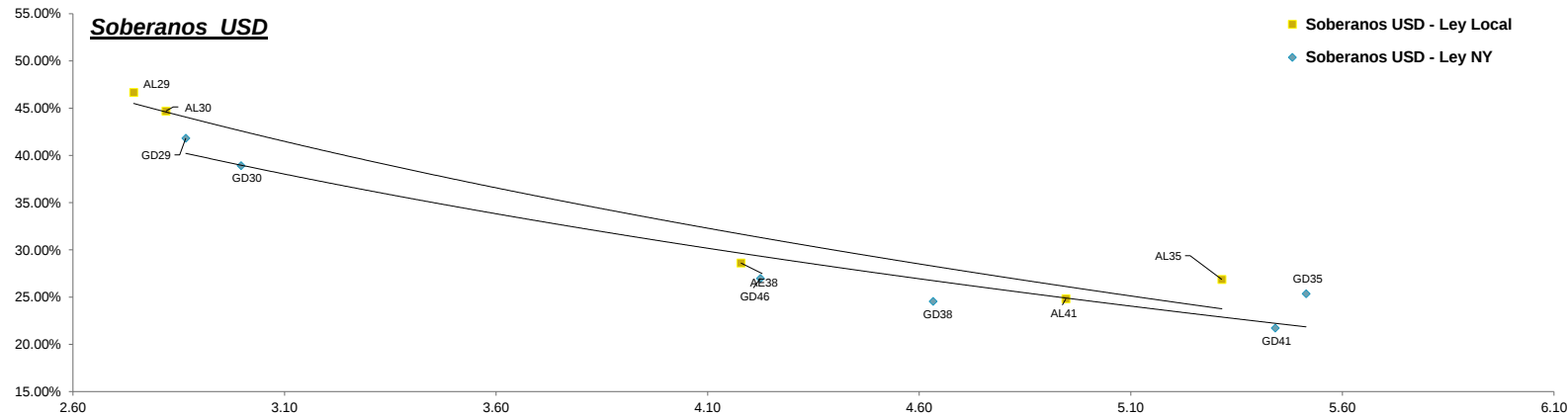


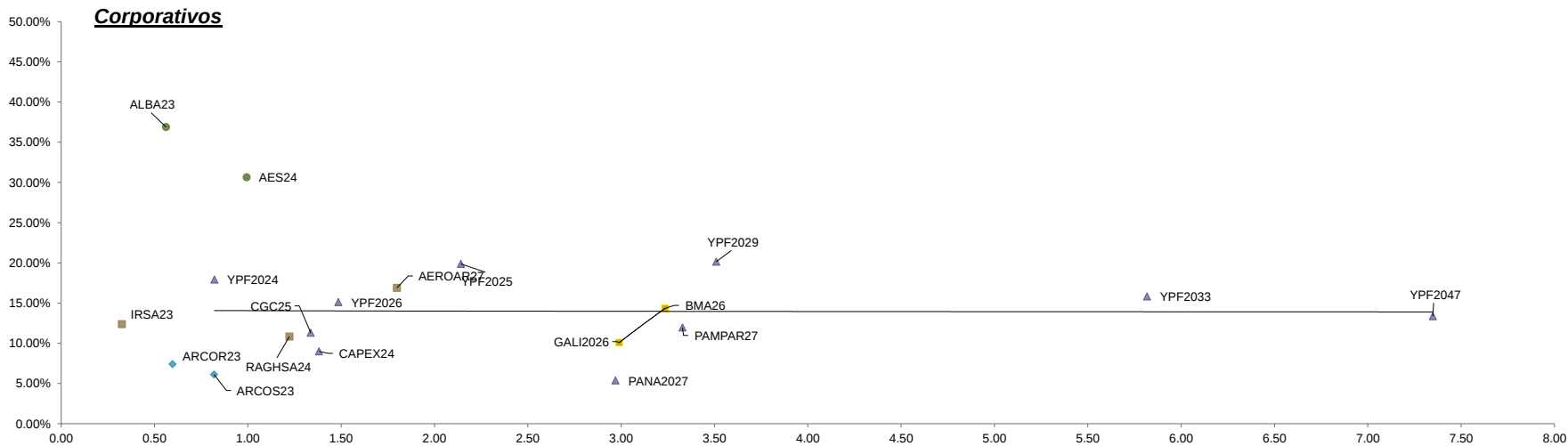
Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/10	MTD
Soberanos USD														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	23.61	46.20%	41.82%	09-ene-23	1.000%	Sem.	23.89%	2.87	\$ 2,635.03	21.14	11.68%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	23.87	42.70%	38.92%	09-ene-23	0.500%	Sem.	24.01%	3.00	\$ 16,090.61	21.71	9.95%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	22.58	26.96%	25.35%	09-ene-23	1.500%	Sem.	23.00%	5.51	\$ 20,501.72	20.39	10.74%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	29.52	26.06%	24.55%	09-ene-23	3.875%	Sem.	30.50%	4.63	\$ 11,405.07	26.44	11.65%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	26.93	22.91%	21.73%	09-ene-23	3.500%	Sem.	27.85%	5.44	\$ 10,482.11	24.35	10.60%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	23.37	28.80%	26.98%	09-ene-23	1.500%	Sem.	23.79%	4.22	\$ 2,092.00	20.93	11.66%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	20.93	52.11%	46.66%	09-ene-23	1.000%	Sem.	20.85%	2.74	\$ 2,194.28	19.15	9.30%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	20.33	49.69%	44.70%	09-ene-23	0.500%	Sem.	20.29%	2.82	\$ 13,517.56	18.67	8.89%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	21.31	28.67%	26.86%	09-ene-23	1.500%	Sem.	21.19%	5.32	\$ 19,069.87	19.46	9.51%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	25.87	30.66%	28.61%	09-ene-23	3.875%	Sem.	25.51%	4.18	\$ 7,216.66	23.75	8.93%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	24.01	26.37%	24.83%	09-ene-23	3.500%	Sem.	23.71%	4.95	\$ 1,500.11	21.48	11.78%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	21.14	49.11%	44.22%	09-ene-23	0.500%	Sem.	21.28%	2.88	\$ 90.39	20.07	5.33%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	20.99	45.73%	41.44%	09-ene-23	0.125%	Sem.	21.03%	2.99	\$ 1,165.59	19.56	7.31%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	19.56	27.58%	25.91%	09-ene-23	0.875%	Sem.	19.82%	5.76	\$ 298.80	18.00	8.67%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	23.01	29.79%	27.85%	09-ene-23	3.000%	Sem.	23.84%	4.45	\$ 809.34	20.99	9.62%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	