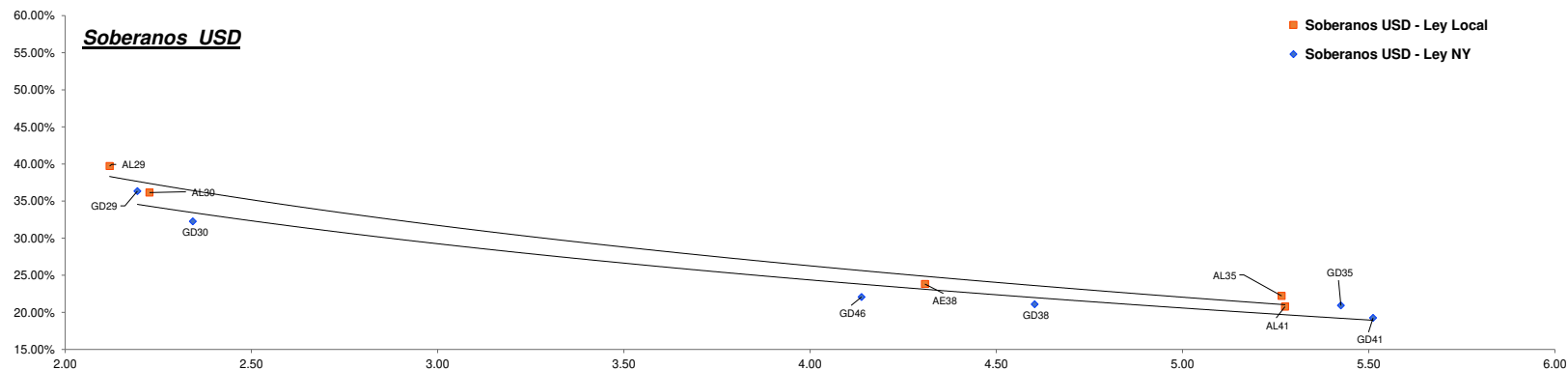


Fixed Income Research

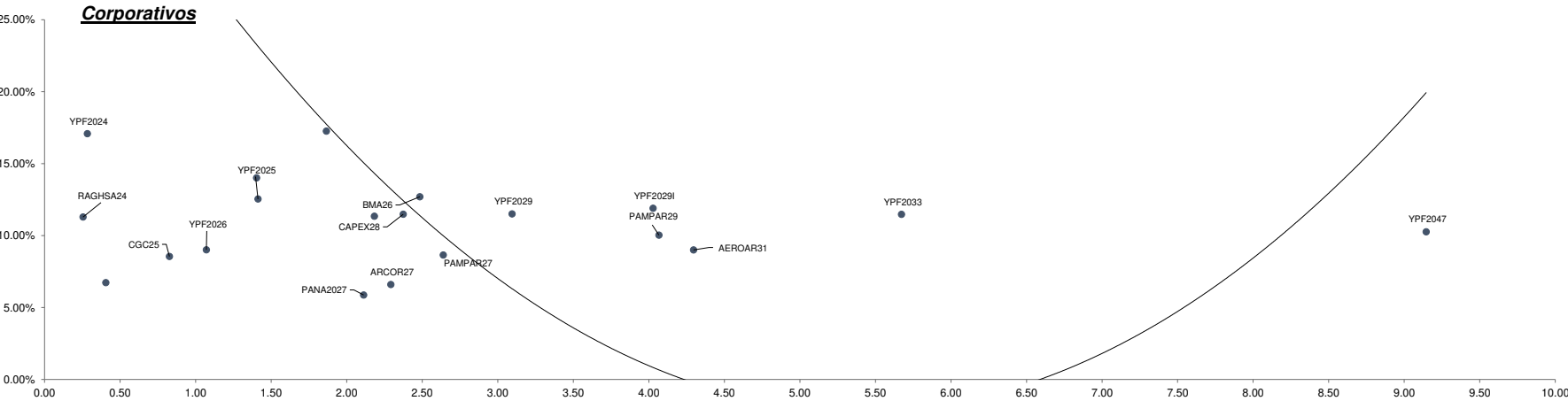
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/11	MoM
Soberanos USD														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	38.62	39.64%	36.34%	09-ene-24	1.000%	Sem.	38.89%	2.19	\$ 2,635.03	36.38	6.16%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	39.84	34.86%	32.26%	09-ene-24	0.750%	Sem.	40.04%	2.34	\$ 16,090.61	37.33	6.72%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	33.75	22.01%	20.92%	09-ene-24	3.625%	Sem.	34.79%	5.43	\$ 20,501.72	32.50	3.85%
Bonos Intern. 2036 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	39.06	22.20%	21.09%	09-ene-24	4.250%	Sem.	40.18%	4.60	\$ 11,405.07	36.82	6.08%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	34.03	20.17%	19.24%	09-ene-24	3.500%	Sem.	35.03%	5.51	\$ 10,482.11	32.87	3.53%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	34.11	23.28%	22.07%	09-ene-24	3.625%	Sem.	35.14%	4.14	\$ 2,092.00	32.78	4.06%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	36.32	43.65%	39.71%	09-ene-24	1.000%	Sem.	36.16%	2.12	\$ 2,194.28	34.38	5.64%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	36.76	39.41%	36.14%	09-ene-24	0.750%	Sem.	36.64%	2.23	\$ 13,517.56	34.87	5.42%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	32.98	23.44%	22.21%	09-ene-24	3.625%	Sem.	32.46%	5.27	\$ 19,069.87	32.06	2.87%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	36.25	25.23%	23.81%	09-ene-24	4.250%	Sem.	35.59%	4.31	\$ 7,216.66	34.84	4.05%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	32.76	25.23%	20.77%	09-ene-24	3.500%	Sem.	32.26%	5.28	\$ 1,500.11	31.85	2.86%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	32.36	48.21%	43.49%	09-ene-24	0.500%	Sem.	32.51%	2.07	\$ 90.39	29.63	9.21%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	34.18	40.88%	37.39%	09-ene-24	0.125%	Sem.	34.22%	2.22	\$ 1,165.59	31.33	9.10%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	30.01	22.78%	21.61%	09-ene-24	2.500%	Sem.	30.77%	5.55	\$ 298.80	28.73	4.46%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	31.95	25.21%	23.79%	09-ene-24	3.750%	Sem.	