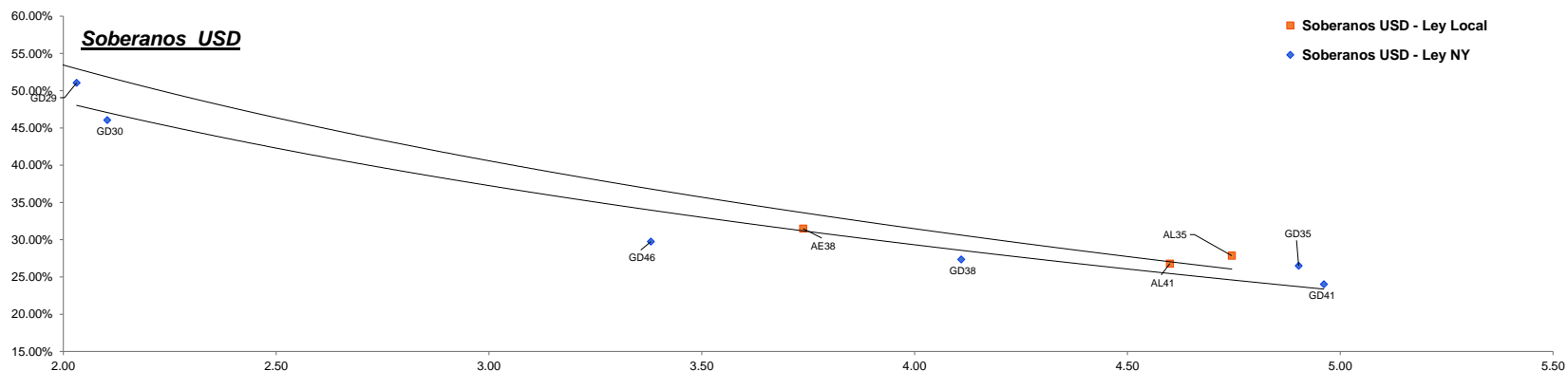


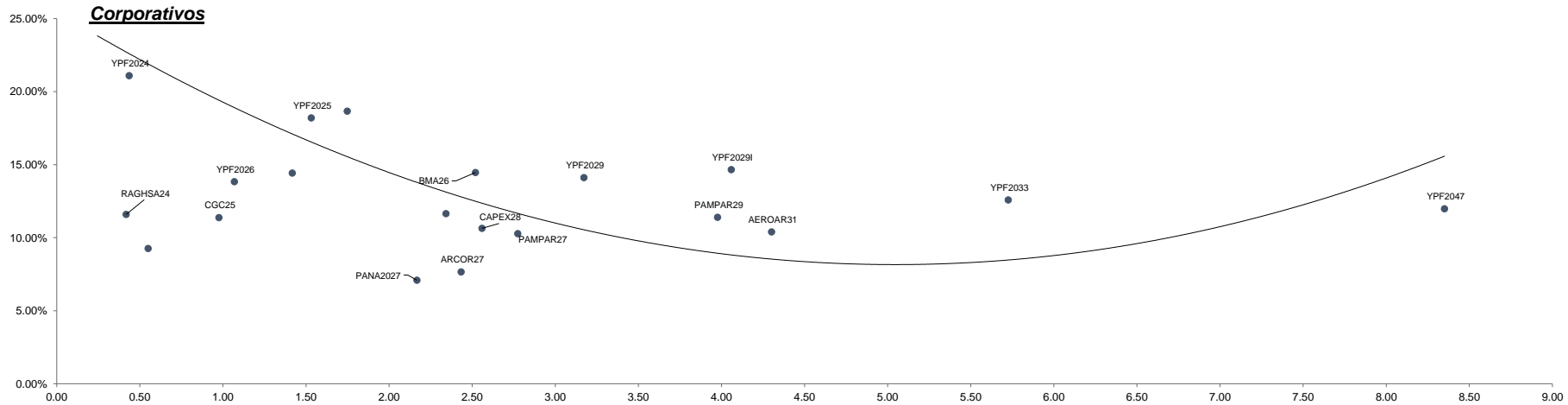
## Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MoM
<b>Soberanos USD</b>														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	26.49	57.57%	51.05%	09-ene-24	1.000%	Sem.	26.68%	2.03	\$ 2,635.03	27.42	-3.39%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	27.62	51.36%	46.05%	09-ene-24	0.750%	Sem.	27.76%	2.10	\$ 16,090.61	28.66	-3.63%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	24.52	28.26%	26.51%	09-ene-24	3.625%	Sem.	25.24%	4.90	\$ 20,501.72	24.94	-1.68%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	28.85	29.21%	27.34%	09-ene-24	4.250%	Sem.	29.64%	4.11	\$ 11,405.07	29.32	-1.60%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	25.81	25.47%	24.02%	09-ene-24	3.500%	Sem.	26.49%	4.96	\$ 10,482.11	25.82	-0.04%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	24.76	31.95%	29.74%	09-ene-24	3.625%	Sem.	25.47%	3.38	\$ 2,092.00	25.27	-2.02%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	24.53	63.09%	55.41%	09-ene-24	1.000%	Sem.	24.47%	1.95	\$ 2,194.28	26.31	-6.77%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	23.60	61.61%	54.25%	09-ene-24	0.750%	Sem.	23.55%	1.91	\$ 13,517.56	25.04	-5.75%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	23.88	29.79%	27.85%	09-ene-24	3.625%	Sem.	23.65%	4.75	\$ 19,069.87	24.84	-3.86%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	25.48	33.96%	31.49%	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%	23.42	28.59%	26.79%	09-ene-24	3.500%	Sem.	23.21%	4.60	\$ 1,500.11	25.76	-9.08%
<b>Soberanos Euros</b>														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	23.82	62.45%	54.91%	09-ene-24	0.500%	Sem.	23.92%	1.99	\$ 90.39	23.96	-0.58%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	24.81	55.31%	49.24%	09-ene-24	0.125%	Sem.	24.83%	2.06	\$ 1,165.59	25.57	-2.97%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	21.80	28.84%	27.01%	09-ene-24	2.500%	Sem.	22.31%	5.06	\$ 298.80	22.54	-3.28%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	24.63	31.30%	29.18%	09-ene-24	3.750%	Sem.	25.37%	4.05	\$ 809.34	25.48	-3.34%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	21.46	27.98%	26.26%	09-ene-24	3.000%	Sem.	22.08%	4.83	\$ 1,572.60	22.46	-4.45%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	22.91	32.33%	30.07%	09-ene-24	2.500%	Sem.	23.42%	3.42	\$ 248.13	22.90	0.04%
