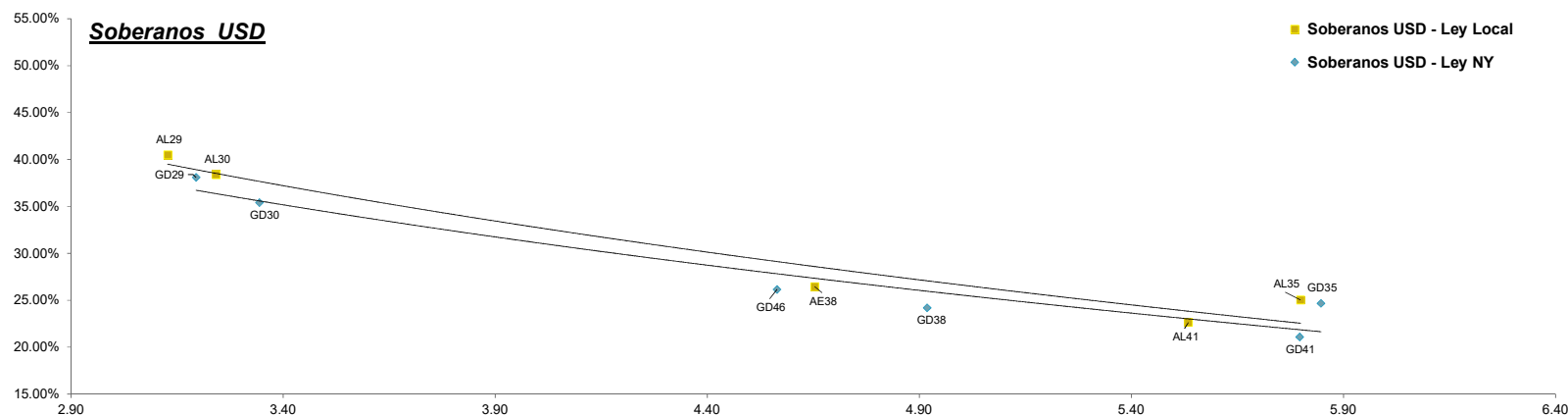


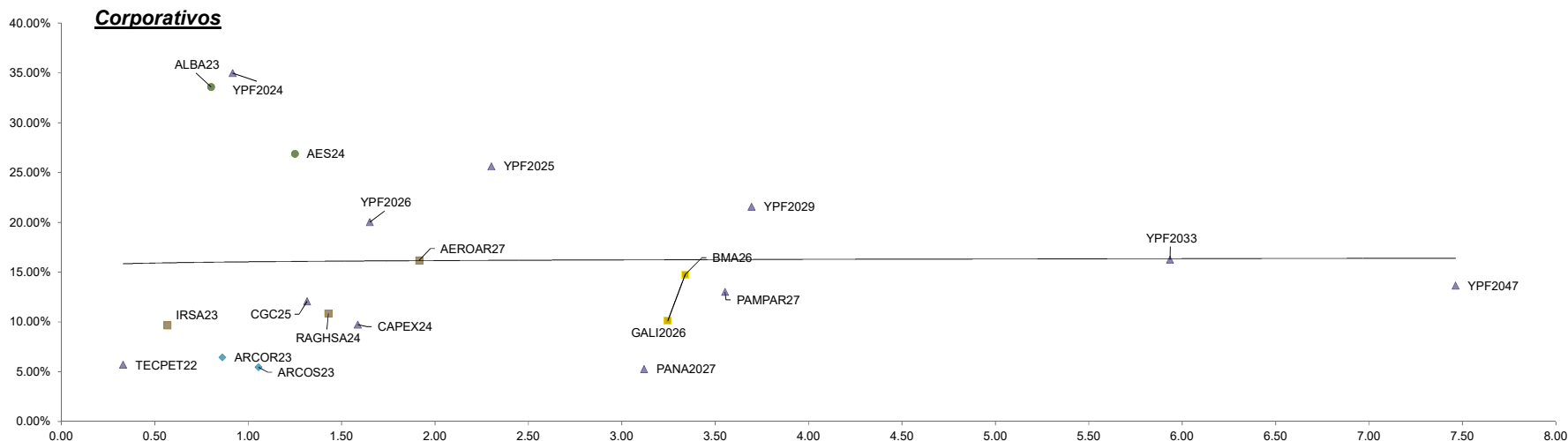
Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MTD
Soberanos USD														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	24.23	41.72%	38.09%	09-ene-23	1.000%	Sem.	24.30%	3.19	\$ 2,635.03	23.78	1.89%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	24.46	38.55%	35.41%	09-ene-23	0.500%	Sem.	24.49%	3.34	\$ 16,090.61	23.96	2.09%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	22.42	26.19%	24.67%	09-ene-23	1.500%	Sem.	22.52%	5.85	\$ 20,501.72	22.55	-0.58%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	29.23	25.65%	24.18%	09-ene-23	3.875%	Sem.	29.47%	4.92	\$ 11,405.07	28.41	2.89%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	27.37	22.19%	21.08%	09-ene-23	3.500%	Sem.	27.60%	5.80	\$ 10,482.11	26.53	3.17%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	23.05	27.86%	26.15%	09-ene-23	1.500%	Sem.	23.15%	4.56	\$ 2,092.00	22.82	1.01%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	22.55	44.58%	40.48%	09-ene-23	1.000%	Sem.	22.53%	3.13	\$ 2,194.28	24.00	-6.04%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	22.22	42.07%	38.38%	09-ene-23	0.500%	Sem.	22.21%	3.24	\$ 13,517.56	22.99	-3.35%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	22.09	26.59%	25.03%	09-ene-23	1.500%	Sem.	22.06%	5.80	\$ 19,069.87	21.43	3.08%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	26.53	28.20%	26.46%	09-ene-23	3.875%	Sem.	26.44%	4.65	\$ 7,216.66	26.28	0.95%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	25.34	23.92%	22.64%	09-ene-23	3.500%	Sem.	25.26%	5.53	\$ 1,500.11	25.36	-0.08%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	22.45	42.94%	39.12%	09-ene-23	0.500%	Sem.	22.48%	3.24	\$ 90.39	21.12	6.30%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	21.90	40.52%	37.08%	09-ene-23	0.125%	Sem.	21.91%	3.35	\$ 1,165.59	20.88	4.89%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	20.58	25.66%	24.20%	09-ene-23	0.875%	Sem.	20.64%	6.22	\$ 298.80	19.10	7.75%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	