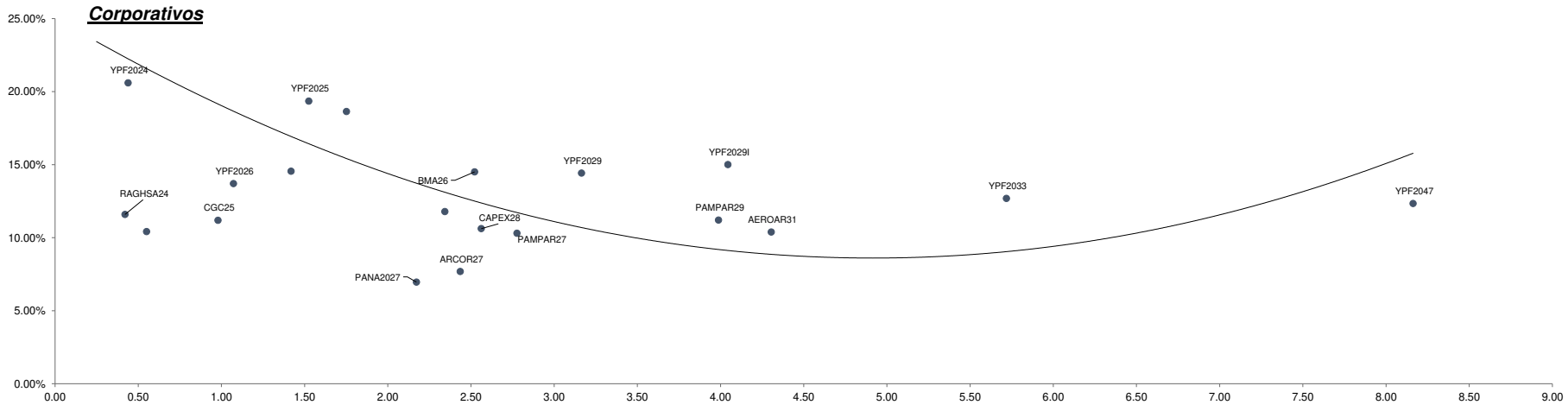
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MoM	
Soberanos USD															
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	25.86	58.98%	52.17%	09-ene-24	1.000%	Sem.	26.05%	2.01	\$ 2,635.03	27.42	-5.69%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	27.04	52.53%	47.01%	09-ene-24	0.750%	Sem.	27.18%	2.08	\$ 16,090.61	28.66	-5.65%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	23.81	28.92%	27.08%	09-ene-24	3.625%	Sem.	24.52%	4.84	\$ 20,501.72	24.94	-4.53%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	28.16	29.85%	27.91%	09-ene-24	4.250%	Sem.	28.95%	4.06	\$ 11,405.07	29.32	-3.96%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	25.13	26.05%	24.54%	09-ene-24	3.500%	Sem.	25.81%	4.89	\$ 10,482.11	25.82	-2.67%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	24.05	32.90%	30.57%	09-ene-24	3.625%	Sem.	24.76%	3.31	\$ 2,092.00	25.27	-4.83%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	23.95	64.57%	56.57%	09-ene-24	1.000%	Sem.	23.89%	1.93	\$ 2,194.28	26.31	-8.97%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	22.97	63.34%	55.61%	09-ene-24	0.750%	Sem.	22.93%	1.89	\$ 13,517.56	25.04	-8.27%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	23.78	29.87%	27.92%	09-ene-24	3.625%	Sem.	23.56%	4.74	\$ 19,069.87	24.84	-4.27%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	25.48	33.94%	31.46%	09-ene-24	4.250%	Sem.	25.20%	3.74	\$ 7,216.66	27.15	-6.15%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	23.36	28.63%	26.83%	09-ene-24	3.500%	Sem.	23.15%	4.60	\$ 1,500.11	25.76	-9.32%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	23.57	63.04%	55.37%	09-ene-24	0.500%	Sem.	23.67%	1.99	\$ 90.39	23.96	-1.63%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	23.92	57.47%	50.98%	09-ene-24	0.125%	Sem.	23.94%	2.02	\$ 1,165.59	25.57	-6.45%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	21.29	29.35%	27.46%	09-ene-24	2.500%	Sem.	21.80%	5.01	\$ 298.80	22.54	-5.55%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	24.01	31.99%	29.78%	09-ene-24	3.750%	Sem.	24.75%	4.00	\$ 809.34	25.48	-5.77%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	21.12	28.33%	26.57%	09-ene-24	3.000%	Sem.	21.73%	4.79	\$ 1,572.60	22.46	-5.97%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	21.13	35.05%	32.42%	09-ene-24	2.500%	Sem.	21.64%	3.22	\$ 248.13	22.90	-7.73%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	30.92	39.13%	35.90%	01-mar-24	6.625%	Sem.	30.74%	2.68	\$ 6,200.00	32.94	