<b>Provinciales</b>														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	31.55	38.28%	35.19%	01-mar-24	6.625%	Sem.	31.36%	2.72	\$ 6,200.00	32.94	-4.22%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	25.91	31.72%	29.54%	01-mar-24	5.875%	Sem.	25.78%	4.19	\$ 770.00	27.42	-5.51%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	24.75	30.95%	28.87%	01-mar-24	5.250%	Sem.	24.64%	4.37	\$ 150.00	25.37	-2.44%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	91.98	11.40%	11.10%	01-dic-23	7.500%	Sem.	92.20%	2.20	\$ 890.00	92.10	-0.13%
Cordoba 2025	PDCAR25	10-dic-25	83.33%	83.16	26.76%	25.18%	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	19.81%	18.92%	01-dic-23	3.000%	Sem.	75.09%	2.29	\$ 494.00	75.40	-1.26%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	72.95	15.93%	15.34%	01-feb-24	3.000%	Sem.	73.32%	3.51	\$ 433.00	74.30	-1.82%
Ciudad de Córdoba 2027	COROA27	29-sep-27	0.00%	69.65	29.18%	27.32%	29-mar-24	Step-up	Sem.	69.72%	1.59	\$ -	69.37	0.40%
Mendoza 2029	PMM29	19-mar-29	84.62%	77.90	16.63%	15.99%	19-mar-24	2.750%	Sem.	77.98%	2.26	\$ 475.54	80.30	-2.99%
Chubut 2026	BOGAR26	26-jul-26	50.00%	82.98	24.91%	22.87%	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%	75.96	17.32%	16.63%	27-oct-23	2.500%	Sem.	76.68%	2.50	\$ 366.00	76.34	-0.50%
Neuquen 2030 may	NEU30M	12-may-30	83.18%	96.41	10.32%	9.94%	12-nov-23	5.170%	Sem.	96.46%	2.66	\$ 299.00	96.71	-0.31%
Santa Fe 2027	SFE27	01-nov-27	100.00%	84.03	13.94%	13.48%	01-nov-23	6.900%	Sem.	84.52%	2.47	\$ 250.00	84.35	-0.38%
Rio Negro 2028	PRN28	10-mar-28	100.00%	57.17	41.51%	37.91%	10-mar-24	2.750%	Sem.	57.43%	1.49	\$ 225.00	57.53	-0.63%
Tierra del fuego 2027	FUE27	17-abr-27	52.00%	91.13	15.36%	14.55%	17-oct-23	8.950%	Trim.	91.32%	1.57	\$ 106.67	93.49	-2.52%



## Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MoM
<b>Corporativos</b>														
<b>Alimentos y bebidas</b>														