23.82	28.12%	26.38%	09-ene-23	3.000%	Sem.	24.02%	4.85	\$ 809.34	22.46	6.06%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	22.17	24.57%	23.22%	09-ene-23	2.750%	Sem.	22.36%	5.68	\$ 1,572.60	20.30	9.21%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	21.00	27.89%	26.18%	09-ene-23	0.875%	Sem.	21.06%	4.71	\$ 248.13	20.13	4.32%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	33.05	31.15%	29.04%	01-sep-22	6.625%	Sem.	32.48%	3.56	\$ 6,200.00	30.56	8.15%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	28.11	27.34%	25.69%	01-sep-22	5.875%	Sem.	27.67%	4.74	\$ 770.00	27.50	2.22%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	25.69	27.51%	25.84%	01-sep-22	5.250%	Sem.	25.35%	4.87	\$ 150.00	24.04	6.86%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	82.75	13.92%	13.46%	01-dic-22	7.500%	Sem.	83.00%	3.03	\$ 890.00	79.63	3.92%
Cordoba 2025	PDCAR25	10-dic-25	100.00%	72.02	27.21%	25.57%	10-dic-22	3.000%	Sem.	72.34%	1.60	\$ 679.00	77.98	-7.64%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	58.74	24.65%	23.30%	01-dic-22	3.000%	Sem.	59.29%	2.98	\$ 494.00	57.32	2.48%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	56.30	21.08%	20.07%	01-feb-23	3.000%	Sem.	56.37%	4.02	\$ 433.00	55.84	0.82%
Mendoza 2029	PMM29	19-mar-29	100.00%	62.35	23.49%	22.25%	19-sep-22	2.750%	Sem.	62.98%	2.41	\$ 562.00	59.65	4.53%
Chubut 2026	BOGAR26	26-jul-26	66.67%	72.80	28.89%	26.20%	26-oct-22	7.750%	Trim.	72.89%	1.57	\$ 433.33	72.79	0.01%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	53.25	26.37%	24.83%	27-oct-22	2.500%	Sem.	53.87%	2.98	\$ 366.00	52.97	0.53%
Neuquen 2030 may	NEU30M	12-may-30	96.75%	87.75	13.51%	12.87%	12-ago-22	5.170%	Sem.	88.01%	2.88	\$ 347.79	87.55	0.23%
Santa Fe 2023	SFE23	23-mar-23	50.00%	91.75	23.09%	21.89%	23-sep-22	7.000%	Sem.	91.97%	0.54	\$ 125.00	91.70	0.05%
Santa Fe 2027	SFE27	01-nov-27	100.00%	71.50	17.28%	16.59%	01-nov-22	6.900%	Sem.	72.04%	3.22	\$ 250.00	71.42	0.11%
Rio Negro 2028	PRN28	10-mar-28	100.00%	62.39	24.64%	23.29%	10-sep-22	2.750%	Sem.	63.15%	2.53	\$ 225.00	60.79	2.63%