-6.13%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	25.78	31.84%	29.64%	01-mar-24	5.875%	Sem.	25.65%	4.18	\$ 770.00	27.42	-5.98%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	24.50	31.20%	29.09%	01-mar-24	5.250%	Sem.	24.39%	4.34	\$ 150.00	25.37	-3.43%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	92.08	11.35%	11.05%	01-dic-23	7.500%	Sem.	92.29%	2.21	\$ 890.00	92.10	-0.02%	
Cordoba 2025	PDCAR25	10-dic-25	83.33%	83.16	26.71%	25.13%	10-dic-23	3.000%	Sem.	83.55%	0.90	\$ 565.83	83.53	-0.44%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	74.45	19.80%	18.91%	01-dic-23	3.000%	Sem.	75.09%	2.29	\$ 494.00	75.40	-1.26%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	72.80	15.99%	15.40%	01-feb-24	3.000%	Sem.	73.16%	3.51	\$ 433.00	74.30	-2.02%	
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	69.03	29.79%	27.85%	29-mar-24	Step-up	Sem.	69.09%	1.59	\$ -	69.37	-0.49%	
Mendoza 2029	PMM29	19-mar-29	84.62%	77.31	16.99%	16.32%	19-mar-24	2.750%	Sem.	77.39%	2.25	\$ 475.54	80.30	-3.72%	
Chubut 2026	BOGAR26	26-jul-26	50.00%	82.98	24.87%	22.84%	26-oct-23	7.750%	Trim.	83.26%	1.14	\$ 325.00	82.15	1.01%	
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	76.11	17.23%	16.54%	27-oct-23	2.500%	Sem.	76.82%	2.50	\$ 366.00	76.34	-0.30%	
Neuquen 2030 may	NEU30M	12-may-30	83.18%	96.51	10.28%	9.90%	12-nov-23	5.170%	Sem.	96.56%	2.67	\$ 299.00	96.71	-0.21%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	84.30	13.80%	13.35%	01-nov-23	6.900%	Sem.	84.78%	2.47	\$ 250.00	84.35	-0.06%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	57.53	40.96%	37.46%	10-mar-24	2.750%	Sem.	57.78%	1.50	\$ 225.00	57.53	0.00%	
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	91.11	15.37%	14.56%	17-oct-23	8.950%	Trim.	91.30%	1.57	\$ 106.67	93.49	-2.55%	



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%	101.75	7.69%	7.55%	09-abr-24	8.250%	Sem.	101.75%	2.44	\$ 127.94	101.58	0.17%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	92.48	11.79%	11.46%	19-ene-24	8.250%	Sem.	92.62%	2.34	\$ 250.00	92.71	-0.25%
Banco Macro 2026	BMA26	04-nov-26	100.00%	82.28	14.50%	14.01%	04-nov-23	6.750%	Sem.	82.80%	2.52	\$ 400.00	83.75	-1.76%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.08	10.42%	10.16%	15-nov-23	6.875%	Sem.	98.13%	0.55	\$ 300.00	98.78	-0.71%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	98.60	11.19%	10.90%	08-mar-24	9.500%	Sem.	98.61%	0.98	\$ 180.30	98.51	0.09%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	105.14	6.96%	6.84%	30-oct-23	9.125%	Sem.	104.93%	2.17	\$ 300.00	105.52	-0.36%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	92.91	10.30%	10.05%	24-ene-24	7.500%	Sem.	93.02%	2.78	\$ 750.00	93.80	-0.95%