33.05%	4.43	\$ 809.34	30.11	6.11%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	28.30	22.53%	21.39%	09-ene-24	3.000%	Sem.	29.23%	5.35	\$ 1,572.60	26.52	6.71%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	29.61	25.48%	24.04%	09-ene-24	2.500%	Sem.	30.37%	3.93	\$ 248.13	27.21	8.82%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	39.54	31.19%	29.08%	01-mar-24	6.625%	Sem.	38.95%	3.00	\$ 6,200.00	38.50	2.70%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	31.51	27.73%	26.03%	01-mar-24	5.875%	Sem.	31.11%	4.42	\$ 770.00	31.44	0.22%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	30.90	26.47%	24.92%	01-mar-24	5.250%	Sem.	30.55%	4.67	\$ 150.00	30.92	-0.06%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	97.90	8.64%	8.46%	01-jun-24	7.500%	Sem.	97.91%	2.17	\$ 890.00	97.17	0.75%
Cordoba 2025	PDCAR25	10-dic-25	66.67%	91.01	15.80%	15.22%	10-jun-24	3.000%	Sem.	91.02%	1.09	\$ 452.67	91.13	-0.13%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	80.70	16.74%	16.09%	01-jun-24	3.000%	Sem.	80.75%	2.27	\$ 494.00	78.79	2.42%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	76.70	14.69%	14.19%	01-feb-24	3.000%	Sem.	77.29%	3.39	\$ 433.00	74.96	2.32%
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	71.02	29.94%	27.98%	29-mar-24	Step-up	Sem.	71.40%	1.43	\$ -	70.86	0.23%
Mendoza 2029	PMM29	19-mar-29	84.62%	84.41	13.38%	12.96%	19-mar-24	2.750%	Sem.	84.62%	2.19	\$ 475.54	78.85	7.05%
Chubut 2026	BOGAR26	26-jul-26	45.83%	82.45	26.07%	23.85%	26-ene-24	7.750%	Trim.	82.63%	1.12	\$ 297.92	81.99	0.56%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	82.88	14.18%	13.71%	27-abr-24	2.500%	Sem.	83.03%	2.56	\$ 366.00	81.60	1.57%
Neuquen 2030 may	NEU30M	12-may-30	80.10%	100.46	8.72%	8.44%	12-feb-24	5.170%	Sem.	100.46%	2.71	\$ 287.93	99.73	0.73%
Santa Fe 2027	SFE27	01-nov-27	100.00%	88.44	12.13%	11.78%	01-may-24	6.900%	Sem.	88.53%	2.44	\$ 250.00	84.20	5.04%
Rio Negro 2028	PRN28	10-mar-28	100.00%	58.00	43.78%	39.82%	10-mar-24	2.750%	Sem.	58.75%	1.32	\$ 225.00	57.49	0.89%
Tierra del fuego 2027	FUE27	17-abr-27	49.00%	93.40	13.80%	13.14%	17-ene-24	8.950%	Trim.	93.49%	1.57	\$ 100.51	91.90	1.63%