21.53	25.70%	24.24%	09-ene-23	2.750%	Sem.	22.31%	5.28	\$ 1,572.60	19.93	8.03%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	20.72	29.67%	27.74%	09-ene-23	0.875%	Sem.	20.97%	4.29	\$ 248.13	19.09	8.54%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	32.34	32.31%	30.05%	01-mar-23	6.625%	Sem.	32.07%	3.45	\$ 6,200.00	30.54	5.89%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	28.79	26.84%	25.24%	01-mar-23	5.875%	Sem.	28.58%	4.86	\$ 770.00	28.91	-0.42%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	27.02	26.52%	24.96%	01-mar-23	5.250%	Sem.	26.85%	5.04	\$ 150.00	27.17	-0.55%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	87.59	12.27%	11.91%	01-dic-22	7.500%	Sem.	88.01%	2.82	\$ 890.00	85.81	2.07%
Cordoba 2025	PDCAR25	10-dic-25	100.00%	79.53	22.71%	21.55%	10-dic-22	3.000%	Sem.	80.14%	1.41	\$ 679.00	77.22	2.99%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	63.91	22.57%	21.42%	01-dic-22	3.000%	Sem.	65.06%	2.78	\$ 494.00	62.10	2.91%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	59.94	19.88%	18.98%	01-feb-23	3.000%	Sem.	60.75%	3.83	\$ 433.00	57.39	4.44%
Ciudad de Córdoba 2027	COROA27	29-sep-27	100.00%	60.27	29.14%	27.28%	29-mar-23	Step-up	Sem.	60.51%	2.22	\$ 22.15	60.46	-0.31%
Mendoza 2029	PMM29	19-mar-29	100.00%	71.00	19.28%	18.43%	19-mar-23	2.750%	Sem.	71.20%	2.38	\$ 562.00	66.58	6.64%
Chubut 2026	BOGAR26	26-jul-26	62.50%	75.55	27.46%	25.01%	26-ene-23	7.750%	Trim.	75.67%	1.49	\$ 406.25	75.61	-0.08%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	61.21	22.62%	21.46%	27-abr-23	2.500%	Sem.	61.36%	2.99	\$ 366.00	58.37	4.87%
Neuquen 2030 may	NEU30M	12-may-30	92.42%	86.64	14.09%	13.40%	12-feb-23	5.170%	Sem.	86.66%	2.88	\$ 332.23	86.28	0.42%
Santa Fe 2023	SFE23	23-mar-23	50.00%	92.90	32.29%	30.04%	23-mar-23	7.000%	Sem.	92.98%	0.30	\$ 125.00	91.73	1.28%
Santa Fe 2027	SFE27	01-nov-27	100.00%	73.06	17.21%	16.52%	01-may-23	6.900%	Sem.	73.14%	3.11	\$ 250.00	72.13	1.29%
Rio Negro 2028	PRN28	10-mar-28	100.00%	55.08	32.38%	30.12%	10-mar-23	2.750%	Sem.	55.64%	2.21	\$ 225.00	55.19	-0.20%
Tierra del fuego 2027	FUE27	17-abr-27	61.00%	88.97	15.43%	14.61%	17-ene-23	8.950%	Trim.	89.05%	1.98	\$ 125.13	88.07	1.02%



