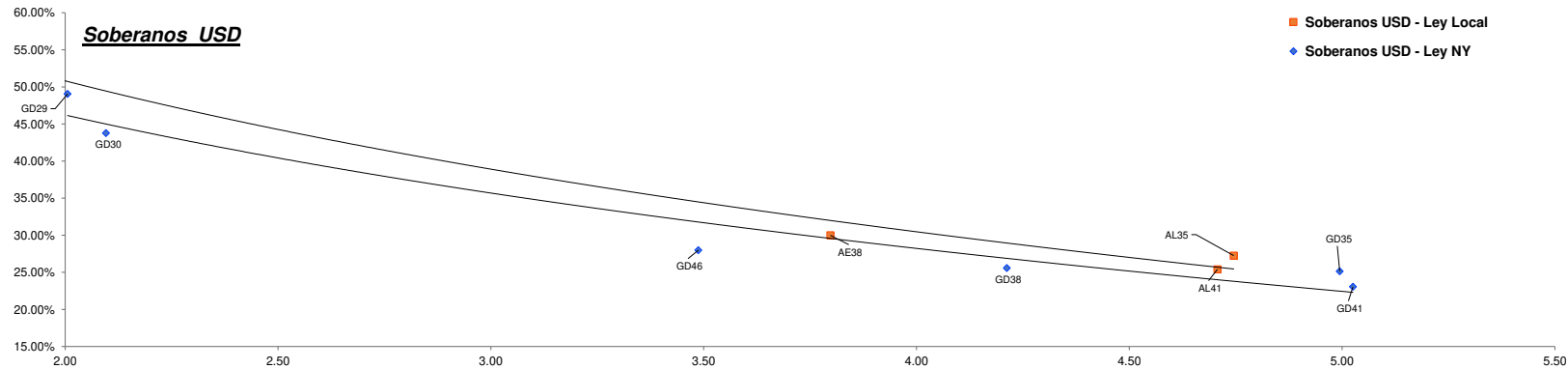


Fixed Income Research

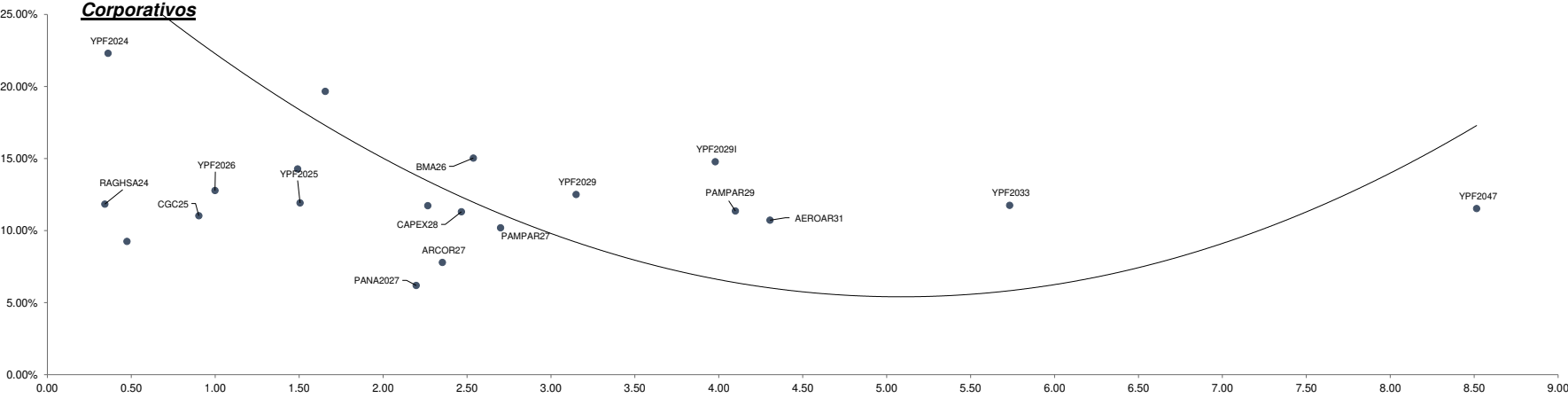
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/10	MoM
Soberanos USD														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	28.52	55.06%	49.05%	09-ene-24	1.000%	Sem.	28.77%	2.01	\$ 2,635.03	26.86	6.18%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	29.88	48.56%	43.77%	09-ene-24	0.750%	Sem.	30.06%	2.10	\$ 16,090.61	27.92	7.02%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	26.54	26.72%	25.14%	09-ene-24	3.625%	Sem.	27.45%	4.99	\$ 20,501.72	24.74	7.28%
Bonos Intern. 2036 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	31.45	27.20%	25.57%	09-ene-24	4.250%	Sem.	32.44%	4.21	\$ 11,405.07	30.28	3.86%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	27.36	24.38%	23.05%	09-ene-24	3.500%	Sem.	28.23%	5.03	\$ 10,482.11	26.31	3.99%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	26.66	29.94%	27.98%	09-ene-24	3.625%	Sem.	27.56%	3.49	\$ 2,092.00	24.84	7.33%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	26.34	60.93%	53.71%	09-ene-24	1.000%	Sem.	26.25%	1.92	\$ 2,194.28	25.34	3.95%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	26.24	57.07%	50.66%	09-ene-24	0.750%	Sem.	26.17%	1.93	\$ 13,517.56	24.63	6.54%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	25.08	29.10%	27.25%	09-ene-24	3.625%	Sem.	24.77%	4.75	\$ 19,069.87	23.65	6.05%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	27.57	32.25%	30.00%	09-ene-24	4.250%	Sem.	27.17%	3.80	\$ 7,216.66	26.81	2.83%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	25.48	27.01%	25.40%	09-ene-24	3.500%	Sem.	25.18%	4.71	\$ 1,500.11	24.31	4.81%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	25.58	60.23%	53.16%	09-ene-24	0.500%	Sem.	25.71%	1.96	\$ 90.39	24.42	4.75%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	26.20	54.07%	48.25%	09-ene-24	0.125%	Sem.	26.23%	2.02	\$ 1,165.59	24.75	5.86%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	23.53	27.44%	25.78%	09-ene-24	2.500%	Sem.	24.18%	5.13	\$ 298.80	22.33	5.37%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	25.66	30.48%	28.45%	09-ene-24	3.750%	Sem.	26.61%	4.05	\$ 