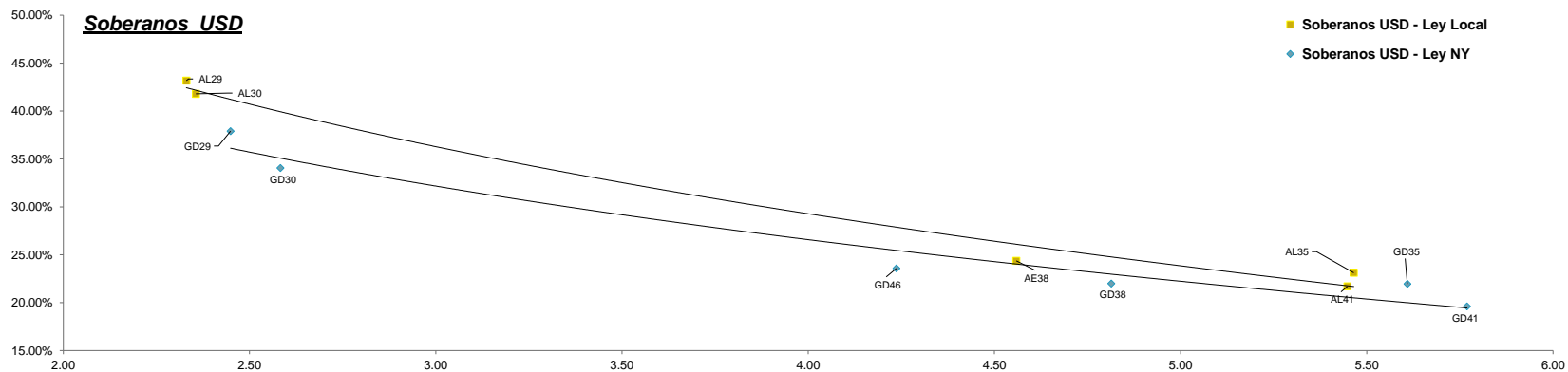


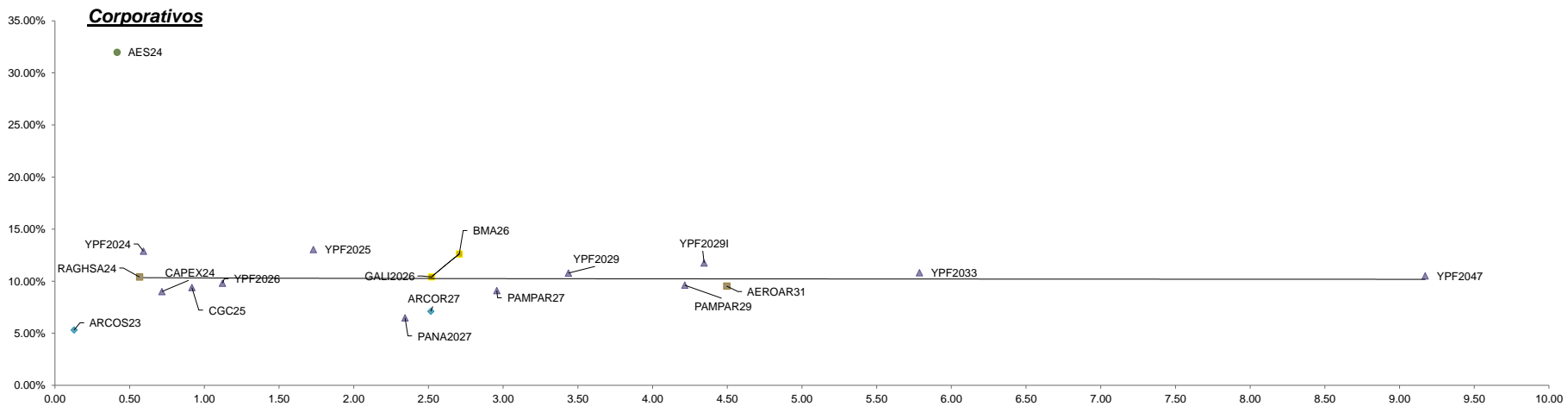
Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MoM	
Soberanos USD															
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	33.40	41.49%	37.90%	09-ene-24	1.000%	Sem.	33.46%	2.45	\$ 2,635.03	33.63	-0.68%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	34.50	36.96%	34.06%	09-ene-24	0.750%	Sem.	34.54%	2.58	\$ 16,090.61	34.57	-0.20%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	30.79	23.16%	21.95%	09-ene-24	3.625%	Sem.	31.01%	5.61	\$ 20,501.72	31.33	-1.72%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	36.17	23.20%	21.99%	09-ene-24	4.250%	Sem.	36.41%	4.81	\$ 11,405.07	36.23	-0.17%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	32.38	20.56%	19.60%	09-ene-24	3.500%	Sem.	32.59%	5.77	\$ 10,482.11	32.58	-0.61%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	30.79	24.96%	23.57%	09-ene-24	3.625%	Sem.	31.01%	4.24	\$ 2,092.00	31.36	-1.82%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	29.53	47.83%	43.17%	09-ene-24	1.000%	Sem.	29.50%	2.33	\$ 2,194.28	29.56	-0.10%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	28.56	46.16%	41.80%	09-ene-24	0.750%	Sem.	28.54%	2.36	\$ 13,517.56	28.30	0.92%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	29.17	24.45%	23.12%	09-ene-24	3.625%	Sem.	29.08%	5.47	\$ 19,069.87	29.51	-1.15%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	32.70	25.85%	24.36%	09-ene-24	4.250%	Sem.	32.58%	4.56	\$ 7,216.66	32.17	1.65%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	29.07	22.87%	21.70%	09-ene-24	3.500%	Sem.	28.98%	5.45	\$ 1,500.11	28.59	1.68%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	29.67	45.98%	41.64%	09-ene-24	0.500%	Sem.	29.70%	2.39	\$ 90.39	29.95	-0.93%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	30.06	41.42%	37.84%	09-ene-24	0.125%	Sem.	30.07%	2.50	\$ 1,165.59	30.44	-1.25%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	27.86	23.38%	22.15%	09-ene-24	2.500%	Sem.	28.02%	5.79	\$ 298.80	28.38	-1.83%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	30.64	25.29%	23.87%	09-ene-24	3.750%	Sem.	30.87%	4.73	\$ 809.34	