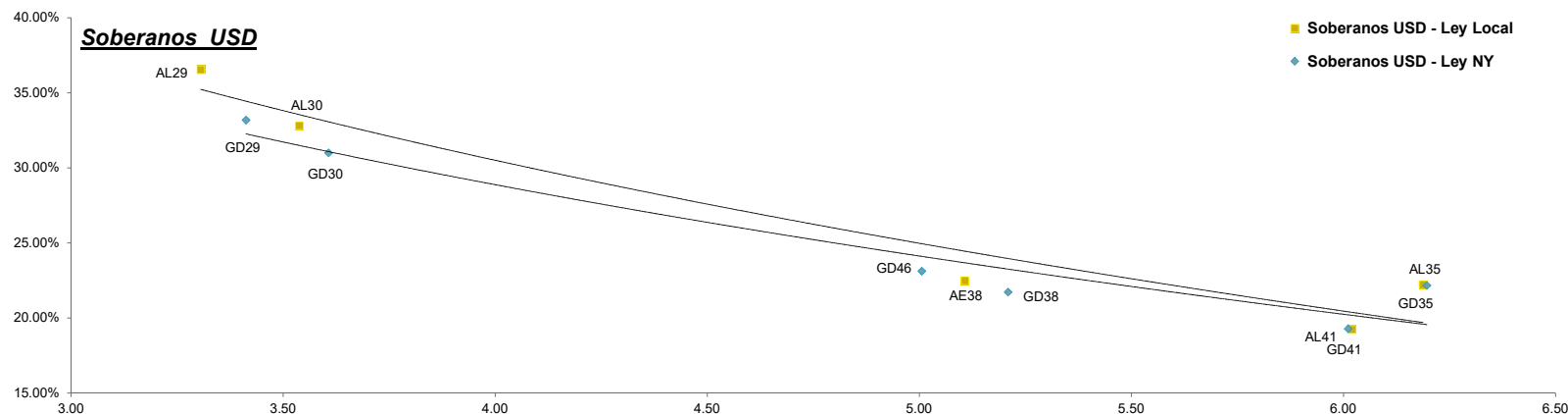


Fixed Income Research

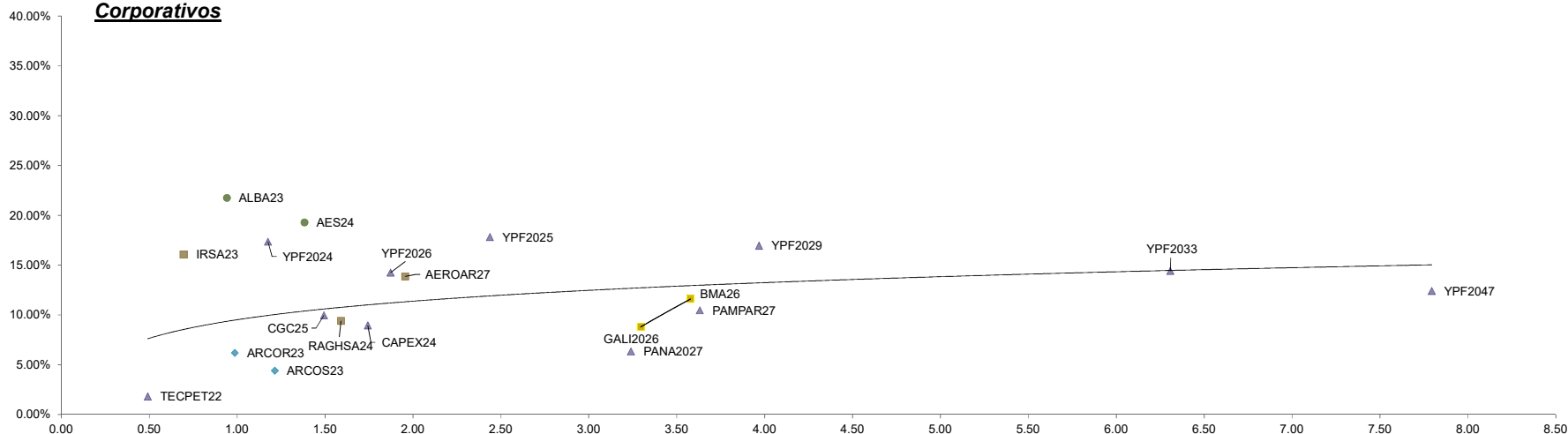
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/05	MTD	
Soberanos USD															
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	27.26	35.94%	33.19%	09-jul-22	1.000%	Sem.	27.57%	3.41	\$ 2,635.03	29.86	-8.71%	
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	27.27	33.40%	31.00%	09-jul-22	0.500%	Sem.	27.43%	3.61	\$ 16,090.61	29.41	-7.28%	
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	25.45	23.39%	22.16%	09-jul-22	1.125%	Sem.	25.81%	6.20	\$ 20,501.72	27.34	-6.91%	
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	32.66	22.90%	21.72%	09-jul-22	2.000%	Sem.	33.14%	5.21	\$ 11,405.07	35.10	-7.24%	
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	30.07	20.22%	19.29%	09-jul-22	2.500%	Sem.	30.82%	6.01	\$ 10,482.11	32.60	-7.76%	
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	25.95	24.46%	23.12%	09-jul-22	1.125%	Sem.	26.31%	5.01	\$ 2,092.00	28.36	-8.50%	
BONAR 2029 - step up	AL29	09-jul-29	100.00%	24.74	39.89%	36.55%	09-jul-22	1.000%	Sem.	24.63%	3.31	\$ 2,194.28	27.13	-8.81%	
BONAR 2030 - step up	AL30	09-jul-30	100.00%	25.77	35.50%	32.81%	09-jul-22	0.500%	Sem.	25.71%	3.54	\$ 13,517.56	25.75	0.08%	
BONAR 2035 - step up	AL35	09-jul-35	100.00%	25.84	23.45%	22.22%	09-jul-22	1.125%	Sem.	25.71%	6.19	\$ 19,069.87	25.93	-0.35%	
BONAR 2038 - step up	AE38	09-ene-38	100.00%	32.13	23.76%	22.49%	09-jul-22	2.000%	Sem.	31.85%	5.11	\$ 7,216.66	31.65	1.52%	
BONAR 2041 - step up	AL41	09-jul-41	100.00%	31.24	20.17%	19.24%	09-jul-22	2.500%	Sem.	30.91%	6.02	\$ 1,500.11	31.26	-0.06%	
Soberanos Euros															
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	28.79	32.81%	30.49%	09-jul-22	0.500%	Sem.	28.94%	3.59	\$ 90.39	30.28	-4.92%	