809.34	25.04	2.48%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	22.79	26.84%	25.25%	09-ene-24	3.000%	Sem.	23.58%	4.89	\$ 1,572.60	21.50	6.00%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	23.88	31.44%	29.30%	09-ene-24	2.500%	Sem.	24.53%	3.42	\$ 248.13	22.39	6.65%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	35.08	34.87%	32.26%	01-mar-24	6.625%	Sem.	34.73%	2.84	\$ 6,200.00	33.33	5.25%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	27.89	30.30%	28.30%	01-mar-24	5.875%	Sem.	27.65%	4.25	\$ 770.00	26.96	3.45%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	27.32	28.95%	27.11%	01-mar-24	5.250%	Sem.	27.11%	4.49	\$ 150.00	25.37	7.69%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	97.20	8.91%	8.72%	01-dic-23	7.500%	Sem.	97.29%	2.17	\$ 890.00	95.31	1.98%
Cordoba 2025	PDCAR25	10-dic-25	83.33%	83.84	27.37%	25.72%	10-dic-23	3.000%	Sem.	84.30%	0.83	\$ 565.83	82.81	1.24%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	75.25	19.66%	18.78%	01-dic-23	3.000%	Sem.	76.00%	2.22	\$ 494.00	74.72	0.71%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	72.89	16.09%	15.49%	01-feb-24	3.000%	Sem.	73.40%	3.43	\$ 433.00	72.51	0.52%
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	70.70	29.06%	27.21%	29-mar-24	Step-up	Sem.	70.91%	1.52	\$ -	70.64	0.08%
Mendoza 2029	PMM29	19-mar-29	84.62%	77.61	17.13%	16.45%	19-mar-24	2.750%	Sem.	77.79%	2.17	\$ 475.54	77.73	-0.15%
Chubut 2026	BOGAR26	26-jul-26	45.83%	80.76	26.85%	24.51%	26-ene-24	7.750%	Trim.	80.82%	1.20	\$ 297.92	80.01	0.94%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	75.23	18.02%	17.27%	27-abr-24	2.500%	Sem.	75.29%	2.50	\$ 366.00	75.44	-0.28%
Neuquen 2030 may	NEU30M	12-may-30	83.18%	97.02	10.09%	9.73%	12-nov-23	5.170%	Sem.	97.08%	2.59	\$ 299.00	96.59	0.45%
Santa Fe 2027	SFE27	01-nov-27	100.00%	84.08	14.12%	13.66%	01-may-24	6.900%	Sem.	84.11%	2.49	\$ 250.00	84.00	0.10%
Rio Negro 2028	PRN28	10-mar-28	100.00%	56.83	43.53%	39.61%	10-mar-24	2.750%	Sem.	57.33%	1.40	\$ 225.00	57.10	-0.47%
Tierra del fuego 2027	FUE27	17-abr-27	49.00%	90.93	15.39%	14.57%	17-ene-24	8.950%	Trim.	90.98%	1.64	\$ 100.51	90.72	0.23%



Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/10	MoM
