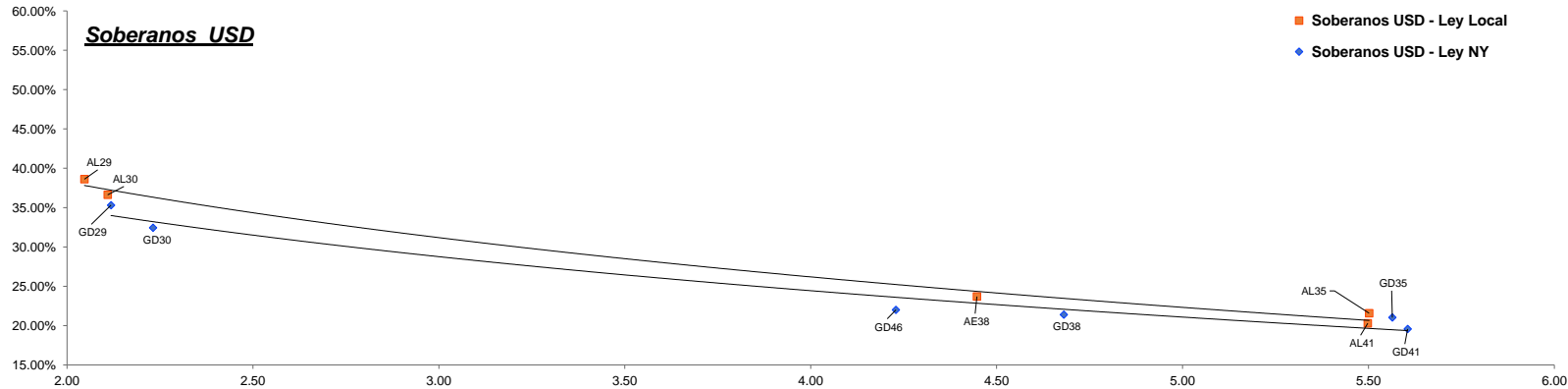


Fixed Income Research

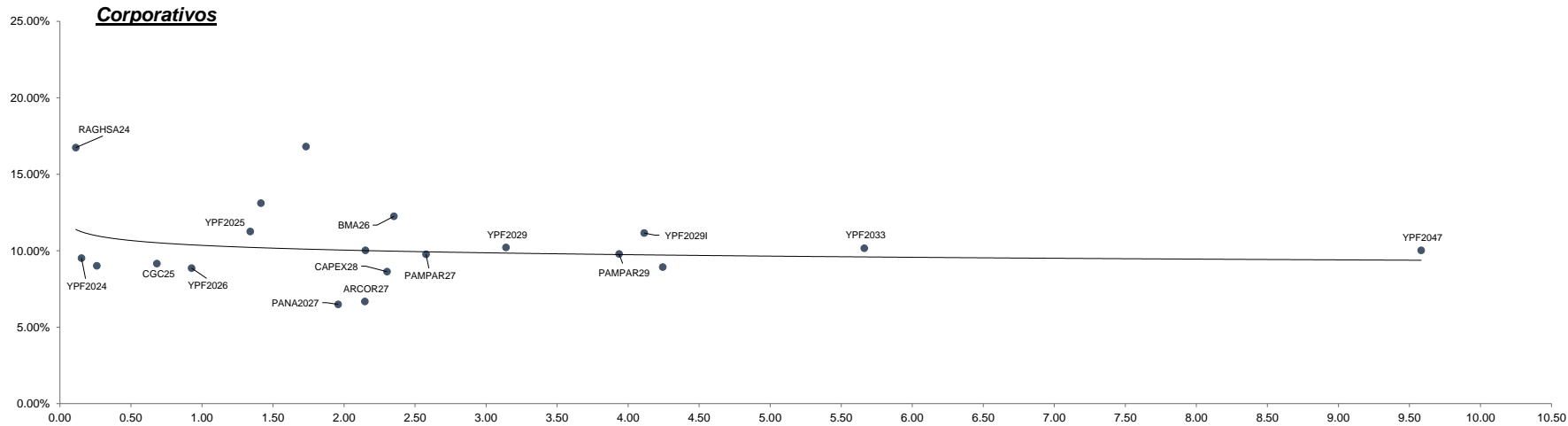
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/12	MoM
Soberanos USD														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	41.33	38.43%	35.31%	09-jul-24	1.000%	Sem.	41.38%	2.12	\$ 2,635.03	39.97	3.40%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	41.38	35.07%	32.44%	09-jul-24	0.750%	Sem.	41.41%	2.23	\$ 16,090.61	40.24	2.83%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	34.06	22.13%	21.03%	09-jul-24	3.625%	Sem.	34.25%	5.56	\$ 20,501.72	34.18	-0.35%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	39.08	22.55%	21.40%	09-jul-24	4.250%	Sem.	39.28%	4.68	\$ 11,405.07	39.69	-1.54%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	33.86	20.53%	19.57%	09-jul-24	3.500%	Sem.	34.04%	5.61	\$ 10,482.11	34.23	-1.08%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	34.80	23.21%	22.00%	09-jul-24	3.625%	Sem.	34.98%	4.23	\$ 2,092.00	34.71	0.26%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	38.66	42.34%	38.61%	09-jul-24	1.000%	Sem.	38.63%	2.05	\$ 2,194.28	37.97	1.82%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	37.84	39.98%	36.62%	09-jul-24	0.750%	Sem.	37.82%	2.11	\$ 13,517.56	38.12	-0.73%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	33.31	22.74%	21.58%	09-jul-24	3.625%	Sem.	33.22%	5.50	\$ 19,069.87	34.64	-3.84%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	35.49	25.10%	23.70%	09-jul-24	4.250%	Sem.	35.37%	4.45	\$ 7,216.66	38.30	-7.34%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	32.78	25.10%	20.30%	09-jul-24	3.500%	Sem.	32.69%	5.50	\$ 1,500.11	34.71	-5.56%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	35.94	45.26%	41.05%	09-jul-24	0.500%	Sem.	35.96%	2.01	\$ 90.39	33.86	6.14%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	37.26	38.88%	35.69%	09-jul-24	0.125%	Sem.	37.27%	2.15	\$ 1,165.59	36.17	3.01%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	31.38	22.29%	21.17%	09-jul-24	2.500%	Sem.	31.51%	5.69	\$ 298.80	31.27	0.35%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	34.21	24.00%	22.71%	09-jul-24	3.750%	Sem.	