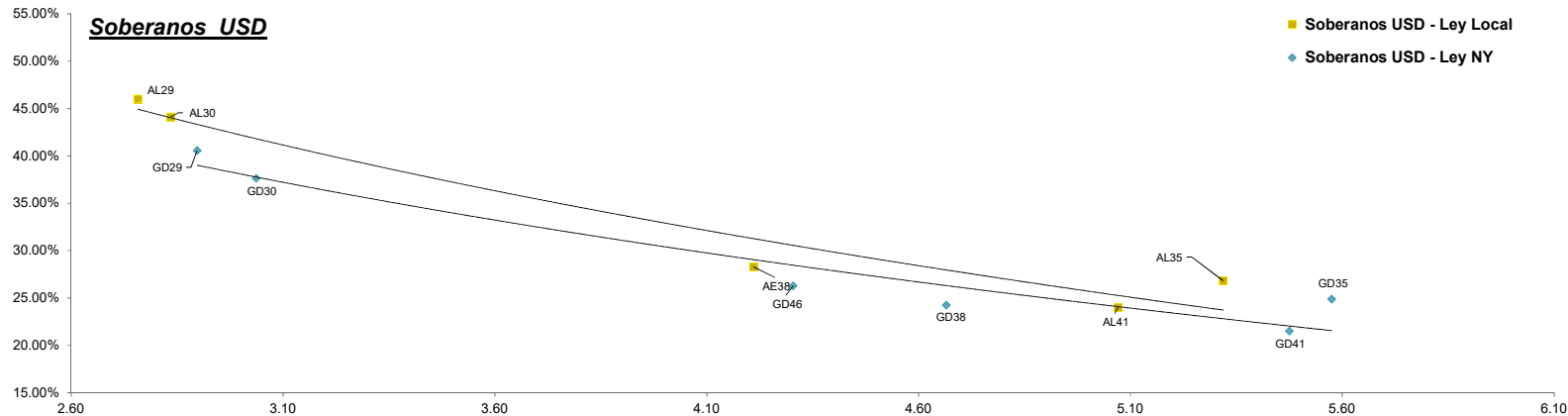


Fixed Income Research

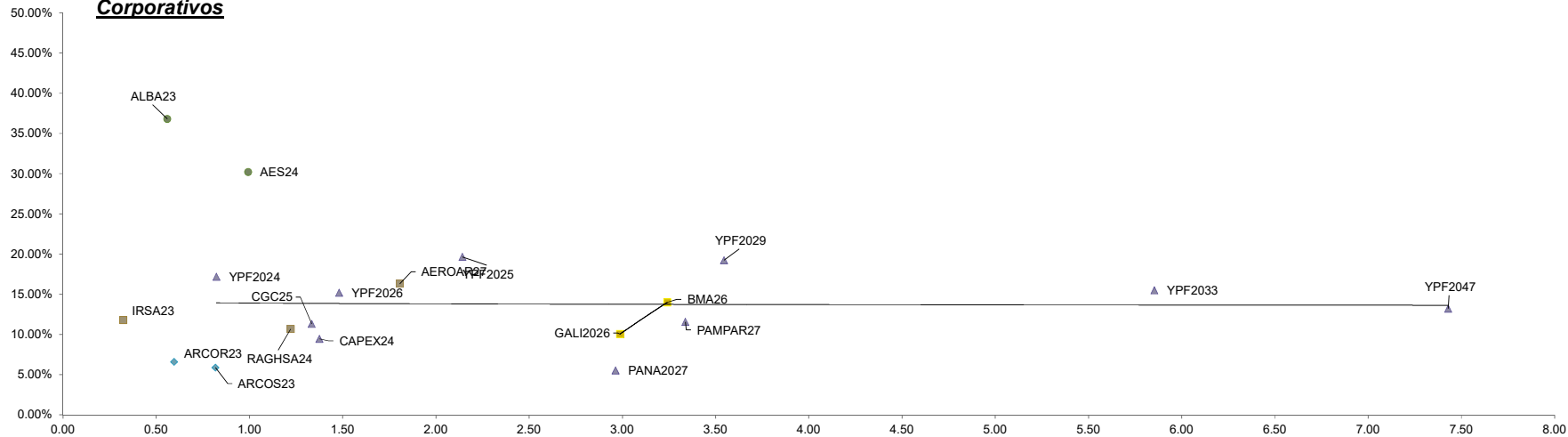
Bond	Ticker	Maturity	V.R. (%)	Price	TIR	TNA	Next coupon	Cupon	Frec	Parity	M Dur	Outstanding (MM)	31/10	MTD
Soberanos USD														
Bonos Intern. 2029 Ley N.Y. - Step up	GD29	09-jul-29	100.00%	24.51	44.69%	40.58%	09-ene-23	1.000%	Sem.	24.79%	2.90	\$ 2,635.03	21.14	15.94%
Bonos Intern. 2030 Ley N.Y. - Step up	GD30	09-jul-30	100.00%	24.84	41.18%	37.63%	09-ene-23	0.500%	Sem.	24.98%	3.04	\$ 16,090.61	21.71	14.42%
Bonos Intern. 2035 Ley N.Y. - Step up	GD35	09-jul-35	100.00%	23.21	26.42%	24.88%	09-ene-23	1.500%	Sem.	23.63%	5.58	\$ 20,501.72	20.39	13.83%
Bonos Intern. 2038 Ley N.Y. - Step up	GD38	09-ene-38	100.00%	29.96	25.73%	24.25%	09-ene-23	3.875%	Sem.	30.94%	4.67	\$ 11,405.07	26.44	13.31%
Bonos Intern. 2041 Ley N.Y. - Step up	GD41	09-jul-41	100.00%	27.27	22.67%	21.51%	09-ene-23	3.500%	Sem.	28.19%	5.47	\$ 10,482.11	24.35	11.99%
Bonos Intern. 2046 Ley N.Y. - Step up	GD46	09-jul-46	100.00%	24.09	28.03%	26.30%	09-ene-23	1.500%	Sem.	24.51%	4.30	\$ 2,092.00	20.93	15.10%
BONAR 2029 - step up	AL29	09-jul-29	100.00%	21.33	51.31%	46.02%	09-ene-23	1.000%	Sem.	21.25%	2.76	\$ 2,194.28	19.15	11.38%
BONAR 2030 - step up	AL30	09-jul-30	100.00%	20.69	48.98%	44.12%	09-ene-23	0.500%	Sem.	20.65%	2.83	\$ 13,517.56	18.67	10.82%
BONAR 2035 - step up	AL35	09-jul-35	100.00%	21.38	28.61%	26.81%	09-ene-23	1.500%	Sem.	21.26%	5.32	\$ 19,069.87	19.46	9.87%
BONAR 2038 - step up	AE38	09-ene-38	100.00%	26.24	30.29%	28.29%	09-ene-23	3.875%	Sem.	25.87%	4.21	\$ 7,216.66	23.75	10.48%