Tierra del fuego 2027	FUE27	17-abr-27	64.00%	81.73	19.74%	18.43%	17-oct-22	8.950%	Trim.	81.84%	2.00	\$ 131.28	80.94	0.98%



Fixed Income Research

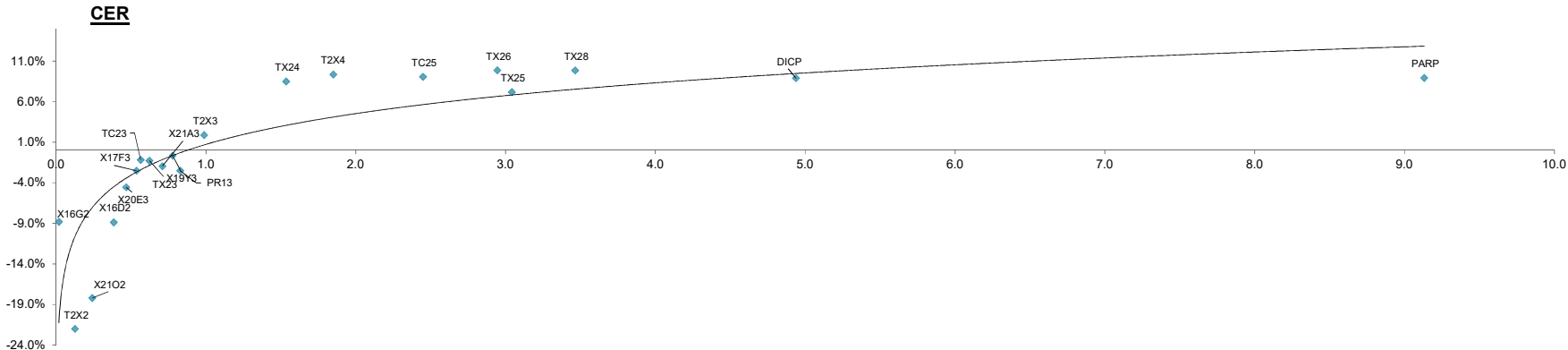
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MTD
Corporativos														
Alimentos y bebidas														
Arcor 2023	ARCOR23	06-jul-23	100.00%	99.60	6.55%	6.44%	06-ene-23	6.000%	Sem.	99.60%	0.86	\$ 500.00	98.70	0.91%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	101.20	5.53%	5.45%	27-sep-22	6.625%	Sem.	101.17%	1.06	\$ 348.47	101.40	-0.20%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	94.00	10.38%	10.12%	19-ene-23	8.250%	Sem.	94.03%	3.25	\$ 250.00	91.30	2.96%
Banco Macro 2026	BMA26	04-nov-26	100.00%	75.30	15.31%	14.77%	04-nov-22	6.750%	Sem.	75.75%	3.34	\$ 400.00	76.30	-1.31%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	95.40	9.97%	9.74%	15-nov-22	6.875%	Sem.	95.48%	1.59	\$ 300.00	94.10	1.38%
Cia Gral de Combustible 2025	CGC25	08-mar-25	100.00%	96.40	12.43%	12.07%	08-sep-22	9.500%	Sem.	96.54%	1.32	\$ 300.00	97.30	-0.92%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	112.80	5.33%	5.26%	30-oct-22	9.125%	Sem.	112.48%	3.12	\$ 300.00	112.50	0.27%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	81.70	13.44%	13.02%	24-ene-23	7.500%	Sem.	81.76%	3.55	\$ 750.00	81.30	0.49%
Tecpetrol 2022	TECPET22	12-dic-22	100.00%	99.70	5.78%	5.70%	12-dic-22	4.875%	Sem.	99.70%	0.33	\$ 500.00	98.90	0.81%
YPF 2024	YPF2024	04-abr-24	70.00%	76.10	38.05%	34.99%	04-oct-22	8.750%	Sem.	76.82%	0.92	\$ 927.50	74.10	2.70%
YPF 2025	YPF2025	28-jul-25	100.00%	65.80	27.27%	25.63%	28-ene-23	8.500%	Sem.	65.90%	2.30	\$ 1,500.00	63.50	3.62%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	100.00%	81.50	21.58%	20.02%	12-ago-22	4.000%	Sem.	81.68%	1.65	\$ 775.31	79.20	2.90%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	59.10	22.73%	21.57%	30-dic-22	9.000%	Sem.	59.22%	3.69	\$ 747.00	55.70	6.10%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	52.60	16.92%	16.26%	30-sep-22	7.000%	Sem.	52.86%	5.93	\$ 575.00	48.40	8.68%