Fixed Income Research



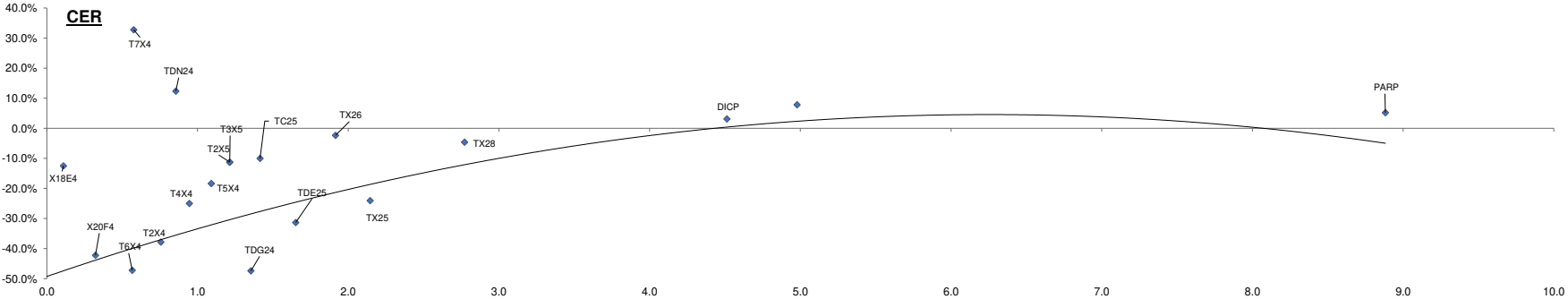
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/11	MoM
Corporativos														
Alimentos y bebidas														
Arcor 2027	ARCOR27	09-oct-27	100.00%	104.11	6.60%	6.50%	09-abr-24	8.250%	Sem.	104.05%	2.29	\$ 127.94	102.34	1.73%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	93.75	11.35%	11.04%	19-ene-24	8.250%	Sem.	93.96%	2.18	\$ 250.00	95.15	-1.47%
Banco Macro 2026	BMA26	04-nov-26	100.00%	86.74	12.70%	12.32%	04-may-24	6.750%	Sem.	86.84%	2.48	\$ 400.00	82.64	4.96%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	100.10	6.72%	6.62%	15-may-24	6.875%	Sem.	100.10%	0.41	\$ 300.00	99.32	0.79%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	100.90	8.54%	8.37%	08-mar-24	9.500%	Sem.	100.88%	0.83	\$ 180.30	99.77	1.13%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	107.24	5.87%	5.78%	30-abr-24	9.125%	Sem.	107.16%	2.11	\$ 300.00	107.25	-0.01%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	97.29	8.65%	8.47%	24-ene-24	7.500%	Sem.	97.37%	2.64	\$ 750.00	98.24	-0.97%
Capex 2028	CAPEX28	25-ago-28	100.00%	101.00	11.48%	11.17%	25-feb-24	9.250%	Sem.	95.40%	2.37	\$ 239.00	101.00	0.00%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	97.20	10.03%	9.79%	15-abr-24	9.125%	Sem.	97.24%	4.07	\$ 292.53	97.05	0.15%
YPF 2024	YPF2024	04-abr-24	40.00%	97.72	17.08%	16.40%	04-abr-24	8.750%	Sem.	97.76%	0.28	\$ 530.00	97.22	0.51%
YPF 2025	YPF2025	28-jul-25	100.00%	94.65	12.54%	12.17%	28-ene-24	8.500%	Sem.	94.82%	1.41	\$ 1,500.00	95.82	-1.22%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	69.23%	100.27	9.01%	8.72%	12-feb-24	4.000%	Trim.	100.27%	1.07	\$ 536.75	100.41	-0.14%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	92.99	11.51%	11.19%	30-dic-23	9.000%	Sem.	93.27%	3.09	\$ 747.00	92.73	0.28%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	87.62	11.90%	11.56%	27-dic-23	8.500%	Sem.	88.10%	4.03	\$ 500.00	86.74	1.01%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	77.88	11.48%	11.16%	30-mar-24	7.000%	Sem.	78.20%	5.67	\$ 575.00	78.43	-0.70%