BONAR 2041 - step up	AL41	09-jul-41	100.00%	25.04	25.44%	24.00%	09-ene-23	3.500%	Sem.	24.72%	5.07	\$ 1,500.11	21.48	16.57%
Soberanos Euros														
Bonos Intern. 2029 Euros - Step up	GE29	09-jul-29	100.00%	21.89	47.70%	43.06%	09-ene-23	0.500%	Sem.	22.03%	2.91	\$ 90.39	20.07	9.07%
Bonos Intern. 2030 Euros - Step up	GE30	09-jul-30	100.00%	21.20	45.37%	41.14%	09-ene-23	0.125%	Sem.	21.24%	2.99	\$ 1,165.59	19.56	8.38%
Bonos Intern. 2035 Euros - Step up	GE35	09-jul-35	100.00%	20.05	27.12%	25.49%	09-ene-23	0.875%	Sem.	20.31%	5.81	\$ 298.80	18.00	11.39%
Bonos Intern. 2038 Euros - Step up	GE38	09-ene-38	100.00%	23.68	29.10%	27.25%	09-ene-23	3.000%	Sem.	24.51%	4.51	\$ 809.34	20.99	12.82%
Bonos Intern. 2041 Euros - Step up	GE41	09-jul-41	100.00%	21.81	25.45%	24.01%	09-ene-23	2.750%	Sem.	22.59%	5.31	\$ 1,572.60	19.93	9.43%
Bonos Intern. 2046 Euros - Step up	GE46	09-jul-46	100.00%	20.94	29.41%	27.52%	09-ene-23	0.875%	Sem.	21.19%	4.31	\$ 248.13	19.09	9.69%
Provinciales														
Buenos Aires 2037A	BA37D	01-sep-37	100.00%	33.03	31.64%	29.47%	01-mar-23	6.625%	Sem.	32.75%	3.50	\$ 6,200.00	30.54	8.15%
Buenos Aires 2037B	BB37D	01-sep-37	100.00%	28.89	26.77%	25.18%	01-mar-23	5.875%	Sem.	28.67%	4.87	\$ 770.00	28.91	-0.07%
Buenos Aires 2037C	BC37D	01-sep-37	100.00%	27.15	26.42%	24.88%	01-mar-23	5.250%	Sem.	26.97%	5.05	\$ 150.00	27.17	-0.07%
Ciudad de Bs. As. 2027	CABA27	01-jun-27	100.00%	89.51	11.49%	11.18%	01-dic-22	7.500%	Sem.	89.87%	2.84	\$ 890.00	85.81	4.31%
Cordoba 2025	PDCAR25	10-dic-25	100.00%	79.64	22.63%	21.48%	10-dic-22	3.000%	Sem.	80.25%	1.40	\$ 679.00	77.22	3.13%