YPF 2047	YPF2047	15-dic-47	100.00%	52.90	14.12%	13.65%	15-dic-22	7.000%	Sem.	53.41%	7.46	\$ 750.00	51.00	3.73%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	77.80	28.69%	26.89%	02-feb-23	7.750%	Sem.	77.83%	1.25	\$ 300.00	78.00	-0.26%
Albanesi 2023	ALBA23	27-jul-23	100.00%	81.60	36.41%	33.59%	27-ene-23	9.625%	Sem.	81.66%	0.80	\$ 336.00	81.50	0.12%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	75.00%	82.90	17.19%	16.18%	01-nov-22	9.375%	Sem.	82.93%	1.92	\$ 229.50	82.60	0.36%
IRSA 2023	IRSA23	23-mar-23	100.00%	99.40	9.90%	9.66%	23-sep-22	8.750%	Sem.	99.42%	0.57	\$ 360.00	94.60	5.07%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	94.70	11.16%	10.87%	21-sep-22	7.250%	Sem.	94.85%	1.43	\$ 119.73	94.90	-0.21%

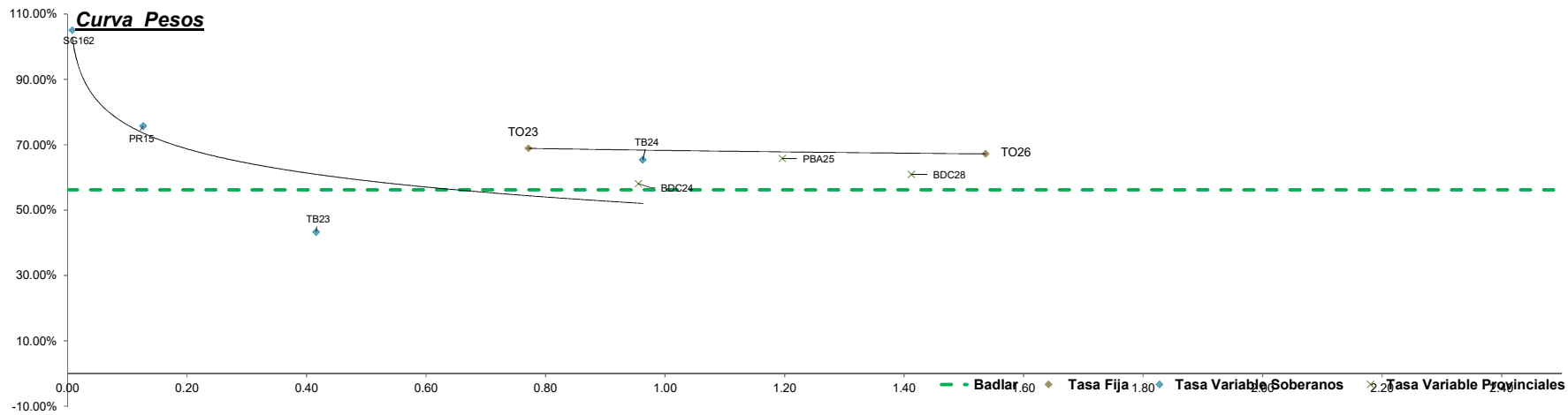


Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/07	MTD
Ajustables por CER (*)														
Lecer 08/2022	X16G2	16-ago-22	100.00%	145.48	-8.44%	-8.81%	16-ago-22	Fijo 0%	-	100.14%	0.02	\$ 217,218.00	143.42	1.44%
Bono del Tesoro CER2 2022	T2X2	20-sep-22	100.00%	261.89	-20.79%	-22.01%	20-sep-22	Fija 1.30%	Sem.	103.32%	0.13	\$ 366,426.00	257.64	1.65%
Lecer 10/2022	X21O2	21-oct-22	100.00%	145.35	-16.92%	-18.20%	21-oct-22	Fijo 0%	-	103.72%	0.24	\$ 292,247.00	143.07	1.60%
Lecer 12/2022	X16D2	16-dic-22	100.00%	134.31	-8.63%	-8.88%	16-dic-22	Fijo 0%	-	103.21%	0.38	\$ 218,814.00	132.41	1.44%
Lecer 01/2023	X20E3	20-ene-23	100.00%	139.45	-4.51%	-4.57%	20-ene-23	Fijo 0%	-	102.08%	0.47	\$ 257,000.00	135.77	2.71%
Lecer 02/2023	X17F3	17-feb-23	100.00%	133.50	-2.50%	-2.52%	17-feb-23	Fijo 0%	-	101.33%	0.54	\$ 236,721.00	130.47	2.32%
BONCER 2023	TC23	06-mar-23	100.00%	642.00	-1.17%	-1.17%	06-sep-22	Fija 4%	Sem.	102.89%	0.56	\$ 28,300.00	629.10	2.05%
Bono del Tesoro CER 2023	TX23	25-mar-23	100.00%	271.60	-1.28%	-1.28%	25-sep-22	Fija 1.40%	Sem.	101.66%	0.62	\$ 308,023.00	265.40	2.34%
Lecer 04/2023	X21A3	21-abr-23	100.00%	128.53	-1.95%	-1.96%	21-abr-23	Fijo 0%	-	101.38%	0.71	\$ 240,657.00	125.56	2.37%