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	26.42	32.73%	30.42%	09-jul-22	0.125%	Sem.	26.46%	3.71	\$ 1,165.59	27.68	-4.55%	
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	25.07	21.82%	20.75%	09-jul-22	0.750%	Sem.	25.31%	6.73	\$ 298.80	25.89	-3.17%	
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	29.99	22.71%	21.55%	09-jul-22	1.500%	Sem.	30.44%	5.45	\$ 809.34	30.61	-2.03%	
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	27.15	20.55%	19.59%	09-jul-22	1.500%	Sem.	27.62%	6.27	\$ 1,572.60	27.65	-1.81%	
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	24.87	23.46%	22.22%	09-jul-22	0.750%	Sem.	25.11%	5.31	\$ 248.13	25.77	-3.49%	
Provinciales															
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	37.83	26.00%	24.50%	01-sep-22	6.625%	Sem.	37.40%	4.13	\$ 6,200,000.00	39.13	-3.32%	
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	33.81	22.55%	21.41%	01-sep-22	5.875%	Sem.	33.47%	5.51	\$ 770,000.00	34.09	-0.82%	
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	31.02	22.74%	21.58%	01-sep-22	5.250%	Sem.	30.75%	5.64	\$ 150,000.00	31.17	-0.48%	
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	90.21	10.88%	10.60%	01-dic-22	7.500%	Sem.	90.24%	3.26	\$ 890.00	90.31	-0.11%	
Cordoba 2025	PDCAR25	10-dic-25	100.00%	79.33	19.78%	18.89%	10-dic-22	3.000%	Sem.	79.35%	1.83	\$ 679.00	81.09	-2.17%	
Cordoba 2027	PDCAR27	01-jun-27	100.00%	68.85	18.64%	17.85%	01-dic-22	3.000%	Sem.	68.93%	3.27	\$ 494.00	70.27	-2.02%	
Cordoba 2029	PDCAR29	01-feb-29	100.00%	65.84	16.63%	15.99%	01-ago-22	3.000%	Sem.	66.46%	4.21	\$ 433.00	67.02	-1.76%	
Mendoza 2029	PMM29	19-mar-29	100.00%	70.15	17.76%	17.04%	19-sep-22	2.750%	Sem.	70.45%	2.76	\$ 562.00	71.31	-1.63%	
Chubut 2026	BOGAR26	26-jul-26	70.83%	82.56	19.73%	18.42%	26-jul-22	7.750%	Trim.	82.74%	1.68	\$ 460.42	82.58	-0.02%	