Corporativos														
Alimentos y bebidas														
Arcor 2027	ARCOR27	09-oct-27	100.00%	101.46	7.78%	7.64%	09-abr-24	8.250%	Sem.	101.45%	2.35	\$ 127.94	101.42	0.04%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	92.78	11.73%	11.40%	19-ene-24	8.250%	Sem.	92.96%	2.27	\$ 250.00	92.07	0.77%
Banco Macro 2026	BMA26	04-nov-26	100.00%	81.71	15.03%	14.50%	04-may-24	6.750%	Sem.	81.73%	2.54	\$ 400.00	81.47	0.29%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.87	9.25%	9.04%	15-nov-23	6.875%	Sem.	98.91%	0.47	\$ 300.00	98.68	0.19%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	98.82	11.03%	10.74%	08-mar-24	9.500%	Sem.	98.84%	0.90	\$ 180.30	98.76	0.06%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	106.79	6.19%	6.10%	30-abr-24	9.125%	Sem.	106.77%	2.20	\$ 300.00	105.37	1.35%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	93.32	10.19%	9.95%	24-ene-24	7.500%	Sem.	93.47%	2.70	\$ 750.00	93.32	0.00%
Capex 2028	CAPEX28	25-ago-28	100.00%	99.50	11.30%	11.00%	25-feb-24	9.250%	Sem.	95.64%	2.47	\$ 239.00	99.50	0.00%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	92.22	11.36%	11.05%	15-abr-24	9.125%	Sem.	92.27%	4.10	\$ 292.53	92.14	0.09%
YPF 2024	YPF2024	04-abr-24	40.00%	95.40	22.30%	21.18%	04-abr-24	8.750%	Sem.	95.44%	0.36	\$ 530.00	95.27	0.14%
YPF 2025	YPF2025	28-jul-25	100.00%	95.24	11.92%	11.58%	28-ene-24	8.500%	Sem.	95.36%	1.51	\$ 1,500.00	91.34	4.27%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	96.68	12.78%	12.21%	12-nov-23	4.000%	Trim.	96.75%	1.00	\$ 596.39	97.53	-0.87%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	90.04	12.50%	12.13%	30-dic-23	9.000%	Sem.	90.36%	3.15	\$ 747.00	88.14	2.16%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	78.06	14.78%	14.27%	27-dic-23	8.500%	Sem.	78.74%	3.98	\$ 500.00	77.41	0.84%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	76.57	11.75%	11.43%	30-mar-24	7.000%	Sem.	76.76%	5.73	\$ 575.00	75.68	1.18%
YPF 2047	YPF2047	15-dic-47	100.00%	65.01	11.53%	11.22%	15-dic-23	7.000%	Sem.	65.99%	8.51	\$ 750.00	63.87	1.78%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	87.34	91.49%	76.76%	02-feb-24	7.750%	Sem.	87.60%	0.17	\$ 300.00	86.19	1.33%