34.40%	4.66	\$ 809.34	34.73	-1.50%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	29.13	22.28%	21.16%	09-jul-24	3.000%	Sem.	29.29%	5.52	\$ 1,572.60	29.30	-0.58%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	30.87	24.95%	23.56%	09-jul-24	2.500%	Sem.	31.00%	4.02	\$ 248.13	31.76	-2.80%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	42.46	29.97%	28.01%	01-mar-24	6.625%	Sem.	41.50%	2.95	\$ 6,200.00	40.39	5.13%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	34.16	26.58%	25.01%	01-mar-24	5.875%	Sem.	33.50%	4.41	\$ 770.00	32.18	6.15%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	32.24	26.28%	24.75%	01-mar-24	5.250%	Sem.	31.68%	4.56	\$ 150.00	31.70	1.70%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	98.25	8.51%	8.33%	01-jun-24	7.500%	Sem.	98.27%	2.03	\$ 890.00	99.19	-0.95%
Cordoba 2025	PDCAR25	10-dic-25	66.67%	85.80	23.89%	22.61%	10-jun-24	3.000%	Sem.	85.96%	0.90	\$ 452.67	91.54	-6.27%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	82.04	16.43%	15.80%	01-jun-24	3.000%	Sem.	82.27%	2.14	\$ 494.00	84.98	-3.46%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	75.35	15.52%	14.96%	01-ago-24	3.000%	Sem.	75.37%	3.38	\$ 433.00	77.95	-3.34%
Ciudad de Córdoba 2027	CORO27	29-sep-27	0.00%	74.01	28.71%	26.90%	29-mar-24	Step-up	Sem.	74.58%	1.32	\$ -	73.72	0.39%
Mendoza 2029	PMM29	19-mar-29	84.62%	82.65	14.91%	14.39%	19-mar-24	2.750%	Sem.	83.03%	2.01	\$ 475.54	85.69	-3.55%
Chubut 2026	BOGAR26	26-jul-26	41.67%	85.58	22.41%	20.74%	26-abr-24	7.750%	Trim.	85.61%	1.15	\$ 270.83	83.25	2.80%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	83.08	14.41%	13.92%	27-abr-24	2.500%	Sem.	83.40%	2.41	\$ 366.00	84.91	-2.16%
Neuquen 2030 may	NEU30M	12-may-30	80.10%	98.84	9.37%	9.05%	12-feb-24	5.170%	Sem.	98.86%	2.54	\$ 287.93	101.89	-2.99%
Santa Fe 2027	SFE27	01-nov-27	100.00%	90.92	11.13%	10.84%	01-may-24	6.900%	Sem.	91.09%	2.32	\$ 250.00	90.53	0.43%
Rio Negro 2028	PRN28	10-mar-28	100.00%	59.27	45.40%	41.17%	10-mar-24	2.750%	Sem.	60.40%	1.17	\$ 225.00	60.04	-1.28%
Tierra del fuego 2027	FUE27	17-abr-27	46.00%	93.20	14.04%	13.35%	17-abr-24	8.950%	Trim.	93.23%	1.56	\$ 94.36	93.47	-0.29%