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	62.59	20.10%	19.18%	27-oct-22	2.500%	Sem.	62.82%	3.37	\$ 366.00	64.37	-2.77%	
Neuquen 2030 may	NEU30M	12-may-30	96.75%	92.37	11.54%	11.07%	12-ago-22	5.170%	Sem.	92.43%	3.12	\$ 347.79	92.60	-0.25%	
Santa Fe 2023	SFE23	23-mar-23	50.00%	95.83	13.17%	12.77%	23-sep-22	7.000%	Sem.	95.90%	0.71	\$ 125.00	97.24	-1.45%	
Santa Fe 2027	SFE27	01-nov-27	100.00%	77.47	14.46%	13.97%	01-nov-22	6.900%	Sem.	77.66%	3.45	\$ 250.00	77.72	-0.32%	
Rio Negro 2028	PRN28	10-mar-28	100.00%	62.52	23.63%	22.38%	10-sep-22	2.750%	Sem.	63.00%	2.69	\$ 225.00	62.50	0.03%	
Tierra del fuego 2027	FUE27	17-abr-27	67.00%	88.96	15.06%	14.28%	17-jul-22	8.950%	Trim.	89.12%	2.09	\$ 137.44	89.34	-0.43%	



Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/05	MTD
Corporativos														
Alimentos y bebidas														
Arcor 2023	ARCOR23	06-jul-23	100.00%	99.80	6.28%	6.18%	06-jul-22	6.000%	Sem.	99.81%	0.99	\$ 500.00	99.40	0.40%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	102.70	4.45%	4.40%	27-sep-22	6.625%	Sem.	102.66%	1.21	\$ 348.47	103.00	-0.29%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	98.10	8.99%	8.80%	19-jul-22	8.250%	Sem.	98.16%	3.30	\$ 250.00	99.10	-1.01%
Banco Macro 2026	BMA26	04-nov-26	100.00%	83.60	11.94%	11.60%	04-nov-22	6.750%	Sem.	83.73%	3.58	\$ 400.00	84.60	-1.18%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	96.40	9.13%	8.94%	15-nov-22	6.875%	Sem.	96.42%	1.74	\$ 300.00	96.10	0.31%
Cia Gral de Combustible 2025	CGC25	08-mar-25	100.00%	99.20	10.21%	9.96%	08-sep-22	9.500%	Sem.	99.22%	1.49	\$ 300.00	100.60	-1.39%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	109.40	6.43%	6.33%	30-oct-22	9.125%	Sem.	109.29%	3.24	\$ 300.00	109.40	0.00%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	89.30	10.74%	10.46%	24-jul-22	7.500%	Sem.	89.61%	3.63	\$ 750.00	89.80	-0.56%