Fixed Income Research

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/10	MTD
Corporativos														
Alimentos y bebidas														
Arcor 2023	ARCOR23	06-jul-23	100.00%	99.10	7.55%	7.41%	06-ene-23	6.000%	Sem.	99.12%	0.60	\$ 500.00	98.30	0.81%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	100.40	6.21%	6.11%	27-mar-23	6.625%	Sem.	100.40%	0.82	\$ 348.47	100.40	0.00%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	94.40	10.34%	10.08%	19-ene-23	8.250%	Sem.	94.55%	2.99	\$ 250.00	93.90	0.53%
Banco Macro 2026	BMA26	04-nov-26	100.00%	77.60	14.86%	14.34%	04-may-23	6.750%	Sem.	77.65%	3.24	\$ 400.00	75.90	2.24%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	97.10	9.20%	9.00%	15-may-23	6.875%	Sem.	97.10%	1.38	\$ 300.00	95.90	1.25%
Cia Gral de Combustible 2025	CGC25	08-mar-25	86.70%	97.50	11.63%	11.31%	08-mar-23	9.500%	Sem.	97.55%	1.34	\$ 260.10	96.30	1.25%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	111.60	5.45%	5.38%	30-abr-23	9.125%	Sem.	111.55%	2.97	\$ 300.00	108.30	3.05%
Pampa Energía 2027	PAMPAR27	24-ene-27	100.00%	85.50	12.33%	11.97%	24-ene-23	7.500%	Sem.	85.84%	3.33	\$ 750.00	84.10	1.66%
YPF 2024	YPF2024	04-abr-24	70.00%	92.40	18.73%	17.92%	04-abr-23	8.750%	Sem.	92.48%	0.82	\$ 927.50	89.70	3.01%
YPF 2025	YPF2025	28-jul-25	100.00%	77.00	20.86%	19.87%	28-ene-23	8.500%	Sem.	77.59%	2.14	\$ 1,500.00	74.10	3.91%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	100.00%	91.10	16.00%	15.12%	12-feb-23	4.000%	Sem.	91.11%	1.48	\$ 775.31	88.10	3.41%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	65.00	21.16%	20.14%	30-dic-22	9.000%	Sem.	65.34%	3.51	\$ 747.00	63.30	2.69%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	55.90	16.44%	15.82%	30-mar-23	7.000%	Sem.	55.99%	5.82	\$ 575.00	55.50	0.72%
YPF 2047	YPF2047	15-dic-47	100.00%	54.10	13.82%	13.37%	15-dic-22	7.000%	Sem.	55.44%	7.35	\$ 750.00	52.10	3.84%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	78.10	33.00%	30.65%	02-feb-23	7.750%	Sem.	78.58%	0.99	\$ 300.00	77.30	1.03%
Albanesi 2023	ALBA23	27-jul-23	100.00%	84.50	40.30%	36.90%	27-ene-23	9.625%	Sem.	84.95%	0.56	\$ 336.00	82.00	3.05%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	70.83%	82.70	17.99%	16.89%	01-feb-23	9.375%	Sem.	82.75%	1.80	\$ 216.75	84.10	-1.66%
IRSA 2023	IRSA23	23-mar-23	100.00%	98.80	12.76%	12.38%	23-mar-23	8.750%	Sem.	98.82%	0.33	\$ 360.00	99.20	-0.40%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	95.60	11.13%	10.84%	21-mar-23	7.250%	Sem.	95.65%	1.22	\$ 119.73	94.60	1.06%