Arcor 2027	ARCOR27	09-oct-27	100.00%	101.83	7.65%	7.51%	09-abr-24	8.250%	Sem.	101.83%	2.43	\$ 127.94	101.58	0.25%
<b>Bancos</b>														
Galicia 2026	GALI2026	19-jul-26	100.00%	92.78	11.64%	11.32%	19-ene-24	8.250%	Sem.	92.92%	2.34	\$ 250.00	92.71	0.08%
Banco Macro 2026	BMA26	04-nov-26	100.00%	82.38	14.46%	13.97%	04-nov-23	6.750%	Sem.	82.90%	2.52	\$ 400.00	83.75	-1.64%
<b>Petróleo y Gas</b>														
Capex 2024	CAPEX24	15-may-24	100.00%	98.70	9.26%	9.06%	15-nov-23	6.875%	Sem.	98.74%	0.55	\$ 300.00	98.78	-0.08%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	98.44	11.37%	11.06%	08-mar-24	9.500%	Sem.	98.45%	0.98	\$ 180.30	98.51	-0.07%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	104.85	7.08%	6.96%	30-oct-23	9.125%	Sem.	104.66%	2.17	\$ 300.00	105.52	-0.63%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	92.98	10.28%	10.03%	24-ene-24	7.500%	Sem.	93.10%	2.77	\$ 750.00	93.80	-0.87%
Capex 2028	CAPEX28	25-ago-28	100.00%	99.50	10.64%	10.37%	25-feb-24	9.250%	Sem.	97.08%	2.56	\$ 239.00	100.97	-1.46%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	91.96	11.39%	11.09%	15-oct-23	9.125%	Sem.	92.31%	3.98	\$ 292.53	94.75	-2.94%
YPF 2024	YPF2024	04-abr-24	40.00%	95.03	21.09%	20.08%	04-abr-24	8.750%	Sem.	95.04%	0.44	\$ 530.00	95.41	-0.40%
YPF 2025	YPF2025	28-jul-25	100.00%	86.62	18.20%	17.44%	28-ene-24	8.500%	Sem.	86.86%	1.53	\$ 1,500.00	89.76	-3.50%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	76.92%	95.46	13.83%	13.17%	12-nov-23	4.000%	Trim.	95.53%	1.07	\$ 596.39	96.79	-1.37%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	85.53	14.11%	13.64%	30-dic-23	9.000%	Sem.	85.90%	3.17	\$ 747.00	88.11	-2.93%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	78.24	14.65%	14.15%	27-dic-23	8.500%	Sem.	78.78%	4.06	\$ 500.00	80.50	-2.81%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	73.06	12.58%	12.21%	30-mar-24	7.000%	Sem.	73.12%	5.73	\$ 575.00	76.32	-4.27%
YPF 2047	YPF2047	15-dic-47	100.00%	62.62	11.98%	11.64%	15-dic-23	7.000%	Sem.	63.47%	8.35	\$ 750.00	64.28	-2.58%
<b>Utilidades</b>														
AES 2024	AES24	02-feb-24	100.00%	88.26	60.36%	53.27%	02-feb-24	7.750%	Sem.	88.43%	0.24	\$ 300.00	88.92	-0.74%