Tecpetrol 2022	TECPET22	12-dic-22	100.00%	101.50	1.82%	1.81%	12-dic-22	4.875%	Sem.	101.50%	0.49	\$ 500.00	100.90	0.59%
YPF 2024	YPF2024	04-abr-24	70.00%	89.90	18.10%	17.35%	04-oct-22	8.750%	Sem.	90.07%	1.18	\$ 927.50	89.50	0.45%
YPF 2025	YPF2025	28-jul-25	100.00%	78.30	18.62%	17.83%	28-jul-22	8.500%	Sem.	78.98%	2.44	\$ 1,500.00	77.50	1.03%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	100.00%	88.60	15.03%	14.25%	12-ago-22	4.000%	Sem.	88.64%	1.87	\$ 775.31	87.80	0.91%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	69.10	17.66%	16.94%	30-jun-22	9.000%	Sem.	69.45%	3.97	\$ 747.00	67.70	2.07%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	57.80	14.94%	14.42%	30-sep-22	7.000%	Sem.	57.93%	6.31	\$ 575.00	56.00	3.21%
YPF 2047	YPF2047	15-dic-47	100.00%	58.40	12.78%	12.40%	15-jun-22	7.000%	Sem.	59.81%	7.79	\$ 750.00	57.20	2.10%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	84.40	20.21%	19.28%	02-ago-22	7.750%	Sem.	84.82%	1.38	\$ 300.00	85.80	-1.63%
Albanesi 2023	ALBA23	27-jul-23	100.00%	88.50	22.94%	21.76%	27-jul-22	9.625%	Sem.	88.90%	0.94	\$ 336.00	88.50	0.00%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	79.17%	86.60	14.60%	13.87%	01-ago-22	9.375%	Sem.	86.71%	1.96	\$ 242.25	86.50	0.12%
IRSA 2023	IRSA23	23-mar-23	100.00%	94.80	16.72%	16.07%	23-sep-22	8.750%	Sem.	94.90%	0.70	\$ 360.00	95.50	-0.73%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	96.50	9.62%	9.40%	21-sep-22	7.250%	Sem.	96.56%	1.59	\$ 119.73	96.20	0.31%

Corporativos

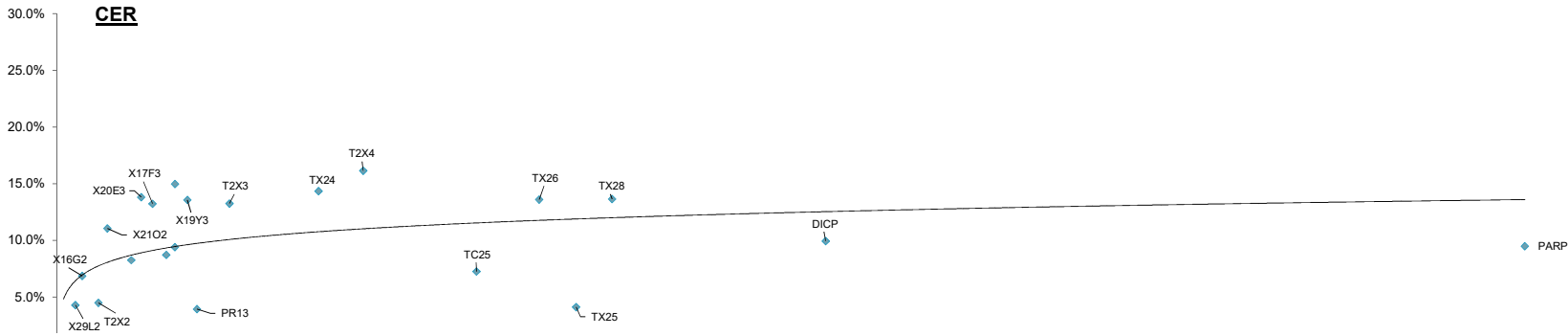


Fixed Income Research

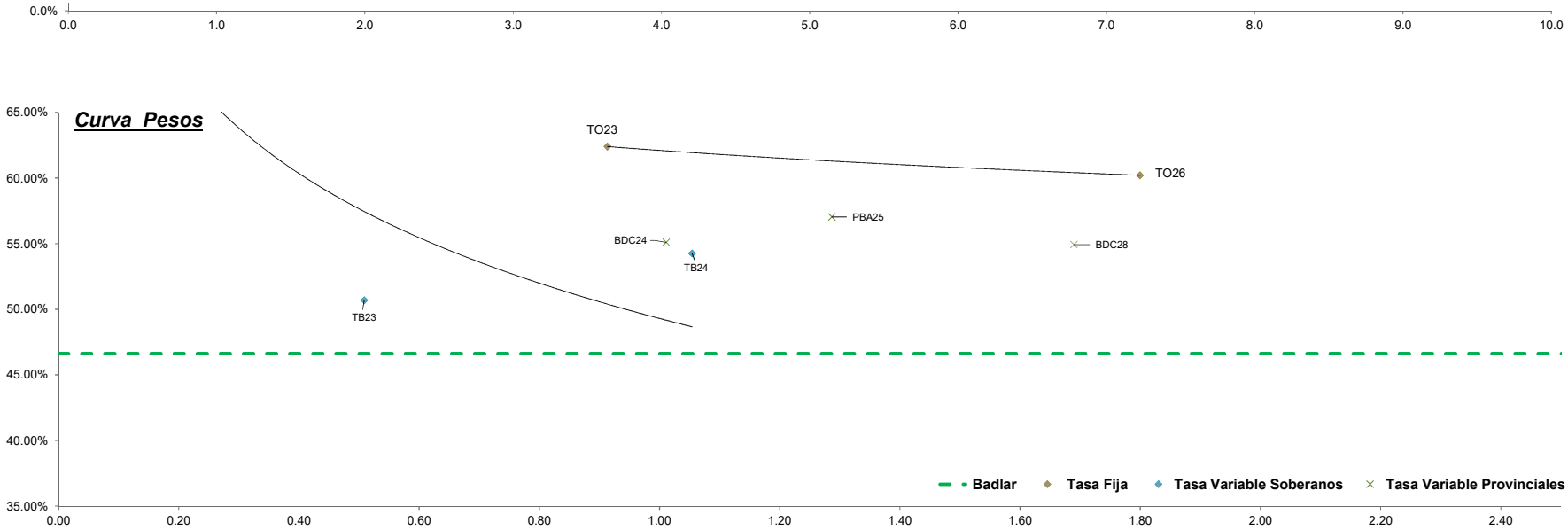


Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/05	MTD
Ajustables por CER (*)														
Lecer 06/2022	X30J2	30-jun-22	100.00%	153.49	-0.85%	-0.86%	30-jun-22	Fijo 0%	-	100.04%	0.04	\$ 215,104.00	152.04	0.96%