31.32	-2.17%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	27.82	22.20%	21.09%	09-ene-24	3.000%	Sem.	28.01%	5.70	\$ 1,572.60	28.45	-2.21%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	27.63	25.99%	24.49%	09-ene-24	2.500%	Sem.	27.79%	4.18	\$ 248.13	28.05	-1.50%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	38.85	30.94%	28.85%	01-sep-23	6.625%	Sem.	37.95%	3.10	\$ 6,200.00	38.82	0.08%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	31.80	27.22%	25.59%	01-sep-23	5.875%	Sem.	31.17%	4.45	\$ 770.00	31.67	0.41%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	28.90	27.77%	26.07%	01-sep-23	5.250%	Sem.	28.39%	4.51	\$ 150.00	28.77	0.45%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	95.19	9.71%	9.48%	01-dic-23	7.500%	Sem.	95.26%	2.40	\$ 890.00	95.89	-0.73%	
Cordoba 2025	PDCAR25	10-dic-25	83.33%	85.60	21.05%	20.04%	10-dic-23	3.000%	Sem.	85.77%	1.10	\$ 565.83	84.33	1.51%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	78.35	16.94%	16.27%	01-dic-23	3.000%	Sem.	78.64%	2.49	\$ 494.00	77.35	1.29%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	76.30	14.37%	13.88%	01-feb-24	3.000%	Sem.	76.34%	3.72	\$ 433.00	75.58	0.95%	
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	65.48	31.25%	29.13%	29-sep-23	Step-up	Sem.	66.26%	1.64	\$ -	65.24	0.37%	
Mendoza 2029	PMM29	19-mar-29	92.31%	80.71	15.32%	14.77%	19-sep-23	2.750%	Sem.	81.14%	2.15	\$ 518.77	80.75	-0.05%	
Chubut 2026	BOGAR26	26-jul-26	50.00%	86.95	18.88%	17.68%	26-oct-23	7.750%	Trim.	86.99%	1.35	\$ 325.00	87.55	-0.69%	
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	75.48	17.05%	16.38%	27-oct-23	2.500%	Sem.	75.94%	2.67	\$ 366.00	75.10	0.51%	
Neuquen 2030 may	NEU30M	12-may-30	86.26%	95.19	10.80%	10.39%	12-ago-23	5.170%	Sem.	95.29%	2.65	\$ 310.08	95.00	0.20%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	82.66	14.24%	13.77%	01-nov-23	6.900%	Sem.	82.99%	2.62	\$ 250.00	80.37	2.85%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	54.94	41.35%	37.78%	10-sep-23	2.750%	Sem.	56.17%	1.55	\$ 225.00	54.82	0.22%	
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	94.50	12.61%	12.05%	17-oct-23	8.950%	Trim.	94.53%	1.77	\$ 106.67	93.66	0.90%	



Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MoM
Corporativos														
Alimentos y bebidas														
Arcor 2027	ARCOR27	09-oct-27	100.00%	102.90	7.23%	7.10%	09-oct-23	8.250%	Sem.	102.82%	2.52	\$ 127.94	104.40	-1.44%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	100.10	5.38%	5.31%	27-sep-23	6.625%	Sem.	100.10%	0.13	\$ 348.47	100.10	0.00%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	94.60	10.68%	10.41%	19-ene-24	8.250%	Sem.	94.63%	2.52	\$ 250.00	95.10	-0.53%
Banco Macro 2026	BMA26	04-nov-26	100.00%	84.70	13.01%	12.62%	04-nov-23	6.750%	Sem.	84.98%	2.71	\$ 400.00	87.10	-2.76%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	98.40	9.21%	9.00%	15-nov-23	6.875%	Sem.	98.43%	0.72	\$ 300.00	98.60	-0.20%
Cia Gral de Combustible 2025	CGC25	08-mar-25	73.40%	100.00	9.61%	9.39%	08-sep-23	9.500%	Sem.	100.00%	0.92	\$ 220.20	99.70	0.30%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	106.40	6.58%	6.48%	30-oct-23	9.125%	Sem.	106.24%	2.34	\$ 300.00	108.30	-1.75%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	95.30	9.30%	9.09%	24-ene-24	7.500%	Sem.	95.32%	2.96	\$ 750.00	96.50	-1.24%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	97.80	9.84%	9.61%	15-oct-23	9.125%	Sem.	97.86%	4.22	\$ 292.53	97.90	-0.10%
YPF 2024	YPF2024	04-abr-24	40.00%	97.40	13.29%	12.88%	04-oct-23	8.750%	Sem.	97.48%	0.59	\$ 530.00	97.60	-0.20%
YPF 2025	YPF2025	28-jul-25	100.00%	92.30	13.47%	13.04%	28-ene-24	8.500%	Sem.	92.32%	1.73	\$ 1,500.00	94.00	-1.81%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	84.62%	99.00	10.17%	9.81%	12-ago-23	4.000%	Trim.	99.02%	1.12	\$ 656.03	99.60	-0.60%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	93.90	11.07%	10.78%	30-dic-23	9.000%	Sem.	93.96%	3.44	\$ 747.00	95.40	-1.57%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	86.40	12.09%	11.75%	27-dic-23	8.500%	Sem.	86.54%	4.34	\$ 500.00	87.20	-0.92%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	78.90	11.11%	10.82%	30-sep-23	7.000%	Sem.	79.43%	5.79	\$ 575.00	77.60	1.68%