Lecer 05/2023	X19Y3	19-may-23	100.00%	122.25	-0.66%	-0.66%	19-may-23	Fijo 0%	-	100.51%	0.78	\$ 236,204.00	119.61	2.21%
Bono del Tesoro CER2 2023	T2X3	13-ago-23	100.00%	241.77	1.89%	1.89%	13-ago-22	Fija 1.45%	Sem.	99.57%	0.99	\$ 423,618.00	238.74	1.27%
Bocon Prov Serie 6°	PR13	15-mar-24	17.00%	790.00	-2.48%	-2.50%	15-ago-22	Fija 2%	Mensual	104.00%	0.83	\$ 119,333.41	789.00	0.13%
Bono del Tesoro CER 2024	TX24	25-mar-24	100.00%	239.60	8.66%	8.48%	25-sep-22	Fija 1.50%	Sem.	89.65%	1.54	\$ 345,783.00	228.05	5.07%
Bono del Tesoro CER2 2024	T2X4	26-jul-24	100.00%	172.89	9.57%	9.35%	26-ene-23	Fija 1.55%	Sem.	86.31%	1.85	\$ 309,278.00	164.98	4.79%
BONCER 2025	TC25	27-abr-25	100.00%	527.00	9.27%	9.06%	27-oct-22	Fija 4%	Sem.	88.15%	2.45	\$ 29,907.80	496.50	6.14%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	98.50	7.32%	7.19%	09-nov-22	Fija 1.80%	Sem.	84.66%	3.04	\$ 48,154.00	98.00	0.51%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	188.10	10.12%	9.87%	09-nov-22	Fija 2.00%	Sem.	78.78%	2.95	\$ 178,343.00	180.49	4.22%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	181.50	10.10%	9.85%	09-nov-22	Fija 2.25%	Sem.	75.97%	3.46	\$ 66,421.32	173.02	4.90%
Discount \$ Ley Arg.	DICP	31-dic-33	#N/A	4,030.00	9.10%	8.90%	16-ago-45	Fija 5.83%	Sem.	#N/A	4.94	#N/A	3,970.00	1.51%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	1,894.00	9.13%	8.93%	30-sep-22	1.77%	Sem.	51.13%	9.13	\$ 2,860.55	1,820.00	4.07%
Tasa Fija														
Letra del Tesoro a Dcto. 31/08/22	S31G2	31-ago-22	100.00%	98.79	23.53%	21.26%	31-ago-22	Fijo 0%	-	98.79%	0.05	\$ 193,444.00	96.55	2.32%
Letra del Tesoro a Dcto. 30/09/22	S30S2	30-sep-22	100.00%	94.61	48.65%	40.76%	30-sep-22	Fijo 0%	-	94.61%	0.10	\$ 167,941.00	92.40	2.39%
Letra del Tesoro a Dcto. 31/10/22	S31O2	31-oct-22	100.00%	90.03	59.58%	49.28%	31-oct-22	Fijo 0%	-	90.03%	0.15	\$ 370,093.00	85.98	4.71%
Letra del Tesoro a Dcto. 30/11/22	S30N2	30-nov-22	100.00%	85.00	69.83%	57.51%	30-nov-22	Fijo 0%	-	85.00%	0.19	\$ 69,031.00	83.70	1.55%
Bote 10/2023	TO23	18-oct-23	100.00%	66.00	80.78%	68.91%	17-oct-22	Fija 16.00%	Sem.	62.79%	0.77	\$ 64,150.35	64.80	1.85%