Fixed Income Research



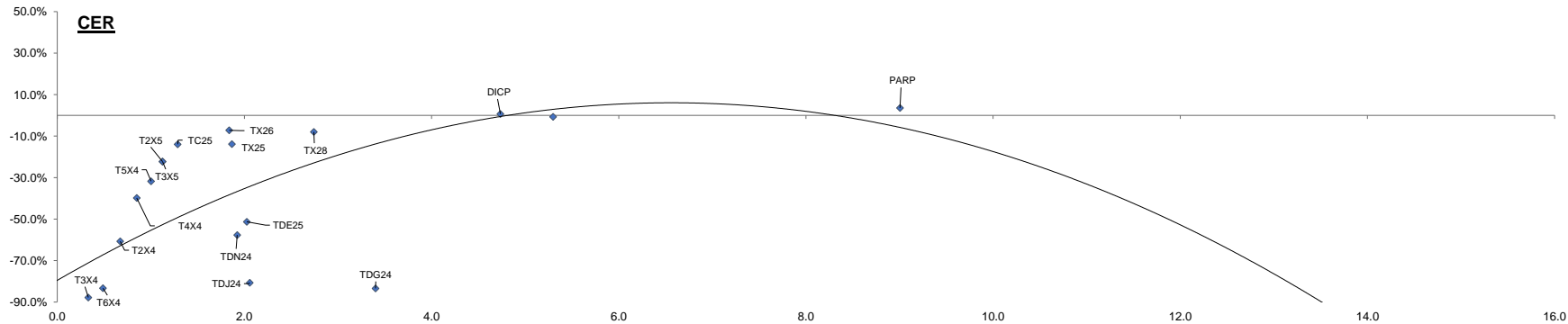
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/12	MoM
Corporativos														
Alimentos y bebidas														
Arcor 2027	ARCOR27	09-oct-27	100.00%	103.71	6.68%	6.57%	09-abr-24	8.250%	Sem.	103.61%	2.15	\$ 127.94	103.99	-0.27%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	96.73	10.02%	9.78%	19-jul-24	8.250%	Sem.	96.74%	2.15	\$ 250.00	94.87	1.96%
Banco Macro 2026	BMA26	04-nov-26	100.00%	88.18	12.25%	11.90%	04-may-24	6.750%	Sem.	88.38%	2.35	\$ 400.00	85.96	2.58%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	99.46	9.01%	8.82%	15-may-24	6.875%	Sem.	99.47%	0.26	\$ 300.00	99.43	0.03%
Cia Gral de Combustible 2025	CGC25	08-mar-25	60.10%	100.32	9.16%	8.95%	08-mar-24	9.500%	Sem.	100.31%	0.68	\$ 180.30	100.83	-0.51%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	105.50	6.49%	6.39%	30-abr-24	9.125%	Sem.	105.37%	1.96	\$ 300.00	107.56	-1.92%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	94.82	9.76%	9.54%	24-jul-24	7.500%	Sem.	94.83%	2.58	\$ 750.00	97.72	-2.97%
Capex 2028	CAPEX28	25-ago-28	100.00%	101.81	8.63%	8.45%	25-feb-24	9.250%	Sem.	101.74%	2.30	\$ 239.00	102.87	-1.03%
Pampa Energia 2029	PAMPAR29	15-abr-29	100.00%	98.17	9.78%	9.56%	15-abr-24	9.125%	Sem.	98.22%	3.94	\$ 292.53	98.48	-0.31%
YPF 2024	YPF2024	04-abr-24	40.00%	99.84	9.52%	9.30%	04-abr-24	8.750%	Sem.	99.84%	0.15	\$ 530.00	99.48	0.36%
YPF 2025	YPF2025	28-jul-25	100.00%	96.74	11.26%	10.96%	28-jul-24	8.500%	Sem.	96.75%	1.34	\$ 1,500.00	96.51	0.24%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	69.23%	100.35	8.86%	8.58%	12-feb-24	4.000%	Trim.	100.34%	0.93	\$ 536.75	101.60	-1.23%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	96.93	10.21%	9.96%	30-jun-24	9.000%	Sem.	96.96%	3.14	\$ 747.00	96.06	0.91%
YPF2029 (Clase I)	YPF2029I	27-jun-29	100.00%	90.49	11.16%	10.86%	27-jun-24	8.500%	Sem.	90.58%	4.11	\$ 500.00	92.51	-2.18%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	83.96	10.16%	9.91%	30-mar-24	7.000%	Sem.	84.35%	5.66	\$ 575.00	80.48	4.32%
YPF 2047	YPF2047	15-dic-47	100.00%	74.38	10.02%	9.78%	15-jun-24	7.000%	Sem.	74.64%	9.58	\$ 750.00	75.54	-1.54%