YPF 2047	YPF2047	15-dic-47	100.00%	72.70	10.26%	10.01%	15-dic-23	7.000%	Sem.	73.63%	9.15	\$ 750.00	72.92	-0.30%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	87.94	167.39%	127.04%	02-feb-24	7.750%	Sem.	88.27%	0.08	\$ 300.00	87.97	-0.03%
Albanesi 2027	ALBA27	01-dic-27	84.00%	88.13	17.26%	16.35%	01-jun-24	9.875%	Trim.	88.17%	1.87	\$ 282.24	88.37	-0.27%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	54.17%	94.42	14.01%	13.33%	01-feb-24	9.375%	Trim.	94.48%	1.40	\$ 165.75	94.07	0.37%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	99.02	9.00%	8.71%	01-feb-24	8.500%	Trim.	99.03%	4.30	\$ 64.00	95.25	3.96%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	99.00	11.29%	10.99%	21-mar-24	7.250%	Sem.	99.02%	0.25	\$ 119.73	98.54	0.47%

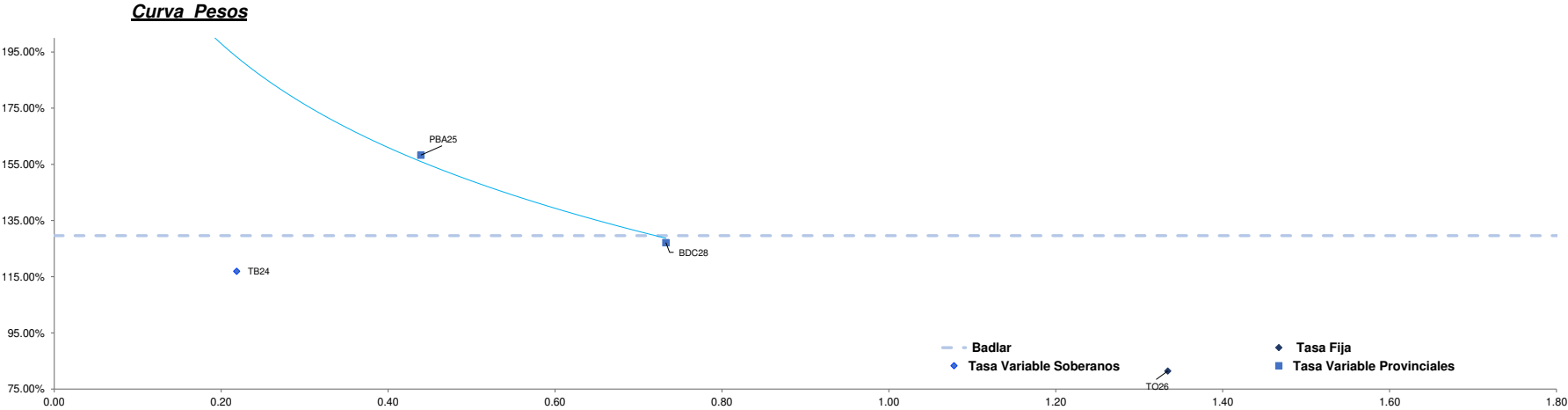


Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/11	MoM
Ajustables por CER (%)														
Lecer 01/2024	X18E4	18-ene-24	100.00%	145.50	-11.81%	-12.49%	18-ene-24	Fijo 0%	-	101.21%	0.11	\$ 556,021.00	141.45	2.86%
Lecer 02/2024	X20F4	20-feb-24	100.00%	142.70	-35.58%	-42.21%	20-feb-24	Fijo 0%	-	108.54%	0.32	\$ 241,452.00	133.45	6.93%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	63,500.00	-84.75%	-155.59%	28-feb-24	Fijo 3%	-	148.72%	-0.37	\$ 7,388.00	58,300.00	8.92%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	1,031.00	-53.44%	-63.54%	25-mar-24	Fija 1.50%	Sem.	124.33%	0.41	\$ 345,783.00	868.35	18.73%
Bono del Tesoro CER 04/2024	TX34	14-abr-24	100.00%	263.00	-49.79%	-58.29%	14-abr-24	Fija 3.75%	Sem.	127.45%	0.47	\$ 755,783.00	222.50	18.20%
Bono del Tesoro CER 05/2024	TX64	20-may-24	100.00%	184.90	-41.64%	-47.21%	20-may-24	Fija 3.75%	Sem.	128.30%	0.57	\$ 366,213.00	156.00	18.53%
Bono Dual 04/2024	TD424	30-abr-24	100.00%	64,520.00	-66.62%	-89.80%	30-abr-24	Fijo 3.25%	-	153.17%	3.71	\$ 3,639.00	58,000.00	11.24%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	66,613.50	-44.72%	-50.65%	30-jun-24	Fijo 3.25%	-	140.56%	1.10	\$ 3,172.00	58,100.00	14.65%
Bono del Tesoro CER 07/2024	TX24	26-jul-24	100.00%	817.50	-34.24%	-37.82%	26-ene-24	Fija 1.55%	Sem.	130.51%	0.76	\$ 368,673.00	668.00	22.38%