YPF 2047	YPF2047	15-dic-47	100.00%	69.30	10.78%	10.51%	15-dic-23	7.000%	Sem.	69.63%	9.17	\$ 750.00	71.20	-2.67%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	89.90	34.54%	31.98%	02-feb-24	7.750%	Sem.	89.91%	0.42	\$ 300.00	89.30	0.67%
Albanesi 2027	ALBA27	01-dic-27	91.00%	84.20	19.40%	18.26%	01-dic-23	9.875%	Trim.	84.49%	1.90	\$ 305.76	78.80	6.85%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	94.10	13.76%	13.10%	01-nov-23	9.375%	Trim.	94.11%	1.59	\$ 178.50	93.50	0.64%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	95.40	9.87%	9.53%	01-nov-23	8.500%	Trim.	95.41%	4.50	\$ 64.00	95.30	0.10%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.10	10.67%	10.39%	21-sep-23	7.250%	Sem.	98.15%	0.57	\$ 119.73	98.70	-0.61%

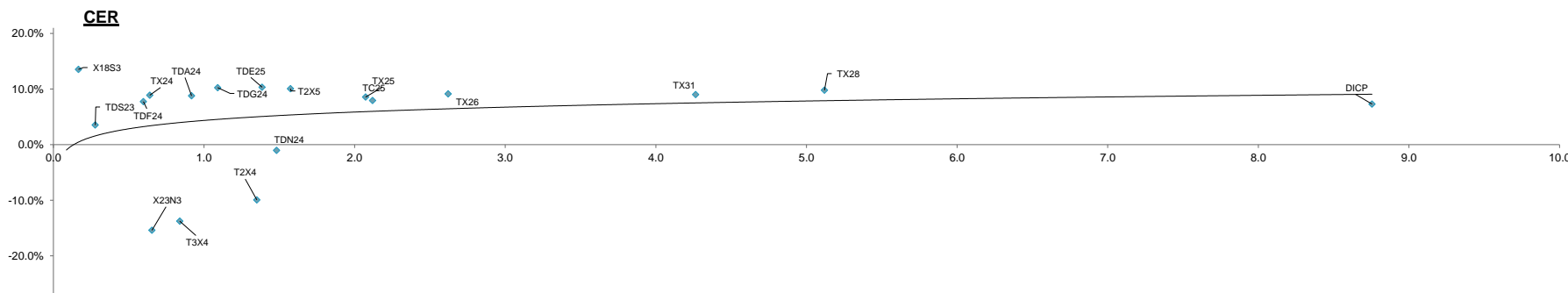


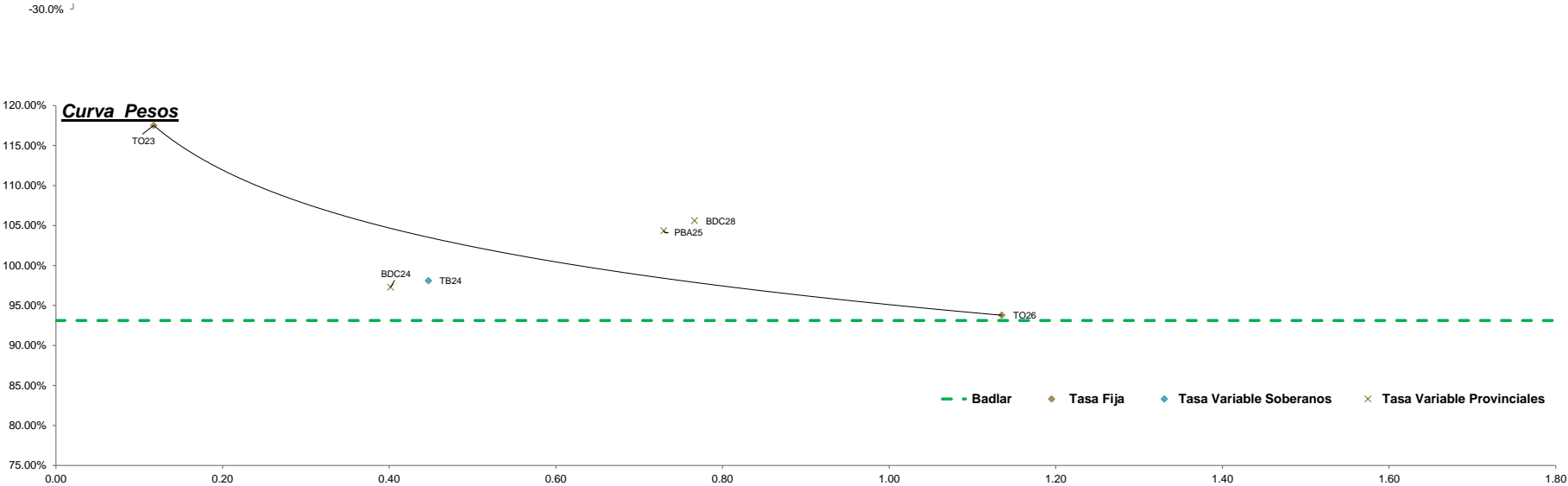
Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MoM
Ajustables por CER (*)														
Bono del Tesoro CER 2023	T2X3	13-ago-23	100.00%	515.20	985.20%	458.85%	13-ago-23	Fija 1.45%	Sem.	98.07%	0.00	\$ 432,188.00	509.80	1.06%
Lecer 09/2023	X18S3	18-sep-23	100.00%	188.47	26.51%	23.81%	18-sep-23	Fijo 0%	-	97.52%	0.09	\$ 46,647.00	187.00	0.79%
Lecer 10/2023	X18O3	18-oct-23	100.00%	119.46	14.30%	13.53%	18-oct-23	Fijo 0%	-	97.51%	0.17	\$ 43,578.00	118.86	0.51%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	31,804.30	-44.90%	-57.23%	29-sep-23	Fijo 2.25%	-	108.80%	0.32	\$ 8,739.00	30,907.25	2.90%
Lecer 11/2023	X23N3	23-nov-23	100.00%	118.32	3.57%	3.52%	23-nov-23	Fijo 0%	-	99.00%	0.28	\$ 193,267.00	116.41	1.65%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	32,400.00	-14.87%	-15.40%	28-feb-24	Fijo 3%	-	111.03%	0.65	\$ 3,709.40	30,396.03	6.59%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	552.52	7.88%	7.73%	25-sep-23	Fija 1.50%	Sem.	96.28%	0.60	\$ 345,783.00	540.08	2.30%
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	139.00	9.08%	8.89%	14-oct-23	Fija 3.75%	Sem.	96.68%	0.64	\$ 696,849.00	136.88	1.55%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	32,675.00	-13.50%	-13.77%	30-abr-24	Fijo 3.25%	-	113.62%	0.84	\$ 3,639.00	30,650.00	6.61%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	402.00	8.98%	8.78%	26-ene-24	Fija 1.55%	Sem.	93.46%	0.92	\$ 309,278.00	396.85	