Fixed Income Research

Dólar

162.1200

Libor 90 días

4.6439%

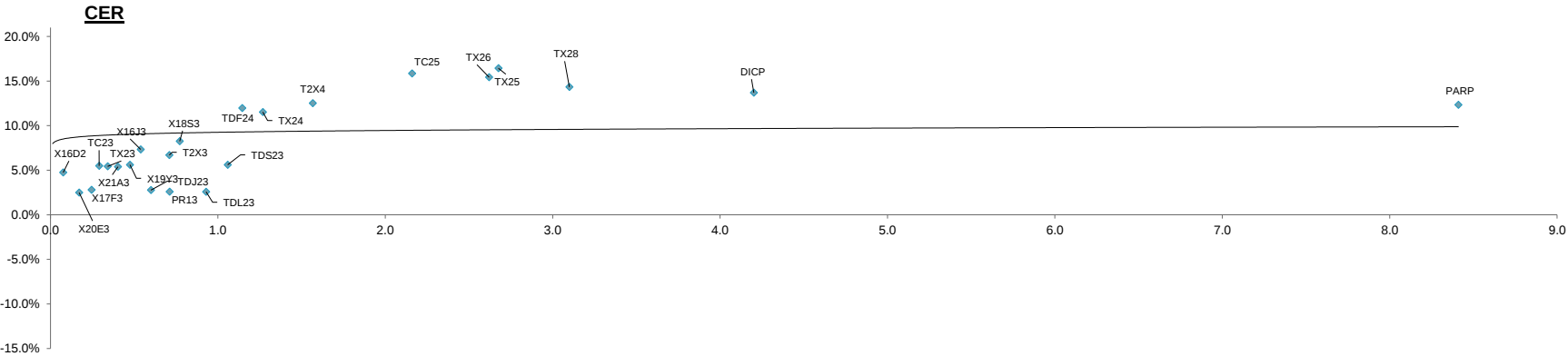
CER

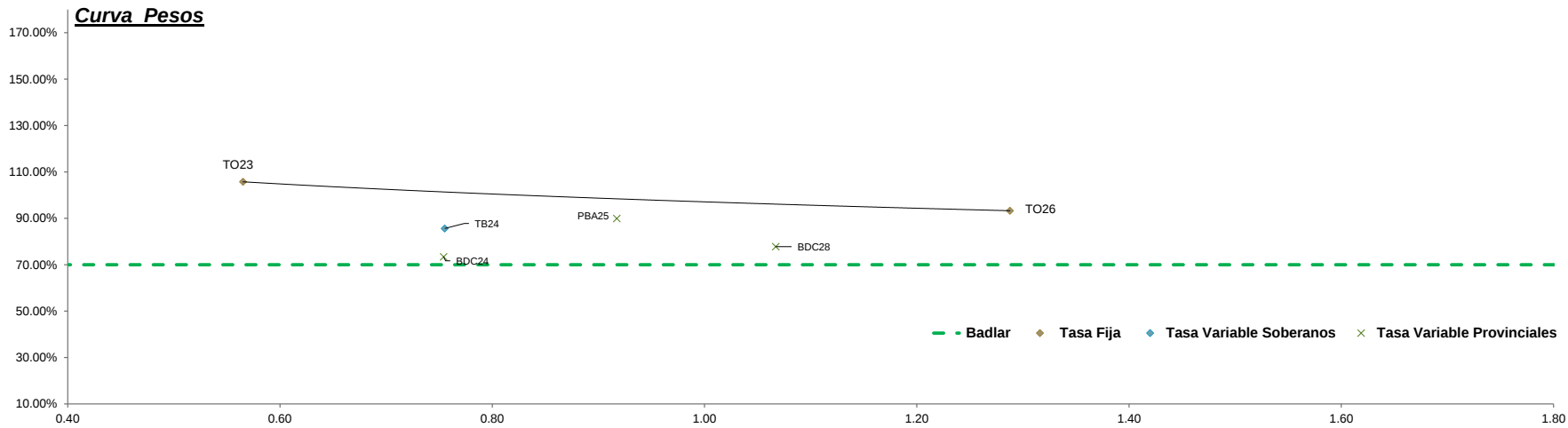
67.4560

IPC Oct.