Bono del Tesoro CER2 2024	TX74	19-ago-24	100.00%	122.00	35.47%	32.78%	19-feb-24	Fija 4%	Sem.	83.73%	0.58	\$ 2,060,509.00	122.00	0.00%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	63,700.00	-43.91%	-47.40%	30-ago-24	Fijo 3.25%	Sem.	154.36%	1.35	\$ 6,875.00	58,701.00	8.52%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	265.90	-23.43%	-24.99%	14-abr-24	Fija 4%	Sem.	128.80%	0.95	\$ 2,060,509.00	215.34	23.48%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	38,000.00	12.40%	12.37%	29-nov-24	Fijo 3.25%	Sem.	92.09%	0.86	\$ 11,085.52	38,000.00	0.00%
Bono del Tesoro CER 12/2024	TX54	13-dic-24	100.00%	210.00	-17.50%	-18.35%	13-jun-24	Fija 4.25%	Sem.	126.12%	1.09	\$ 2,419,773.00	178.00	17.98%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	66,300.00	-32.09%	-31.32%	31-ene-25	Fijo 3.25%	Sem.	160.67%	1.65	\$ 7,948.38	55,555.00	19.34%
Bono del Tesoro CER 02/2025	TX25	14-feb-25	100.00%	249.00	-10.93%	-11.24%	14-feb-24	Fija 4.25%	Sem.	119.71%	1.21	\$ 1,820,887.00	217.77	14.34%
BONCER 2025	TC25	27-abr-25	100.00%	2,236.00	-9.75%	-10.00%	27-abr-24	Fija 4%	Sem.	121.02%	1.41	\$ 29,147.00	1,829.00	22.25%
Bono del Tesoro CER 06/2025	TX35	18-dic-25	100.00%	125.00	25.49%	-11.24%	31-may-85	Fija 4.25%	Sem.	119.71%	1.21	\$ 1,820,887.00	125.00	0.00%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	605.00	-22.59%	-24.04%	09-may-24	Fija 1.80%	Sem.	167.56%	2.15	\$ 48,154.00	389.00	55.53%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	803.20	-2.32%	-2.34%	09-may-24	Fija 2.00%	Sem.	108.51%	1.92	\$ 178,343.00	711.00	12.97%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	888.00	-4.55%	-4.61%	09-may-24	Fija 2.25%	Sem.	119.94%	2.77	\$ 75,905.00	689.00	28.88%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	270.00	8.02%	7.86%	30-may-24	Fija 2.5%	Sem.	75.98%	4.98	\$ 45,562.00	238.25	13.33%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	16,800.00	3.15%	3.12%	01-ene-24	Fija 5.83%	Sem.	112.53%	4.51	\$ 10,472.48	14,250.00	17.89%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	8,600.00	5.28%	5.21%	01-abr-24	1.77%	Sem.	75.48%	8.88	\$ 2,858.00	6,450.00	33.33%
Bocon Prov Serie 6°	PR13	15-mar-24	3.72%	630.00	-72.85%	-123.54%	15-dic-23	Fija 2%	Mensual	121.85%	0.17	\$ 3,271.93	590.00	6.78%
Tasa Fija														