Utilidades														
Albanesi 2027	ALBA27	01-dic-27	84.00%	89.39	16.81%	15.94%	01-jun-24	9.875%	Trim.	89.58%	1.73	\$ 282.24	88.32	1.21%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	50.00%	95.61	13.11%	12.51%	01-may-24	9.375%	Trim.	95.62%	1.42	\$ 153.00	94.65	1.01%
Aeropuertos Argentina 2000	AEROAR31	01-ago-31	100.00%	99.36	8.93%	8.65%	01-may-24	8.500%	Trim.	99.36%	4.24	\$ 64.00	99.63	-0.27%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	98.93	16.74%	16.10%	21-mar-24	7.250%	Sem.	98.96%	0.11	\$ 119.73	99.18	-0.25%



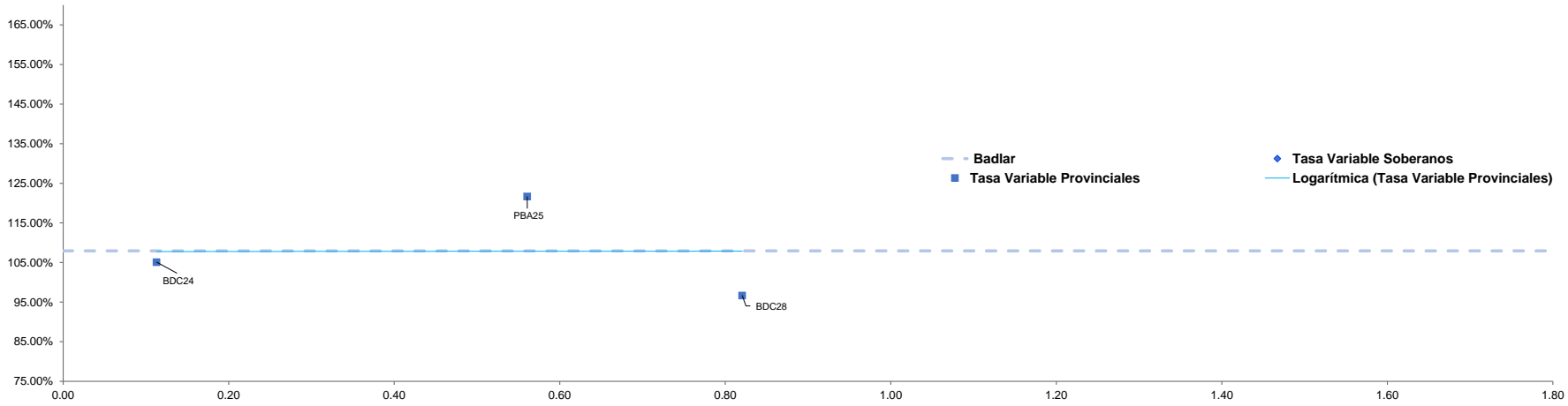
Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/12	MoM
Ajustables por CER (*)														
Lecer 02/2024	X20F4	20-feb-24	100.00%	170.30	156.49%	95.91%	20-feb-24	Fijo 0%	-	96.45%	0.02	\$ 1,257,621.00	164.55	3.49%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	78,810.00	-97.60%	-333.93%	28-feb-24	Fijo 3%	-	125.33%	-0.03	\$ 7,388.00	76,300.00	3.29%
Bono del Tesoro CER 03/2024	TX24	25-mar-24	100.00%	1,265.97	-77.71%	-105.57%	25-mar-24	Fija 1.50%	Sem.	122.05%	0.28	\$ 345,783.00	1,277.00	-0.86%
Bono del Tesoro CER 04/2024	T3X4	14-abr-24	100.00%	323.36	-68.52%	-87.79%	14-abr-24	Fija 3.75%	Sem.	124.86%	0.33	\$ 755,783.00	338.00	-4.33%
Lecer 05/2024	X20Y4	20-may-24	100.00%	153.50	-68.28%	-97.93%	20-may-24	Fijo 0%	-	138.70%	13.79	\$ 1,003,937.00	-	-
Bono del Tesoro CER 05/2024	T6X4	20-may-24	100.00%	248.50	-65.97%	-83.33%	20-may-24	Fija 3.75%	Sem.	137.39%	0.49	\$ 601,207.00	248.00	0.20%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	86,739.52	-88.06%	-168.09%	30-abr-24	Fijo 3.25%	-	164.21%	0.09	\$ 3,639.00	80,000.00	8.42%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	88,573.43	-62.20%	-80.69%	30-jun-24	Fijo 3.25%	-	149.03%	2.06	\$ 5,369.00	80,400.00	10.17%
Bono del Tesoro CER 07/2024	T2X4	26-jul-24	100.00%	1,099.09	-51.50%	-60.72%	26-jul-24	Fija 1.55%	Sem.	141.38%	0.67	\$ 368,673.00	1,125.00	-2.30%
Bono del Tesoro CER2 2024	TX4	19-ago-24	100.00%	122.00	125.87%	100.58%	19-feb-24	Fija 4%	Sem.	66.69%	0.35	\$ 2,060,509.00	122.00	0.00%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	99,490.00	-67.61%	-83.40%	30-ago-24	Fijo 3.25%	Sem.	192.25%	3.40	\$ 6,875.00	78,500.00	26.74%