Albanesi 2027	ALBA27	01-dic-27	91.00%	86.17	18.66%	17.61%	01-dic-23	9.875%	Trim.	86.65%	1.75	\$ 305.76	86.30	-0.15%
<b>Otros</b>														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	58.33%	93.77	14.42%	13.70%	01-nov-23	9.375%	Trim.	93.88%	1.42	\$ 178.50	93.81	-0.04%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	93.47	10.39%	10.01%	01-nov-23	8.500%	Trim.	93.58%	4.30	\$ 64.00	95.10	-1.71%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.31	11.59%	11.27%	21-mar-24	7.250%	Sem.	98.32%	0.42	\$ 119.73	98.31	0.00%

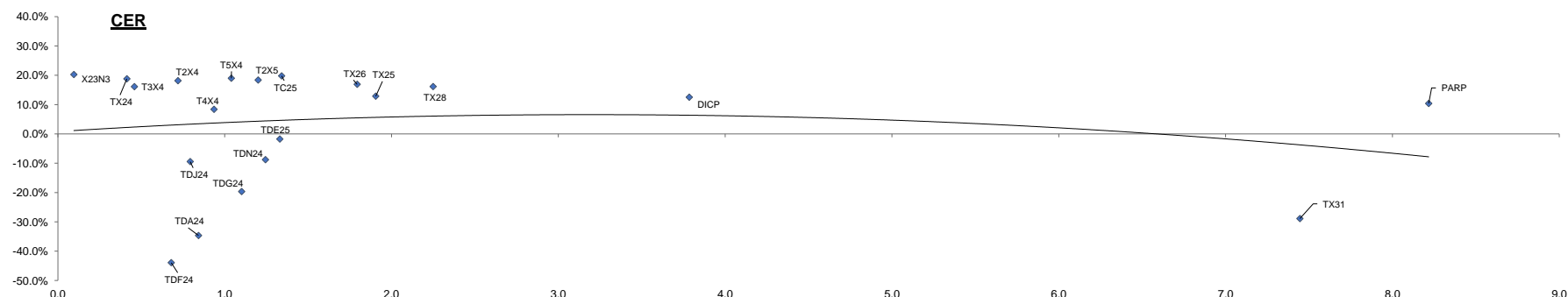


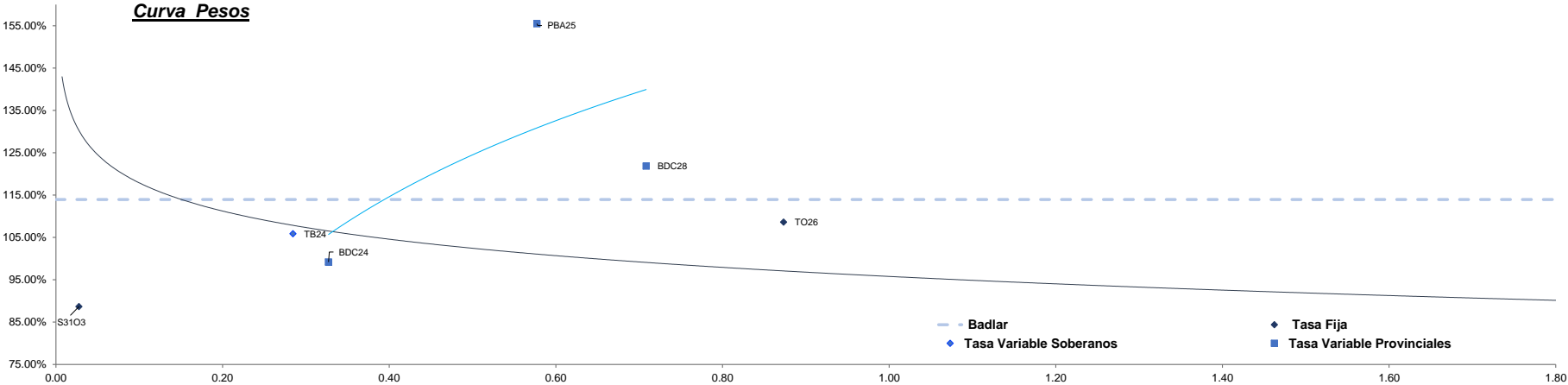
## Fixed Income Research



Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	30/09	MoM	
<b>Ajustables por CER (*)</b>															
Lecer 10/2023	X18O3	18-oct-23	100.00%	141.71	267.39%	131.53%	18-oct-23	Fijo 0%	-	97.88%	0.01	\$ 43,578.00	134.67	5.22%	
Lecer 11/2023	X23N3	23-nov-23	100.00%	135.36	22.17%	20.25%	23-nov-23	Fijo 0%	-	97.72%	0.10	\$ 193,267.00	129.17	4.79%	
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	41,250.00	-38.18%	-43.94%	28-feb-24	Fijo 3%	-	121.35%	0.68	\$ 3,709.40	35,575.00	15.95%	
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	614.25	19.68%	18.80%	25-mar-24	Fija 1.50%	Sem.	92.82%	0.41	\$ 345,783.00	596.03	3.06%	
Bono del Tesoro CER 04/2024	TX34	14-abr-24	100.00%	158.11	16.74%	16.10%	14-oct-23	Fija 3.75%	Sem.	94.29%	0.46	\$ 696,849.00	158.00	0.07%	
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	42,139.86	-31.93%	-34.66%	30-abr-24	Fijo 3.25%	-	125.74%	0.84	\$ 3,639.00	34,416.62	22.44%	
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	41,390.00	-9.33%	-9.46%	30-jun-24	Fijo 3.25%	-	109.78%	0.79	\$ 601,121.70	37,290.74	10.99%	
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	441.36	18.97%	18.15%	26-ene-24	Fija 1.55%	Sem.	88.31%	0.72	\$ 309,278.00	414.52	6.48%	
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	40,874.68	-19.44%	-19.67%	30-ago-24	Fijo 3.25%	Sem.	124.49%	1.10	\$ -	33,765.13	21.06%	
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	161.06	8.54%	8.36%	14-oct-23	Fija 4%	Sem.	95.91%	0.94	\$ 1,785,858.00	155.03	3.89%	
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-8.87%	-8.82%	29-nov-24	Fijo 3.25%	Sem.	115.13%	1.24	\$ -	37,800.00	0.00%	