Cordoba 2027	PDCAR27	01-jun-27	100.00%	64.07	22.48%	21.34%	01-dic-22	3.000%	Sem.	65.22%	2.78	\$ 494.00	62.10	3.17%
Cordoba 2029	PDCAR29	01-feb-29	100.00%	59.60	20.04%	19.13%	01-feb-23	3.000%	Sem.	60.42%	3.82	\$ 433.00	57.39	3.85%
Ciudad de Córdoba 2027	COROA27	29-sep-27	100.00%	60.18	29.24%	27.36%	29-mar-23	Step-up	Sem.	60.43%	2.22	\$ 22.15	60.46	-0.46%
Mendoza 2029	PMM29	19-mar-29	100.00%	71.73	18.83%	18.02%	19-mar-23	2.750%	Sem.	71.93%	2.40	\$ 562.00	66.58	7.74%
Chubut 2026	BOGAR26	26-jul-26	62.50%	75.61	27.42%	24.98%	26-ene-23	7.750%	Trim.	75.73%	1.49	\$ 406.25	75.61	0.00%
Neuquen 2030 abr	NEU30A	27-abr-30	100.00%	61.50	22.45%	21.32%	27-abr-23	2.500%	Sem.	61.66%	2.99	\$ 366.00	58.37	5.36%
Neuquen 2030 may	NEU30M	12-may-30	92.42%	86.65	14.09%	13.40%	12-feb-23	5.170%	Sem.	86.67%	2.88	\$ 332.23	86.28	0.43%
Santa Fe 2023	SFE23	23-mar-23	50.00%	93.10	31.69%	29.51%	23-mar-23	7.000%	Sem.	93.17%	0.30	\$ 125.00	91.73	1.49%
Santa Fe 2027	SFE27	01-nov-27	100.00%	73.19	17.15%	16.47%	01-may-23	6.900%	Sem.	73.28%	3.11	\$ 250.00	72.13	1.47%
Rio Negro 2028	PRN28	10-mar-28	100.00%	55.08	32.41%	30.14%	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%	88.76	15.57%	14.74%	17-ene-23	8.950%	Trim.	88.85%	1.98	\$ 125.13	88.07	0.78%



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%	99.60	6.70%	6.59%	06-ene-23	6.000%	Sem.	99.61%	0.60	\$ 500.00	98.30	1.32%
Arcos dorados 2023	ARCOS23	27-sep-23	100.00%	100.60	5.96%	5.87%	27-mar-23	6.625%	Sem.	100.59%	0.82	\$ 348.47	100.40	0.20%
Bancos														
Galicia 2026	GALI2026	19-jul-26	100.00%	94.50	10.30%	10.05%	19-ene-23	8.250%	Sem.	94.65%	2.99	\$ 250.00	93.90	0.64%