1.30%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	33,135.38	-10.05%	-9.94%	30-ago-24	Fijo 3.25%	Sem.	118.24%	1.35	\$ -	30,234.64	9.59%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	134.23	10.50%	10.24%	14-oct-23	Fija 4%	Sem.	93.27%	1.09	\$ 1,785,858.00	132.73	1.13%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	21.75%	22.81%	29-nov-24	Fijo 3.25%	Sem.	78.50%	1.19	\$ -	22,000.00	0.00%
Bono del Tesoro CER 12/2024	TSX4	13-dic-24	100.00%	108.00	-1.02%	-1.03%	13-dic-23	Fija 4.25%	Sem.	108.00%	1.48	\$ 48,154.00	107.00	0.93%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	23.08%	24.74%	31-ene-25	Fijo 3.25%	Sem.	74.93%	1.31	\$ -	21,000.00	0.00%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	132.17	10.59%	10.32%	14-ago-23	Fija 4.25%	Sem.	91.75%	1.39	\$ 1,339,394.00	131.00	0.89%
BONCER 2025	TC25	27-abr-25	100.00%	1,165.00	10.30%	10.05%	27-oct-23	Fija 4%	Sem.	90.75%	1.57	\$ 29,907.80	1,146.80	1.59%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	219.00	8.10%	7.94%	09-nov-23	Fija 1.80%	Sem.	87.60%	2.12	\$ 48,154.00	196.23	11.60%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	446.00	8.74%	8.56%	09-nov-23	Fija 2.00%	Sem.	86.99%	2.07	\$ 190,747.00	432.35	3.16%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	425.00	9.34%	9.13%	09-nov-23	Fija 2.25%	Sem.	82.84%	2.62	\$ 75,905.00	412.00	3.16%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	167.00	10.03%	9.79%	30-nov-23	Fija 2.5%	Sem.	67.79%	5.12	\$ 66,421.32	160.00	4.38%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	8,799.55	9.21%	9.00%	01-ene-24	Fija 5.83%	Sem.	87.10%	4.26	\$ 10,472.48	8,549.00	2.93%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,900.00	7.43%	7.30%	02-oct-23	1.77%	Sem.	62.11%	8.75	\$ 2,860.55	4,495.00	9.01%
Tasa Fija														
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	81.40	150.00%	101.74%	31-oct-23	Fijo 0%	-	81.40%	0.11	\$ 252,493.00	80.45	1.17%
Bote 10/2023	TO23	18-oct-23	100.00%	90.91	152.05%	117.52%	17-oct-23	Fija 16.00%	Sem.	86.49%	0.12	\$ 64,150.35	90.09	0.91%