Bono del Tesoro CER 10/2024	T4X4	14-oct-24	100.00%	359.74	-35.84%	-39.80%	14-abr-24	Fija 4%	Sem.	138.80%	0.85	\$ 2,385,735.00	373.00	-3.55%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	100,000.00	-54.10%	-57.68%	29-nov-24	Fijo 3.25%	Sem.	193.24%	1.92	\$ 11,085.52	77,500.00	29.03%
Bono del Tesoro CER 12/2024	T5X4	13-dic-24	100.00%	289.90	-29.23%	-31.76%	13-jun-24	Fija 4.25%	Sem.	138.62%	1.00	\$ 2,530,035.00	286.00	1.36%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	108,000.00	-51.08%	-51.30%	31-ene-25	Fijo 3.25%	Sem.	208.70%	2.03	\$ 8,596.00	79,000.00	36.71%
Bono del Tesoro CER 02/2025	T2X5	14-feb-25	100.00%	344.63	-21.06%	-22.30%	14-feb-24	Fija 4.25%	Sem.	131.92%	1.13	\$ 2,613,539.00	328.50	4.91%
BONCER 2025	TC25	27-abr-25	100.00%	2,890.00	-13.46%	-13.95%	27-abr-24	Fija 4%	Sem.	124.58%	1.29	\$ 29,147.00	3,265.00	-11.49%
Bono del Tesoro CER 06/2025	T3X5	18-dic-25	100.00%	125.00	42.04%	-22.30%	16-ago-55	Fija 4.25%	Sem.	131.92%	1.13	\$ 2,613,539.00	125.00	0.00%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	598.00	-13.39%	-13.87%	09-may-24	Fija 1.80%	Sem.	132.35%	1.87	\$ 266,785.00	1,205.00	-50.37%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	1,090.59	-7.08%	-7.21%	09-may-24	Fija 2.00%	Sem.	117.70%	1.84	\$ 335,837.00	1,070.00	1.92%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	1,205.45	-7.84%	-8.00%	09-may-24	Fija 2.25%	Sem.	130.01%	2.74	\$ 75,905.00	1,075.00	12.14%
Bono del Tesoro CER 2031	TX31	30-nov-31	100.00%	526.00	-0.70%	-0.71%	30-may-24	Fija 2.5%	Sem.	118.15%	5.30	\$ 45,562.00	419.00	25.54%
Discount \$ Ley Arq.	DICP	31-dic-33	100.00%	22,950.00	0.68%	0.68%	01-jul-24	Fija 5.83%	Sem.	125.77%	4.74	\$ 10,472.48	20,690.00	10.92%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	12,500.00	3.61%	3.58%	01-abr-24	1.77%	Sem.	87.68%	9.00	\$ 2,858.00	10,222.00	22.29%
Bocon Prov Serie 6°	PR13	15-mar-24	2.06%	649.80	-99.95%	-566.74%	15-feb-24	Fija 2%	Mensual	181.91%	0.16	\$ 1,811.87	870.00	-25.31%
Tasa Fija														