Banco Macro 2026	BMA26	04-nov-26	100.00%	78.50	14.48%	13.99%	04-may-23	6.750%	Sem.	78.56%	3.24	\$ 400.00	75.90	3.43%
Petróleo y Gas														
Capex 2024	CAPEX24	15-may-24	100.00%	96.50	9.68%	9.45%	15-may-23	6.875%	Sem.	96.50%	1.38	\$ 300.00	95.90	0.63%
Cia Gral de Combustible 2025	CGC25	08-mar-25	86.70%	97.50	11.64%	11.32%	08-mar-23	9.500%	Sem.	97.55%	1.33	\$ 260.10	96.30	1.25%
Panamerican Energy 2027	PANA2027	30-abr-27	100.00%	111.10	5.60%	5.52%	30-abr-23	9.125%	Sem.	111.05%	2.96	\$ 300.00	108.30	2.59%
Pampa Energia 2027	PAMPAR27	24-ene-27	100.00%	86.70	11.90%	11.57%	24-ene-23	7.500%	Sem.	87.02%	3.34	\$ 750.00	84.10	3.09%
YPF 2024	YPF2024	04-abr-24	70.00%	93.00	17.91%	17.17%	04-abr-23	8.750%	Sem.	93.08%	0.82	\$ 927.50	89.70	3.68%
YPF 2025	YPF2025	28-jul-25	100.00%	77.40	20.61%	19.65%	28-ene-23	8.500%	Sem.	77.99%	2.14	\$ 1,500.00	74.10	4.45%
YPF2026 (Clase XVI)	YPF2026	12-feb-26	100.00%	91.00	16.09%	15.20%	12-feb-23	4.000%	Sem.	91.01%	1.48	\$ 775.31	88.10	3.29%
YPF2029 (Clase XVII)	YPF2029	30-jun-29	100.00%	67.20	20.15%	19.23%	30-dic-22	9.000%	Sem.	67.52%	3.55	\$ 747.00	63.30	6.16%
YPF2033 (Clase XVIII)	YPF2033	30-sep-33	100.00%	57.00	16.09%	15.49%	30-mar-23	7.000%	Sem.	57.09%	5.85	\$ 575.00	55.50	2.70%
YPF 2047	YPF2047	15-dic-47	100.00%	54.80	13.64%	13.21%	15-dic-22	7.000%	Sem.	56.13%	7.43	\$ 750.00	52.10	5.18%
Utilidades														
AES 2024	AES24	02-feb-24	100.00%	78.50	32.48%	30.20%	02-feb-23	7.750%	Sem.	78.98%	0.99	\$ 300.00	77.30	1.55%
Albanesi 2023	ALBA23	27-jul-23	100.00%	84.60	40.19%	36.81%	27-ene-23	9.625%	Sem.	85.05%	0.56	\$ 336.00	82.00	3.17%
Otros														