6.3%

Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/10	MTD
Ajustables por CER (*)														
Lecer 11/2022	X23N2	23-nov-22	100.00%	131.60	32.17%	27.95%	23-nov-22	Fijo 0%	-	99.54%	0.01	\$ 59,427.00	127.92	2.88%
Lecer 12/2022	X16D2	16-dic-22	100.00%	159.55	4.85%	4.74%	16-dic-22	Fijo 0%	-	99.62%	0.08	\$ 218,814.00	155.62	2.52%
Lecer 01/2023	X20E3	20-ene-23	100.00%	167.39	2.51%	2.49%	20-ene-23	Fijo 0%	-	99.57%	0.17	\$ 257,000.00	163.55	2.35%
Lecer 02/2023	X17F3	17-feb-23	100.00%	161.00	2.83%	2.80%	17-feb-23	Fijo 0%	-	99.30%	0.25	\$ 385,176.00	157.17	2.44%
BONCER 2023	TC23	06-mar-23	100.00%	757.45	5.57%	5.49%	06-mar-23	Fija 4%	Sem.	99.57%	0.29	\$ 28,300.00	742.68	1.99%
Bono del Tesoro CER 2023	TX23	25-mar-23	100.00%	323.19	5.50%	5.43%	25-mar-23	Fija 1.40%	Sem.	98.62%	0.34	\$ 308,023.00	317.20	1.89%
Lecer 04/2023	X21A3	21-abr-23	100.00%	152.54	5.47%	5.38%	21-abr-23	Fijo 0%	-	97.76%	0.40	\$ 240,657.00	150.00	1.69%
Lecer 05/2023	X19Y3	19-may-23	100.00%	145.60	5.68%	5.61%	19-may-23	Fijo 0%	-	97.27%	0.47	\$ 337,491.00	141.97	2.56%
Lecer 06/2023	X16J3	16-jun-23	100.00%	114.39	7.44%	7.33%	16-jun-23	Fijo 0%	-	95.93%	0.54	\$ 182,679.00	111.71	2.40%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	16,392.61	2.78%	2.76%	30-jun-23	Fijo 2%	-	99.53%	0.60	\$ 3,709.00	16,194.08	1.23%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	16,299.65	2.58%	2.58%	31-jul-23	Fijo 2%	-	99.47%	0.93	\$ 6,925.00	16,262.86	0.23%
Bono del Tesoro CER2 2023	T2X3	13-ago-23	100.00%	286.82	6.81%	6.70%	13-feb-23	Fija 1.45%	Sem.	96.29%	0.71	\$ 423,618.00	278.05	3.16%
Lecer 09/2023	X18S3	18-sep-23	100.00%	104.10	8.30%	8.25%	18-sep-23	Fijo 0%	-	93.55%	0.77	\$ 46,647.00	102.59	1.47%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,808.17	5.59%	5.61%	29-sep-23	Fijo 2.25%	-	96.47%	1.06	\$ 4,817.00	15,944.32	-0.85%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	14,793.53	11.78%	11.97%	28-feb-24	Fijo 2%	-	89.98%	1.15	\$ 710.00	14,440.52	2.44%
Bocon Prov Serie 6°	PR13	15-mar-24	13.68%	750.00	2.61%	2.58%	15-dic-22	Fija 2%	Mensual	99.83%	0.71	\$ 96,028.29	785.00	-4.46%
Bono del Tesoro CER 2024	TX24	25-mar-24	100.00%	287.75	11.84%	11.51%	25-mar-23	Fija 1.50%	Sem.	87.80%	1.27	\$ 345,783.00	278.19	3.44%
Bono del Tesoro CER2 2024	T2X4	26-jul-24	100.00%	207.51	12.90%	12.51%	26-ene-23	Fija 1.55%	Sem.	83.82%	1.57	\$ 309,278.00	200.43	3.53%
BONCER 2025	TC25	27-abr-25	100.00%	559.70	16.47%	15.84%	27-abr-23	Fija 4%	Sem.	76.78%	2.16	\$ 29,907.80	555.49	0.76%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	94.99	17.11%	16.43%	09-may-23	Fija 1.80%	Sem.	66.58%	2.68	\$ 48,154.00	97.50	-2.57%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	202.36	16.02%	15.42%	09-may-23	Fija 2.00%	Sem.	69.19%	2.62	\$ 178,343.00	210.03	-3.65%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	196.00	14.85%	14.34%	09-may-23	Fija 2.25%	Sem.	67.01%	3.10	\$ 66,421.32	203.95	-3.90%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	4,110.00	14.16%	13.69%	02-ene-23	Fija 5.83%	Sem.	69.87%	4.20	\$ 10,472.48	4,459.50	-7.84%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	1,745.00	12.71%	12.33%	31-mar-23	1.77%	Sem.	38.44%	8.41	\$ 2,860.55	1,791.00	-2.57%