Bote 10/2026	TO26	18-oct-26	100.00%	39.94	87.47%	73.84%	17-abr-24	Fija 15.50%	Sem.	38.10%	1.31	\$ 96,569.71	32.00	24.81%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	96.94	63.00%	55.34%	23-may-24	Fija 43.25%	Sem.	88.93%	0.87	\$ 554,409.00	76.20	27.22%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	122.50	26.20%	23.81%	18-abr-24	Badlar + 500pbs	Trim.	115.68%	0.19	\$ 9,297.00	129.10	-5.11%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	115.50	99.20%	105.10%	29-mar-24	Badlar + 325pbs	Trim.	101.60%	0.11	\$ 26,003.23	108.75	6.21%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	140.00	137.73%	96.68%	22-feb-24	Badlar + 375pbs	Trim.	111.90%	0.82	\$ 30,809.94	118.35	18.29%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	0.00%	101.10	189.33%	121.68%	12-abr-24	Badlar + 375pbs	Trim.	93.89%	0.56	\$ -	127.40	-20.64%
Dólar Linked														
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	78,810.00	123.98%	82.63%	28-feb-24	0.00%	-	95.26%	0.03	\$ 7,388.00	76,300.00	3.29%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	82,050.00	4.58%	4.53%	30-abr-24	0.40%	Sem.	99.06%	0.23	\$ 3,998.00	77,290.00	6.16%
Bono Dual 04/2024	TDA24	30-abr-24	100.00%	86,739.52	-18.57%	-20.06%	30-abr-24	0.00%	-	104.84%	0.29	\$ 3,639.00	80,000.00	8.42%
Bono Dual 06/2024	TDJ24	30-jun-24	100.00%	88,573.43	-15.77%	-16.59%	30-jun-24	0.00%	-	107.06%	0.48	\$ 5,369.00	80,400.00	10.17%
Bono Dual 08/2024	TDG24	30-ago-24	100.00%	99,490.00	-27.87%	-29.84%	30-ago-24	0.00%	-	120.25%	0.80	\$ 6,875.00	78,500.00	26.74%
Bote vinculado al Dólar 09/2024	T2V4	30-sep-24	100.00%	101,000.00	-25.92%	-27.86%	30-mar-24	0.50%	Sem.	121.86%	0.75	\$ 2,075.00	81,000.00	24.69%
Bono Dual 11/2024	TDN24	29-nov-24	100.00%	100,000.00	-20.78%	-21.22%	29-nov-24	0.00%	-	120.87%	1.03	\$ 11,085.52	77,500.00	29.03%
Bono Dual 01/2025	TDE25	31-ene-25	100.00%	108,000.00	-23.68%	-23.72%	31-ene-25	0.00%	-	130.54%	1.29	\$ 8,596.00	79,000.00	36.71%
Bote vinculado al Dólar 03/2025	TV25	30-mar-25	100.00%	96,904.26	-12.35%	-12.75%	30-mar-24	0.50%	Sem.	116.90%	1.22	\$ 329.00	70,400.00	37.65%

Dólar	827.350
Tasa Ref.	100.00%
Badlar Priv.	107.938%
Libor	5.53%
CER	223.67



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.