Aeropuertos Argentina 2000	AEROAR27	01-feb-27	70.83%	83.60	17.33%	16.30%	01-feb-23	9.375%	Sem.	83.65%	1.81	\$ 216.75	84.10	-0.59%
IRSA 2023	IRSA23	23-mar-23	100.00%	99.00	12.13%	11.79%	23-mar-23	8.750%	Sem.	99.01%	0.32	\$ 360.00	99.20	-0.20%
Raghsa 2024	RAGHSA24	21-mar-24	100.00%	95.80	10.96%	10.68%	21-mar-23	7.250%	Sem.	95.85%	1.22	\$ 119.73	94.60	1.27%

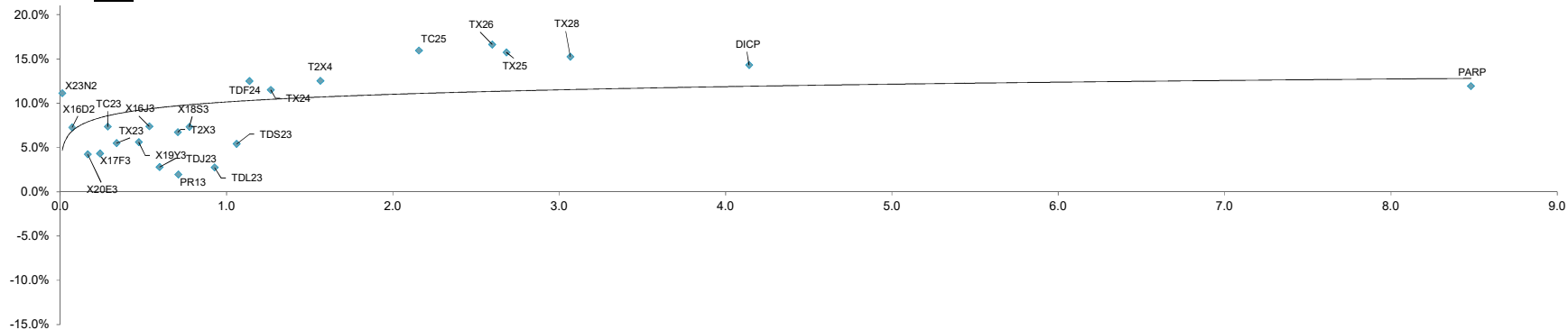
Corporativos

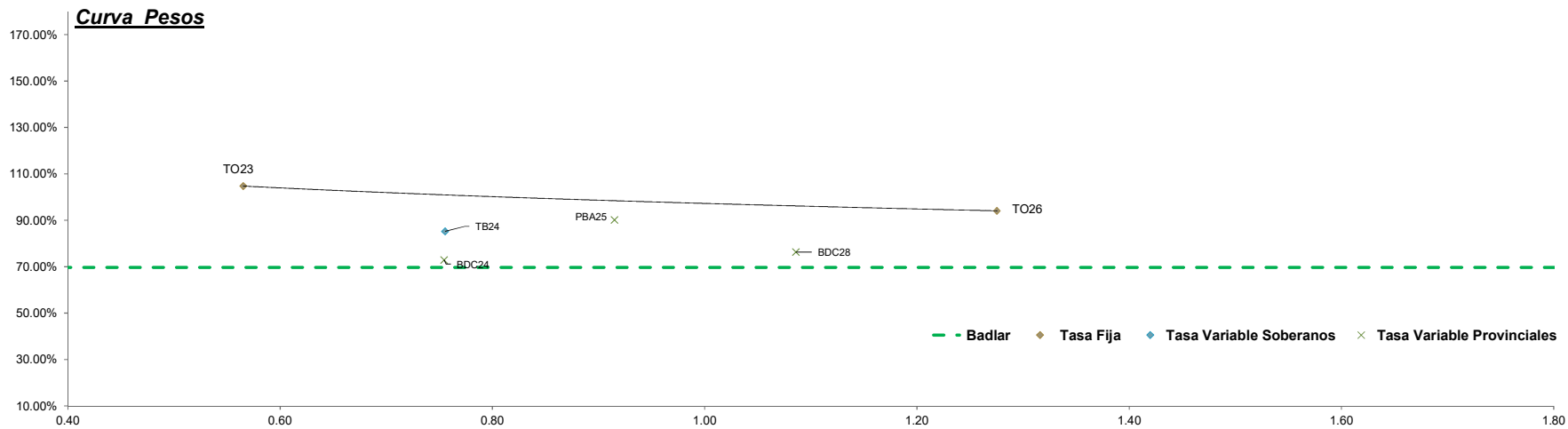


Fixed Income Research

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%	132.26	11.76%	11.13%	23-nov-22	Fijo 0%	-	99.85%	0.01	\$ 59,427.00	127.92	3.39%
Lecer 12/2022	X16D2	16-dic-22	100.00%	159.57	7.51%	7.26%	16-dic-22	Fijo 0%	-	99.45%	0.07	\$ 218,814.00	155.62	2.54%
Lecer 01/2023	X20E3	20-ene-23	100.00%	167.23	4.30%	4.23%	20-ene-23	Fijo 0%	-	99.28%	0.17	\$ 257,000.00	163.55	2.25%
Lecer 02/2023	X17F3	17-feb-23	100.00%	160.72	4.38%	4.31%	17-feb-23	Fijo 0%	-	98.94%	0.24	\$ 385,176.00	157.17	2.26%
BONCER 2023	TC23	06-mar-23	100.00%	755.00	7.49%	7.35%	06-mar-23	Fija 4%	Sem.	99.04%	0.29	\$ 28,300.00	742.68	1.66%
Bono del Tesoro CER 2023	TX23	25-mar-23	100.00%	323.80	5.56%	5.49%	25-mar-23	Fija 1.40%	Sem.	98.61%	0.34	\$ 308,023.00	317.20	2.08%
Lecer 04/2023	X21A3	21-abr-23	100.00%	140.33	29.18%	27.03%	21-abr-23	Fijo 0%	-	89.76%	0.33	\$ 240,657.00	150.00	-6.45%
Lecer 05/2023	X19Y3	19-may-23	100.00%	145.90	5.69%	5.61%	19-may-23	Fijo 0%	-	97.28%	0.47	\$ 337,491.00	141.97	2.77%