Lecer 07/2022	X29L2	29-jul-22	100.00%	146.71	4.38%	4.29%	29-jul-22	Fijo 0%	-	99.47%	0.12	\$ 152,000.00	147.96	-0.85%
Lecer 08/2022	X16G2	16-ago-22	100.00%	130.18	7.06%	6.86%	16-ago-22	Fijo 0%	-	98.83%	0.16	\$ 209,403.00	131.90	-1.31%
Bono del Tesoro CER2 2022	T2X2	20-sep-22	100.00%	228.58	4.54%	4.49%	20-sep-22	Fija 1.30%	Sem.	99.46%	0.26	\$ 366,426.00	231.26	-1.16%
Lecer 10/2022	X21O2	21-oct-22	100.00%	122.28	11.46%	11.06%	21-oct-22	Fijo 0%	-	96.24%	0.32	\$ 225,164.00	126.42	-3.27%
Lecer 12/2022	X16D2	16-dic-22	100.00%	113.25	8.43%	8.26%	16-dic-22	Fijo 0%	-	95.98%	0.47	\$ 209,498.00	116.93	-3.15%
Lecer 01/2023	X20E3	20-ene-23	100.00%	114.34	14.19%	13.81%	20-ene-23	Fijo 0%	-	92.31%	0.53	\$ 257,000.00	122.15	-6.39%
Lecer 02/2023	X17F3	17-feb-23	100.00%	109.60	13.51%	13.23%	17-feb-23	Fijo 0%	-	91.75%	0.60	\$ 236,721.00	117.66	-6.85%
BONCER 2023	TC23	06-mar-23	100.00%	544.00	8.91%	8.72%	06-sep-22	Fija 4%	Sem.	96.76%	0.69	\$ 28,300.00	563.10	-3.39%
Bono del Tesoro CER 2023	TX23	25-mar-23	100.00%	227.52	9.63%	9.41%	25-sep-22	Fija 1.40%	Sem.	94.13%	0.74	\$ 308,023.00	237.96	-4.39%
Lecer 04/2023	X21A3	21-abr-23	100.00%	101.95	15.13%	14.97%	21-abr-23	Fijo 0%	-	88.69%	0.74	\$ 240,657.00	111.24	-8.35%
Lecer 05/2023	X19Y3	19-may-23	100.00%	97.94	13.63%	13.57%	19-may-23	Fijo 0%	-	88.81%	0.82	\$ 236,204.00	106.50	-8.04%
Bono del Tesoro CER2 2023	T2X3	13-ago-23	100.00%	192.64	13.69%	13.25%	13-ago-22	Fija 1.45%	Sem.	87.69%	1.08	\$ 423,618.00	213.45	-9.75%
Bocon Prov Serie 6°	PR13	15-mar-24	18.66%	745.00	4.01%	3.94%	15-jun-22	Fija 2%	Mensual	98.53%	0.88	\$ 130,985.96	799.50	-6.82%
Bono del Tesoro CER 2024	TX24	25-mar-24	100.00%	194.54	14.86%	14.35%	25-sep-22	Fija 1.50%	Sem.	80.47%	1.64	\$ 345,783.00	224.21	-13.23%