Albanesi 2027	ALBA27	01-dic-27	91.00%	85.26	19.66%	18.50%	01-dic-23	9.875%	Trim.	85.88%	1.66	\$ 305.76	85.16	0.12%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	54.17%	93.81	14.27%	13.57%	01-feb-24	9.375%	Trim.	93.82%	1.49	\$ 165.75	93.50	0.33%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	92.35	10.72%	10.31%	01-feb-24	8.500%	Trim.	92.37%	4.30	\$ 64.00	91.88	0.51%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.51	11.83%	11.50%	21-mar-24	7.250%	Sem.	98.52%	0.34	\$ 119.73	98.40	0.11%



Fixed Income Research



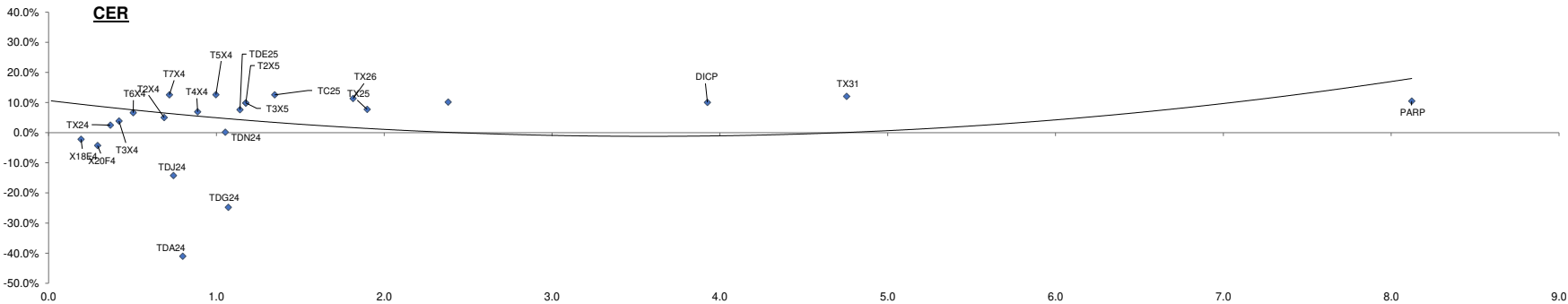
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/10	MoM
Ajustables por CER (*)														
Lecer 11/2023	X23N3	23-nov-23	100.00%	155.30	247.82%	127.46%	23-nov-23	Fijo 0%	-	95.66%	0.02	\$ 943,631.00	152.54	1.81%
Lecer 01/2024	X18E4	18-ene-24	100.00%	129.25	-2.16%	-2.18%	18-ene-24	Fijo 0%	-	100.41%	0.19	\$ 556,021.00	130.39	-0.87%
Lecer 02/2024	X20F4	20-feb-24	100.00%	119.15	-4.21%	-4.28%	20-feb-24	Fijo 0%	-	101.21%	0.29	\$ 241,452.00	117.50	1.40%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	45,638.94	-43.44%	-52.36%	28-feb-24	Fijo 3%	-	119.70%	0.63	\$ 7,388.00	42,200.00	8.15%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	738.72	2.51%	2.49%	25-mar-24	Fija 1.50%	Sem.	99.63%	0.37	\$ 345,783.00	732.70	0.82%
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	184.00	3.92%	3.88%	14-abr-24	Fija 3.75%	Sem.	99.93%	0.42	\$ 755,783.00	177.94	3.41%
Bono del Tesoro CER 05/2024	T6X4	20-may-24	100.00%	128.00	6.73%	6.62%	20-nov-23	Fija 3.75%	Sem.	98.54%	0.50	\$ 366,213.00	126.50	1.19%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	47,300.00	-36.61%	-41.02%	30-abr-24	Fijo 3.25%	-	125.79%	0.80	\$ 3,639.00	43,800.00	7.99%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	47,484.62	-14.22%	-14.22%	30-jun-24	Fijo 3.25%	-	112.24%	0.74	\$ 3,172.00	44,300.00	7.19%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	546.58	5.10%	5.04%	26-ene-24	Fija 1.55%	Sem.	97.60%	0.69	\$ 368,673.00	528.60	3.40%