Bote 10/2026	TO26	18-oct-26	100.00%	34.45	78.48%	67.19%	17-oct-22	Fija 15.50%	Sem.	32.82%	1.54	\$ 96,569.71	35.50	-2.96%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	108.15	48.35%	43.60%	23-nov-22	Fija 43.25%	Sem.	98.78%	1.49	\$ 466,053.00	100.00	8.15%
Tasa Variable														
Bocon Prov Serie 8°	PR15	04-oct-22	13.00%	23.45	100.05%	75.71%	04-oct-22	Badlar	Trim.	97.27%	0.13	\$ 531.44	23.23	0.95%
Lepase Agosto 2022	SG162	16-ago-22	100.00%	119.00	183.43%	105.08%	16-ago-22	Pases 1d + 1400bp	-	94.84%	0.01	\$ 31,192.00	118.00	0.85%
Bono del Tesoro Badlar 02/23	TB23	05-feb-23	0.00%	104.78	50.86%	43.31%	05-nov-22	Badlar + 525pbs	Trim.	104.02%	0.42	\$ -	112.00	-6.45%
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	98.00	83.21%	65.37%	18-oct-22	Badlar + 500pbs	Trim.	94.45%	0.96	\$ 9,297.00	101.00	-2.97%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	107.25	72.04%	58.11%	29-sep-22	Badlar + 325pbs	Trim.	100.63%	0.96	\$ 43,603.35	108.25	-0.92%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	109.50	76.29%	60.91%	22-ago-22	Badlar + 375pbs	Trim.	98.11%	1.41	\$ 13,262.47	108.95	0.50%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	100.00%	95.00	83.86%	65.78%	12-oct-22	Badlar + 375pbs	Trim.	90.81%	1.20	\$ 30,000.00	89.95	5.61%
Dólar Linked														
Bote vinculado al Dólar 11/2022	T2V2	30-nov-22	100.00%	13,586.33	-5.09%	-5.15%	30-nov-22	0.20%	Sem.	101.68%	0.31	\$ 1,614.00	14,366.94	-5.43%
Bote vinculado al Dólar 04/2023	TV23	28-abr-23	100.00%	13,694.03	-3.02%	-3.05%	28-oct-22	0.30%	Sem.	102.43%	0.73	\$ 2,222.00	13,822.02	-0.93%
Bote vinculado al Dólar 07/2023	T2V3	31-jul-23	100.00%	13,688.40	-2.49%	-2.50%	31-ene-23	0.00%	Sem.	102.48%	0.98	\$ 685.00	14,320.95	-4.42%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	12,299.00	5.42%	5.35%	30-oct-22	0.40%	Sem.	91.96%	1.67	\$ 1,278.00	13,241.09	-7.11%

Dólar	133.5700
Tasa Ref.	60.0000%
Badlar Priv.	56.1875%
Libor 90 días	2.8667%
CER	54.6315
IPC Jun.	5.3%





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.