Bono del Tesoro CER2 2024	T2X4	26-jul-24	100.00%	136.60	16.79%	16.14%	26-jul-22	Fija 1.55%	Sem.	74.81%	1.92	\$ 309,278.00	166.28	-17.85%
BONCER 2025	TC25	27-abr-25	100.00%	494.00	7.39%	7.26%	27-oct-22	Fija 4%	Sem.	91.71%	2.62	\$ 29,907.80	547.00	-9.69%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	97.50	4.16%	4.12%	09-nov-22	Fija 1.80%	Sem.	92.69%	3.25	\$ 48,154.00	97.00	0.52%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	149.89	14.07%	13.61%	09-nov-22	Fija 2.00%	Sem.	69.45%	3.02	\$ 178,343.00	190.07	-21.14%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	141.73	14.12%	13.65%	09-nov-22	Fija 2.25%	Sem.	65.66%	3.47	\$ 66,421.32	188.16	-24.68%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	3,544.44	10.19%	9.94%	17-jun-22	Fija 5.83%	Sem.	79.17%	4.81	\$ 10,472.48	4,092.50	-13.39%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	1,610.00	9.71%	9.48%	30-sep-22	1.77%	Sem.	48.07%	9.17	\$ 2,860.55	1,988.00	-19.01%
Tasa Fija														
Letra del Tesoro a Dcto. 30/06/22	S30J2	30-jun-22	100.00%	97.64	72.61%	55.25%	30-jun-22	Fijo 0%	-	97.64%	0.03	\$ 222,867.00	96.60	1.07%
Letra del Tesoro a Dcto. 29/07/22	S29L2	29-jul-22	100.00%	93.53	72.05%	56.12%	29-jul-22	Fijo 0%	-	93.53%	0.08	\$ 244,439.00	92.96	0.61%
Letra del Tesoro a Dcto. 31/08/22	S31G2	31-ago-22	100.00%	88.12	80.73%	63.09%	31-ago-22	Fijo 0%	-	88.12%	0.13	\$ 133,193.00	89.08	-1.08%
Letra del Tesoro a Dcto. 30/09/22	S30S2	30-sep-22	100.00%	82.90	88.48%	69.71%	30-sep-22	Fijo 0%	-	82.90%	0.17	\$ 167,941.00	85.64	-3.20%
Letra del Tesoro a Dcto. 31/10/22	S31O2	31-oct-22	100.00%	82.00	68.39%	57.64%	31-oct-22	Fijo 0%	-	82.00%	0.24	\$ 40,159.00	82.64	-0.77%
Bote 10/2023	TO23	18-oct-23	100.00%	63.80	72.14%	62.40%	17-oct-22	Fija 16.00%	Sem.	62.20%	0.91	\$ 64,150.35	66.57	-4.16%