Tasa Fija														
Letra del Tesoro a Dcto. 30/11/22	S30N2	30-nov-22	100.00%	97.36	111.88%	76.10%	30-nov-22	Fijo 0%	-	97.36%	0.02	\$ 69,031.00	94.96	2.53%
Letra del Tesoro a Dcto. 16/12/22	S16D2	16-dic-22	100.00%	94.32	108.90%	75.86%	16-dic-22	Fijo 0%	-	94.32%	0.05	\$ 200,000.00	91.79	2.76%
Letra del Tesoro a Dcto. 30/12/22	S30D2	30-dic-22	100.00%	91.50	112.56%	78.85%	30-dic-22	Fijo 0%	-	91.50%	0.07	\$ 47,667.00	91.00	0.55%
Letra del Tesoro a Dcto. 31/01/23	S31E3	31-ene-23	100.00%	85.44	115.04%	82.91%	31-ene-23	Fijo 0%	-	85.44%	0.11	\$ 185,487.00	83.69	2.10%
Letra del Tesoro a Dcto. 28/02/23	S28F3	28-feb-23	100.00%	80.28	117.74%	87.02%	28-feb-23	Fijo 0%	-	80.28%	0.15	\$ 91,625.00	78.40	2.41%
Bote 10/2023	TO23	18-oct-23	100.00%	55.30	133.69%	105.74%	17-abr-23	Fija 16.00%	Sem.	54.55%	0.57	\$ 64,150.35	53.29	3.77%
Bote 10/2026	TO26	18-oct-26	100.00%	21.88	115.03%	93.28%	17-abr-23	Fija 15.50%	Sem.	21.59%	1.29	\$ 96,569.71	23.50	-6.89%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	107.81	59.79%	52.81%	23-nov-22	Fija 43.25%	Sem.	88.81%	1.13	\$ 502,949.00	110.00	-1.99%
Tasa Variable														
Bono del Tesoro Badlar 04/24	TB24	18-abr-24	100.00%	97.00	117.27%	85.64%	18-ene-23	Badlar + 500pbs	Trim.	91.41%	0.76	\$ 9,297.00	96.55	0.47%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	108.69	96.19%	73.40%	29-dic-22	Badlar + 325pbs	Trim.	99.04%	0.75	\$ 43,603.35	105.10	3.41%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	108.02	103.57%	77.79%	22-nov-22	Badlar + 375pbs	Trim.	92.42%	1.07	\$ 13,262.47	105.00	2.88%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	100.00%	90.76	125.08%	89.94%	12-ene-23	Badlar + 375pbs	Trim.	84.65%	0.92	\$ 30,000.00	92.14	-1.50%
Dólar Linked														
Bote vinculado al Dólar 11/2022	T2V2	30-nov-22	100.00%	16,005.33	47.44%	42.85%	30-nov-22	0.20%	Sem.	98.63%	0.03	\$ 1,614.00	15,834.58	1.08%
Bote vinculado al Dólar 04/2023	TV23	28-abr-23	100.00%	16,387.82	-2.07%	-2.08%	28-abr-23	0.30%	Sem.	101.07%	0.45	\$ 2,222.00	16,072.00	1.96%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	16,392.61	-1.78%	-1.79%	30-jun-23	0.00%	-	101.11%	0.63	\$ 3,709.00	16,194.08	1.23%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	16,299.65	-0.56%	-0.56%	31-jul-23	0.00%	-	100.54%	0.96	\$ 6,925.00	16,262.86	0.23%
Bote vinculado al Dólar 07/2023	T2V3	31-jul-23	100.00%	16,125.00	0.77%	0.77%	31-ene-23	0.00%	Sem.	99.46%	0.70	\$ 685.00	15,827.78	1.88%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,808.17	2.28%	2.29%	29-sep-23	0.00%	-	97.51%	1.09	\$ 4,817.00	15,944.32	-0.85%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	14,793.53	7.40%	7.48%	28-feb-24	0.00%	-	91.25%	1.19	\$ 710.00	14,440.52	2.44%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	14,280.00	9.60%	9.38%	30-abr-23	0.40%	Sem.	88.07%	1.38	\$ 1,278.00	14,250.00	0.21%





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.