Bote 10/2026	TO26	18-oct-26	100.00%	32.79	98.01%	81.43%	17-abr-24	Fija 15.50%	Sem.	31.99%	1.33	\$ 96,569.71	25.00	31.16%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	87.49%	73.85%	23-may-24	Fija 43.25%	Sem.	74.32%	0.84	\$ 554,409.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	119.00	223.21%	116.94%	18-ene-24	Badlar + 500pbs	Trim.	98.56%	0.22	\$ 9,297.00	124.70	-4.57%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	126.00	456.56%	214.38%	29-dic-23	Badlar + 325pbs	Trim.	86.76%	0.15	\$ 26,003.23	122.75	2.65%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	109.00	201.68%	127.16%	22-feb-24	Badlar + 375pbs	Trim.	103.67%	0.73	\$ 30,809.94	103.00	5.83%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	108.00	279.47%	158.28%	12-ene-24	Badlar + 375pbs	Trim.	88.14%	0.44	\$ -	99.02	9.07%
Dólar Linked														
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	63,500.00	-92.87%	-203.11%	28-feb-24	0.00%	-	173.28%	-0.20	\$ 7,388.00	58,300.00	8.92%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	62,798.00	-75.81%	-101.64%	30-abr-24	0.40%	Sem.	171.28%	0.77	\$ 3,583.00	57,600.00	9.02%
Bono Dual 04/2024	TD424	30-abr-24	100.00%	64,520.00	-77.60%	-114.27%	30-abr-24	0.00%	-	176.07%	-2.65	\$ 3,639.00	58,000.00	11.24%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	66,613.50	-66.58%	-82.52%	30-jun-24	0.00%	-	181.78%	3.12	\$ 3,172.00	58,100.00	14.65%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	63,700.00	-53.98%	-59.62%	30-ago-24	0.00%	-	173.83%	1.76	\$ 6,875.00	58,701.00	8.52%
Bote vinculado al Dólar 09/2024	TV4	30-sep-24	100.00%	64,300.00	-50.34%	-59.06%	30-mar-24	0.50%	Sem.	175.28%	1.13	\$ 2,075.00	59,500.00	8.07%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	38,000.00	-3.71%	-3.71%	29-nov-24	0.00%	-	103.70%	1.00	\$ 11,085.52	38,000.00	0.00%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	66,300.00	-40.71%	-39.43%	31-ene-25	0.00%	-	180.93%	1.87	\$ 7,948.38	55,555.00	19.34%
Bote vinculado al Dólar 03/2025	TV25D	30-mar-25	100.00%	55,500.00	-27.09%	-29.22%	30-mar-24	0.50%	Sem.	151.27%	1.51	\$ 72.00	55,500.00	0.00%





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.