Bono del Tesoro CER 12/2024	TSX4	13-dic-24	100.00%	115.25	19.87%	18.97%	13-dic-23	Fija 4.25%	Sem.	85.30%	1.04	\$ 48,154.00	118.05	-2.37%	
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	-1.75%	-1.75%	31-ene-25	Fijo 3.25%	Sem.	106.60%	1.33	\$ -	35,000.00	0.00%	
Bono del Tesoro CER 02/2025	TX25	14-feb-25	100.00%	138.57	19.21%	18.36%	14-feb-24	Fija 4.25%	Sem.	83.88%	1.20	\$ 1,339,394.00	135.36	2.37%	
BONCER 2025	TC25	27-abr-25	100.00%	1,201.00	20.77%	19.79%	27-oct-23	Fija 4%	Sem.	80.18%	1.34	\$ 29,907.80	1,175.00	2.21%	
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	234.00	13.26%	12.85%	09-nov-23	Fija 1.80%	Sem.	80.51%	1.91	\$ 48,154.00	250.00	-6.40%	
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	449.42	17.61%	16.90%	09-nov-23	Fija 2.00%	Sem.	75.38%	1.79	\$ 190,747.00	432.38	3.94%	
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	424.00	16.81%	16.16%	09-nov-23	Fija 2.25%	Sem.	71.04%	2.25	\$ 75,905.00	393.85	7.66%	
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	2,115.00	-26.80%	-28.88%	30-nov-23	Fija 2.5%	Sem.	737.66%	7.45	\$ 66,421.32	215.55	881.21%	
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	9,025.00	12.90%	12.51%	01-ene-24	Fija 5.83%	Sem.	76.31%	3.78	\$ 10,472.48	9,300.00	-2.96%	
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	4,369.00	10.64%	10.37%	01-abr-24	1.77%	Sem.	48.08%	8.22	\$ 2,860.55	4,112.00	6.25%	
Bocon Prov Serie 6°	PR13	15-mar-24	5.38%	590.00	9.36%	8.99%	16-oct-23	Fija 2%	Mensual	98.62%	0.23	\$ 37,765.51	590.00	0.00%	
<b>Tasa Fija</b>															
Letra del Tesoro a Dcto. 31/10/23	S31O3	31-oct-23	100.00%	95.59	137.94%	88.67%	31-oct-23	Fijo 0%	-	95.59%	0.03	\$ 252,493.00	88.84	7.59%	
Bote 10/2023	TO23	18-oct-23	100.00%	106.17	247.85%	173.02%	17-oct-23	Fija 16.00%	Sem.	98.39%	0.01	\$ 64,150.35	102.50	3.58%	
Bote 10/2026	TO26	18-oct-26	100.00%	28.00	138.09%	108.60%	17-oct-23	Fija 15.50%	Sem.	26.01%	0.87	\$ 96,569.71	25.05	11.78%	
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	76.20	118.06%	95.34%	23-nov-23	Fija 43.25%	Sem.	65.09%	0.63	\$ 502,949.00	76.20	0.00%	
<b>Tasa Variable</b>															