Bote 10/2026	TO26	18-oct-26	100.00%	35.50	69.27%	60.21%	17-oct-22	Fija 15.50%	Sem.	34.64%	1.80	\$ 96,569.71	37.33	-4.90%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	100.00	49.62%	44.64%	23-nov-22	Fija 43.25%	Sem.	97.43%	1.60	\$ 466,053.00	100.00	0.00%
Tasa Variable														
Bocon Prov Serie 8°	PR15	04-oct-22	20.00%	36.88	85.89%	67.06%	04-jul-22	Badlar	Trim.	96.37%	0.17	\$ 817.60	36.74	0.38%
Lepase Agosto 2022	SG162	16-ago-22	100.00%	105.00	116.24%	82.49%	16-ago-22	Pases 1d + 1400bp	-	91.84%	0.09	\$ 31,192.00	109.31	-3.94%
Bono del Tesoro Badlar 02/23	TB23	06-feb-23	100.00%	101.85	61.16%	50.68%	06-ago-22	Badlar + 525pbs	Trim.	97.14%	0.51	\$ 91,548.00	104.25	-2.30%
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	104.50	66.33%	54.26%	18-jul-22	Badlar + 500pbs	Trim.	96.90%	1.05	\$ 9,297.00	105.50	-0.95%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	104.03	67.56%	55.10%	29-jun-22	Badlar + 325pbs	Trim.	94.55%	1.01	\$ 43,603.35	104.96	-0.89%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	94.89	67.32%	54.93%	22-ago-22	Badlar + 375pbs	Trim.	92.10%	1.69	\$ 13,262.47	96.80	-1.97%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	100.00%	98.90	70.43%	57.03%	12-jul-22	Badlar + 375pbs	Trim.	91.23%	1.29	\$ 30,000.00	100.60	-1.69%
Dollar Linked														
Bote vinculado al Dólar 11/2022	T2V2	30-nov-22	100.00%	11,626.67	10.78%	10.51%	30-nov-22	0.20%	Sem.	95.46%	0.44	\$ 1,614.00	12,205.75	-4.74%
Bote vinculado al Dólar 04/2023	TV23	28-abr-23	100.00%	11,857.63	3.48%	3.45%	28-oct-22	0.30%	Sem.	97.32%	0.86	\$ 2,222.00	12,331.77	-3.84%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	11,302.98	4.52%	4.47%	30-oct-22	0.40%	Sem.	92.75%	1.83	\$ 1,278.00	11,544.22	-2.09%

Dólar	121.7900
Euro	1.0515
Tasa Ref.	49.0000%
Badlar Priv.	46.6250%
Libor 90 días	1.7213%
CER	49.4761
IPC Abr.	6.0%



Fixed Income Research



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.