Capex 2028	CAPEX28	25-ago-28	100.00%	99.50	10.62%	10.35%	25-feb-24	9.250%	Sem.	97.13%	2.56	\$ 239.00	100.97	-1.46%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	92.64	11.21%	10.91%	15-oct-23	9.125%	Sem.	92.96%	3.99	\$ 292.53	94.75	-2.23%
YPF 2024	YPF2024	04-abr-24	40.00%	95.19	20.60%	19.64%	04-abr-24	8.750%	Sem.	95.20%	0.44	\$ 530.00	95.41	-0.23%
YPF 2025	YPF2025	28-jul-25	100.00%	85.19	19.35%	18.49%	28-ene-24	8.500%	Sem.	85.45%	1.53	\$ 1,500.00	89.76	-5.09%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	95.57	13.71%	13.05%	12-nov-23	4.000%	Trim.	95.64%	1.07	\$ 596.39	96.79	-1.26%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	84.70	14.43%	13.94%	30-dic-23	9.000%	Sem.	85.08%	3.16	\$ 747.00	88.11	-3.87%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	77.16	15.01%	14.48%	27-dic-23	8.500%	Sem.	77.72%	4.04	\$ 500.00	80.50	-4.15%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	72.64	12.69%	12.31%	30-mar-24	7.000%	Sem.	72.70%	5.72	\$ 575.00	76.32	-4.82%
YPF 2047	YPF2047	15-dic-47	100.00%	60.79	12.34%	11.98%	15-dic-23	7.000%	Sem.	61.67%	8.16	\$ 750.00	64.28	-5.43%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	88.73	57.17%	50.74%	02-feb-24	7.750%	Sem.	88.89%	0.25	\$ 300.00	88.92	-0.21%
Albanesi 2027	ALBA27	01-dic-27	91.00%	86.19	18.64%	17.58%	01-dic-23	9.875%	Trim.	86.67%	1.75	\$ 305.76	86.30	-0.13%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	93.60	14.55%	13.82%	01-nov-23	9.375%	Trim.	93.72%	1.42	\$ 178.50	93.81	-0.22%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	93.48	10.39%	10.01%	01-nov-23	8.500%	Trim.	93.59%	4.30	\$ 64.00	95.10	-1.70%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.30	11.59%	11.27%	21-mar-24	7.250%	Sem.	98.31%	0.42	\$ 119.73	98.31	-0.01%

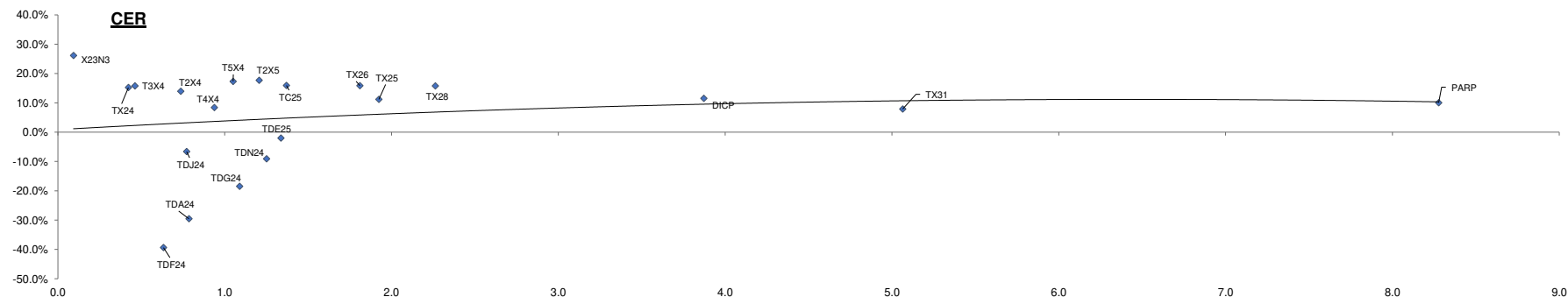


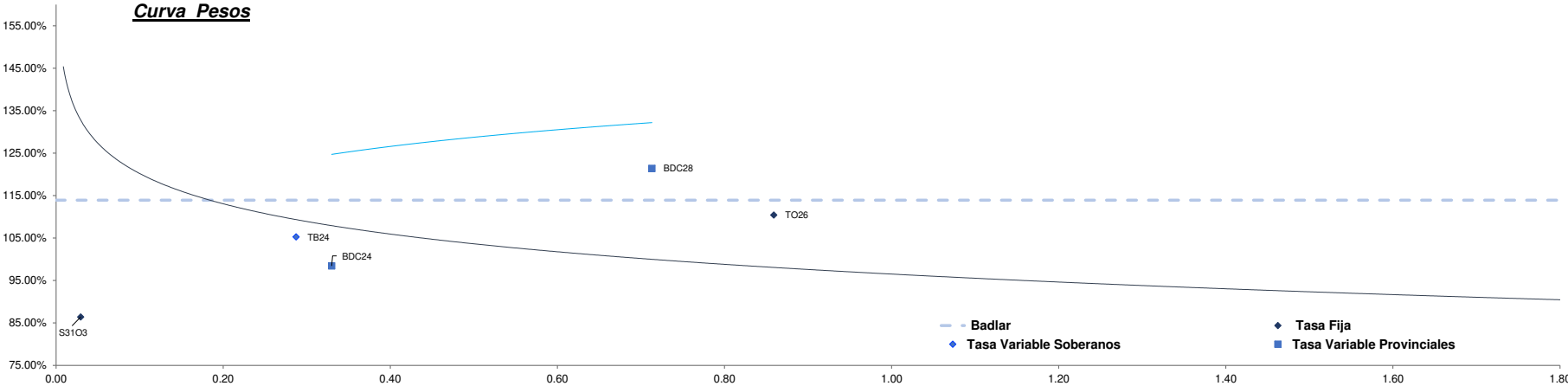
Fixed Income Research



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%	141.33	251.28%	127.17%	18-oct-23	Fijo 0%	-	97.62%	0.01	\$ 43,578.00	134.67	4.94%
Lecer 11/2023	X23N3	23-nov-23	100.00%	133.85	29.34%	26.12%	23-nov-23	Fijo 0%	-	97.01%	0.09	\$ 193,267.00	129.17	3.63%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	40,304.24	-34.76%	-39.40%	28-feb-24	Fijo 3%	-	119.04%	0.63	\$ 3,709.40	35,575.00	13.29%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	620.80	15.80%	15.22%	25-mar-24	Fija 1.50%	Sem.	94.18%	0.42	\$ 345,783.00	596.03	4.16%