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	121.00	213.39%	105.86%	18-oct-23	Badlar + 500pbs	Trim.	96.12%	0.28	\$ 9,297.00	115.00	5.22%	
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	95.00	142.55%	99.18%	29-dic-23	Badlar + 325pbs	Trim.	105.50%	0.33	\$ 43,603.35	98.00	-3.06%	
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	112.25	189.69%	121.85%	22-nov-23	Badlar + 375pbs	Trim.	96.21%	0.71	\$ 13,262.47	104.00	7.93%	
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	79.00	271.92%	155.48%	12-ene-24	Badlar + 375pbs	Trim.	79.00%	0.58	\$ -	100.30	-21.24%	
<b>Dólar Linked</b>															
Bote vinculado al Dólar 10/2023	D31O3	31-oct-23	100.00%	34,451.22	44.62%	40.52%	31-oct-23	0.40%	Sem.	98.12%	0.04	\$ 466.00	34,060.00	1.15%	
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	41,250.00	-34.99%	-39.72%	28-feb-24	0.00%	-	117.82%	0.63	\$ 3,709.40	35,575.00	15.95%	
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	41,599.25	-26.39%	-28.41%	30-oct-23	0.40%	Sem.	118.60%	0.64	\$ 1,278.00	35,000.00	18.85%	
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	42,139.86	-28.58%	-30.72%	30-abr-24	0.00%	-	120.37%	0.79	\$ 3,639.00	34,416.62	22.44%	
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	41,390.00	-20.80%	-21.47%	30-jun-24	0.00%	-	118.22%	0.91	\$ 601,121.70	37,290.74	10.99%	
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	40,874.68	-16.06%	-16.21%	30-ago-24	0.00%	-	116.75%	1.06	\$ -	33,765.13	21.06%	
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	40,950.00	-14.50%	-15.07%	30-mar-24	0.50%	Sem.	116.95%	1.05	\$ 488.00	35,000.00	17.00%	
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	37,800.00	-6.54%	-6.51%	29-nov-24	0.00%	-	107.97%	1.21	\$ -	37,800.00	0.00%	
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	35,000.00	0.02%	0.02%	31-ene-25	0.00%	-	99.97%	1.31	\$ -	35,000.00	0.00%	
Bote vinculado al Dólar 03/2025	TV25D	30-mar-25	100.00%	35,207.49	0.14%	0.14%	30-mar-24	0.50%	Sem.	100.53%	1.46	\$ 5,951.70	35,207.49	0.00%	

Dólar	350.10
Tasa Ref.	118.0%
Badlar Priv.	113.950%
Badlar Priv.	114.0%
Libor 90 días	5.67%
CER	139.64





**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.