Bono del Tesoro CER2 2024	T7X4	19-ago-24	100.00%	122.00	12.98%	12.58%	19-feb-24	Fija 4%	Sem.	93.86%	0.72	\$ 2,060,509.00	122.00	0.00%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	47,200.00	-24.15%	-24.78%	30-ago-24	Fijo 3.25%	Sem.	128.13%	1.07	\$ 6,875.00	42,690.00	10.56%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	179.34	7.06%	6.94%	14-abr-24	Fija 4%	Sem.	97.39%	0.89	\$ 2,060,509.00	174.41	2.83%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	38,000.00	0.18%	0.18%	29-nov-24	Fijo 3.25%	Sem.	103.15%	1.05	\$ 11,085.52	38,000.00	0.00%
Bono del Tesoro CER 12/2024	T5X4	13-dic-24	100.00%	139.25	13.02%	12.63%	13-dic-23	Fija 4.25%	Sem.	91.78%	1.00	\$ 2,419,773.00	142.00	-1.94%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	7.56%	7.62%	31-ene-25	Fijo 3.25%	Sem.	95.01%	1.14	\$ 7,948.38	35,000.00	0.00%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	173.40	10.12%	9.87%	14-feb-24	Fija 4.25%	Sem.	93.47%	1.18	\$ 1,820,887.00	170.51	1.69%
BONCER 2025	TC25	27-abr-25	100.00%	1,465.00	12.95%	12.56%	27-abr-24	Fija 4%	Sem.	88.89%	1.35	\$ 29,147.00	1,429.00	2.52%
Bono del Tesoro CER 06/2025	T3X5	18-dic-25	100.00%	125.00	17.37%	9.87%	31-may-85	Fija 4.25%	Sem.	93.47%	1.18	\$ 1,820,887.00	125.00	0.00%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	287.90	7.88%	7.73%	09-may-24	Fija 1.80%	Sem.	89.20%	1.90	\$ 48,154.00	255.20	12.81%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	555.01	11.67%	11.35%	09-may-24	Fija 2.00%	Sem.	83.90%	1.81	\$ 178,343.00	551.47	0.64%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	542.90	10.40%	10.15%	09-may-24	Fija 2.25%	Sem.	82.07%	2.38	\$ 75,905.00	532.00	2.05%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	199.00	12.41%	12.05%	30-nov-23	Fija 2.5%	Sem.	61.90%	4.75	\$ 45,562.00	201.00	-1.00%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	11,194.00	10.31%	10.05%	01-ene-24	Fija 5.83%	Sem.	84.19%	3.93	\$ 10,472.48	11,170.00	0.21%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,880.00	10.77%	10.50%	01-abr-24	1.77%	Sem.	47.92%	8.12	\$ 2,858.00	4,611.50	5.82%
Bocon Prov Serie 6*	PR13	15-mar-24	4.55%	629.50	-39.62%	-49.41%	15-nov-23	Fija 2%	Mensual	111.19%	0.21	\$ 4,001.95	662.00	-4.91%
Tasa Fija														