Bono del Tesoro CER 04/2024	TX34	14-abr-24	100.00%	157.66	16.40%	15.78%	14-oct-23	Fija 3.75%	Sem.	94.40%	0.46	\$ 696,849.00	158.00	-0.21%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	40,606.54	-27.59%	-29.56%	30-abr-24	Fijo 3.25%	-	121.64%	0.79	\$ 3,639.00	34,416.62	17.99%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	40,353.00	-6.55%	-6.61%	30-jun-24	Fijo 3.25%	-	107.45%	0.77	\$ 600,992.93	37,290.74	8.21%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	453.23	14.39%	13.91%	26-ene-24	Fija 1.55%	Sem.	91.04%	0.77	\$ 309,278.00	414.52	9.34%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	40,232.74	-18.29%	-18.49%	30-ago-24	Fijo 3.25%	Sem.	123.03%	1.09	\$ -	33,765.13	19.15%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	160.40	8.53%	8.36%	14-oct-23	Fija 4%	Sem.	95.90%	0.94	\$ 1,785,858.00	155.03	3.46%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-9.16%	-9.10%	29-nov-24	Fijo 3.25%	Sem.	115.59%	1.25	\$ -	37,800.00	0.00%
Bono del Tesoro CER 12/2024	T5X4	13-dic-24	100.00%	116.75	18.06%	17.31%	13-dic-23	Fija 4.25%	Sem.	86.76%	1.05	\$ 48,154.00	118.05	-1.10%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	-2.04%	-2.03%	31-ene-25	Fijo 3.25%	Sem.	107.03%	1.34	\$ -	35,000.00	0.00%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	139.10	18.47%	17.69%	14-feb-24	Fija 4.25%	Sem.	84.54%	1.21	\$ 1,339,394.00	135.36	2.76%
BONCER 2025	TC25	27-abr-25	100.00%	1,260.00	16.56%	15.93%	27-oct-23	Fija 4%	Sem.	84.45%	1.37	\$ 29,907.80	1,175.00	7.23%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	240.60	11.48%	11.17%	09-nov-23	Fija 1.80%	Sem.	83.11%	1.92	\$ 48,154.00	250.00	-3.76%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	456.00	16.48%	15.85%	09-nov-23	Fija 2.00%	Sem.	76.78%	1.81	\$ 190,747.00	432.38	5.46%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	425.90	16.39%	15.77%	09-nov-23	Fija 2.25%	Sem.	71.64%	2.26	\$ 75,905.00	393.85	8.14%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	215.50	8.05%	7.89%	30-nov-23	Fija 2.5%	Sem.	75.46%	5.06	\$ 66,421.32	215.55	-0.02%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	9,329.00	11.86%	11.53%	01-ene-24	Fija 5.83%	Sem.	79.21%	3.87	\$ 10,472.48	9,300.00	0.31%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,482.00	10.26%	10.01%	01-abr-24	1.77%	Sem.	49.51%	8.28	\$ 2,860.55	4,112.00	9.00%