Bote 10/2026	TO26	18-oct-26	100.00%	28.20	115.77%	93.78%	17-oct-23	Fija 15.50%	Sem.	26.87%	1.14	\$ 96,569.71	28.80	-2.08%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	93.96%	78.54%	23-nov-23	Fija 43.25%	Sem.	69.59%	0.86	\$ 502,949.00	76.20	0.00%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	102.00	140.45%	98.10%	18-oct-23	Badlar + 500pbs	Trim.	96.46%	0.45	\$ 9,297.00	101.60	0.39%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	109.00	138.88%	97.28%	29-sep-23	Badlar + 325pbs	Trim.	98.95%	0.40	\$ 43,603.35	106.00	2.83%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	117.75	155.27%	105.60%	22-ago-23	Badlar + 375pbs	Trim.	92.49%	0.77	\$ 13,262.47	113.60	3.65%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	94.40	152.76%	104.35%	12-oct-23	Badlar + 375pbs	Trim.	88.20%	0.73	\$ -	93.22	1.27%
Dollar Linked														
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	31,804.30	-56.02%	-77.70%	29-sep-23	0.00%	-	111.91%	0.61	\$ 8,739.00	30,907.25	2.90%
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	33,250.00	-49.59%	-58.00%	31-oct-23	0.40%	Sem.	116.74%	0.40	\$ 466.00	30,989.50	7.29%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	32,400.00	-21.09%	-22.20%	28-feb-24	0.00%	-	114.01%	0.71	\$ 3,709.40	30,396.03	6.59%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	31,497.69	-12.79%	-13.23%	30-oct-23	0.40%	Sem.	110.71%	0.77	\$ 1,278.00	29,380.66	7.21%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	32,675.00	-17.55%	-18.01%	30-abr-24	0.00%	-	114.98%	0.88	\$ 3,639.00	30,650.00	6.61%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	33,135.38	-11.86%	-11.70%	30-ago-24	0.00%	-	116.60%	1.38	\$ -	30,234.64	9.59%
Bote vinculado al Dólar 09/2024	TZV4	30-sep-24	100.00%	32,989.00	-11.74%	-12.11%	30-sep-23	0.50%	Sem.	115.95%	1.21	\$ 488.00	30,105.19	9.58%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	22,000.00	19.09%	19.91%	29-nov-24	0.00%	-	77.41%	1.22	\$ -	22,000.00	0.00%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	21,000.00	20.28%	21.56%	31-ene-25	0.00%	-	73.89%	1.35	\$ -	21,000.00	0.00%

Dólar	284.1917
Tasa Ref.	97.000%
Badlar Priv.	93.125%
Badlar Priv.	93.125%
Libor 90 días	5.63%
CER	
	117.6116





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.