Bote 10/2026	TO26	18-oct-26	100.00%	20.80	144.50%	112.73%	17-abr-24	Fija 15.50%	Sem.	20.59%	1.11	\$ 96,569.71	21.00	-0.95%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	134.98%	106.58%	23-nov-23	Fija 43.25%	Sem.	63.21%	0.52	\$ 554,409.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	108.00	212.45%	124.53%	18-ene-24	Badlar + 500pbs	Trim.	99.66%	0.29	\$ 9,297.00	103.00	4.85%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	113.50	243.52%	144.56%	29-dic-23	Badlar + 325pbs	Trim.	95.79%	0.24	\$ 26,003.23	118.00	-3.81%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	120.00	269.19%	154.46%	22-nov-23	Badlar + 375pbs	Trim.	88.33%	0.50	\$ 30,809.94	120.00	0.00%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	91.00	305.03%	167.45%	12-ene-24	Badlar + 375pbs	Trim.	82.44%	0.49	\$ -	91.90	-0.98%
Dollar Linked														
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	45,638.94	-58.54%	-77.33%	28-feb-24	0.00%	-	130.39%	1.33	\$ 7,388.00	42,200.00	8.15%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	45,690.00	-42.95%	-48.93%	30-abr-24	0.40%	Sem.	130.52%	0.62	\$ 3,583.00	42,626.43	7.19%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	47,300.00	-47.21%	-55.17%	30-abr-24	0.00%	-	135.13%	1.05	\$ 3,639.00	43,800.00	7.99%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	47,484.62	-37.98%	-41.18%	30-jun-24	0.00%	-	135.66%	1.09	\$ 3,172.00	44,300.00	7.19%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	47,200.00	-31.01%	-32.08%	30-ago-24	0.00%	-	134.85%	1.19	\$ 6,875.00	42,690.00	10.56%
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	46,350.00	-26.67%	-28.73%	30-mar-24	0.50%	Sem.	132.34%	1.04	\$ 2,075.00	42,000.00	10.36%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	38,000.00	-7.49%	-7.48%	29-nov-24	0.00%	-	108.56%	1.14	\$ 11,085.52	38,000.00	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%	1.23	\$ 7,948.38	35,000.00	0.00%
Bote vinculado al Dólar 03/2025	TV25D	30-mar-25	100.00%	38,600.00	-6.32%	-6.42%	30-mar-24	0.50%	Sem.	110.20%	1.43	\$ 72.00	38,600.00	0.00%

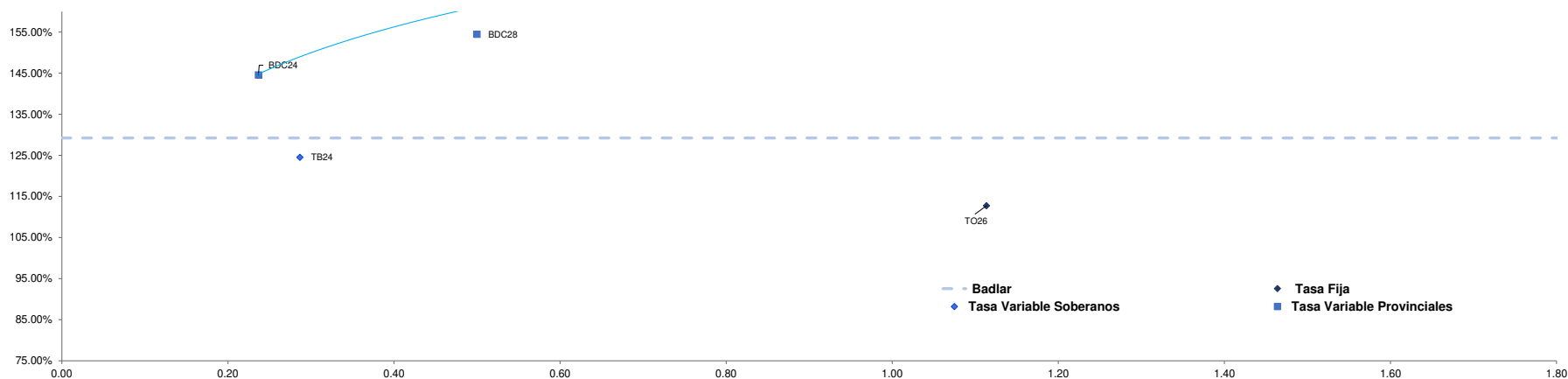
Dólar 350.03

Tasa Ref. 133.0%
Badlar Priv. 129.225%

Badlar Priv. 129.2%
Libor 90 días 5.63%

CER 156.19



Curva Pesos**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.