Bocon Prov Serie 6°	PR13	15-mar-24	5.38%	587.00	9.82%	9.40%	16-oct-23	Fija 2%	Mensual	98.51%	0.23	\$ 37,765.51	590.00	-0.51%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	95.48	132.60%	86.40%	31-oct-23	Fijo 0%	-	95.48%	0.03	\$ 252,493.00	88.84	7.47%
Bote 10/2023	TO23	18-oct-23	100.00%	105.75	259.93%	179.44%	17-oct-23	Fija 16.00%	Sem.	98.04%	0.01	\$ 64,150.35	102.50	3.17%
Bote 10/2026	TO26	18-oct-26	100.00%	27.50	140.88%	110.41%	17-oct-23	Fija 15.50%	Sem.	25.55%	0.86	\$ 96,569.71	25.05	9.78%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	117.56%	95.00%	23-nov-23	Fija 43.25%	Sem.	65.16%	0.64	\$ 502,949.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	121.00	210.64%	105.28%	18-oct-23	Badlar + 500pbs	Trim.	96.35%	0.29	\$ 9,297.00	115.00	5.22%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	97.50	141.08%	98.42%	29-dic-23	Badlar + 325pbs	Trim.	105.83%	0.33	\$ 43,603.35	98.00	-0.51%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	109.00	188.72%	121.41%	22-nov-23	Badlar + 375pbs	Trim.	96.48%	0.71	\$ 13,262.47	104.00	4.81%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	102.00	295.14%	163.96%	12-oct-23	Badlar + 375pbs	Trim.	80.43%	0.41	\$ -	100.30	1.69%
Dólar Linked														
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	34,202.50	61.42%	54.10%	31-oct-23	0.40%	Sem.	97.43%	0.04	\$ 466.00	34,060.00	0.42%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	40,304.24	-30.77%	-34.30%	28-feb-24	0.00%	-	115.15%	0.58	\$ 3,709.40	35,575.00	13.29%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	40,161.61	-21.47%	-22.76%	30-oct-23	0.40%	Sem.	114.53%	0.62	\$ 1,278.00	35,000.00	14.75%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	40,606.54	-23.54%	-24.94%	30-abr-24	0.00%	-	116.01%	0.74	\$ 3,639.00	34,416.62	17.99%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	40,353.00	-17.91%	-18.40%	30-jun-24	0.00%	-	115.29%	0.88	\$ 600,992.93	37,290.74	8.21%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	40,232.74	-14.52%	-14.65%	30-ago-24	0.00%	-	114.94%	1.04	\$ -	33,765.13	19.15%
Bote vinculado al Dólar 09/2024	TV24	30-sep-24	100.00%	40,050.00	-12.50%	-12.92%	30-mar-24	0.50%	Sem.	114.40%	1.04	\$ 488.00	35,000.00	14.43%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-6.54%	-6.51%	29-nov-24	0.00%	-	107.99%	1.22	\$ -	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%	1.31	\$ -	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.	100.55%	1.46	\$ 5,950.43	35,207.49	0.00%

Dólar	350.03
Tasa Ref.	118.0%
Badlar Priv.	113.925%
Badlar Priv.	113.9%
Libor 90 días	5.67%
CER	139.09





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.