Lecer 06/2023	X16J3	16-jun-23	100.00%	114.60	7.50%	7.38%	16-jun-23	Fijo 0%	-	95.93%	0.54	\$ 182,679.00	111.71	2.59%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	16,424.25	2.79%	2.78%	30-jun-23	Fijo 2%	-	99.52%	0.60	\$ 3,709.00	16,194.08	1.42%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	16,307.22	2.74%	2.73%	31-jul-23	Fijo 2%	-	99.32%	0.93	\$ 6,925.00	16,262.86	0.27%
Bono del Tesoro CER2 2023	T2X3	13-ago-23	100.00%	287.38	6.83%	6.72%	13-feb-23	Fija 1.45%	Sem.	96.29%	0.71	\$ 423,618.00	278.05	3.36%
Lecer 09/2023	X18S3	18-sep-23	100.00%	105.08	7.37%	7.33%	18-sep-23	Fijo 0%	-	94.25%	0.78	\$ 46,647.00	102.59	2.42%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,873.80	5.38%	5.40%	29-sep-23	Fijo 2.25%	-	96.68%	1.06	\$ 4,817.00	15,944.32	-0.44%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	14,740.28	12.29%	12.50%	28-feb-24	Fijo 3%	-	89.48%	1.14	\$ 710.00	14,440.52	2.08%
Bocon Prov Serie 6°	PR13	15-mar-24	13.68%	754.90	1.96%	1.95%	15-dic-22	Fija 2%	Mensual	100.29%	0.71	\$ 96,028.29	785.00	-3.83%
Bono del Tesoro CER 2024	TX24	25-mar-24	100.00%	288.44	11.83%	11.50%	25-mar-23	Fija 1.50%	Sem.	87.83%	1.27	\$ 345,783.00	278.19	3.69%
Bono del Tesoro CER2 2024	T2X4	26-jul-24	100.00%	207.93	12.91%	12.52%	26-ene-23	Fija 1.55%	Sem.	83.83%	1.56	\$ 309,278.00	200.43	3.74%
BONCER 2025	TC25	27-abr-25	100.00%	559.70	16.59%	15.95%	27-abr-23	Fija 4%	Sem.	76.63%	2.16	\$ 29,907.80	555.49	0.76%
Bono del Tesoro CER 2025	TX25	09-nov-25	100.00%	97.00	16.36%	15.74%	09-may-23	Fija 1.80%	Sem.	67.85%	2.68	\$ 48,154.00	97.50	-0.51%
Bono del Tesoro CER 2026	TX26	09-nov-26	100.00%	196.57	17.32%	16.63%	09-may-23	Fija 2.00%	Sem.	67.08%	2.60	\$ 178,343.00	210.03	-6.40%
Bono del Tesoro CER 2028	TX28	09-nov-28	100.00%	191.00	15.83%	15.25%	09-may-23	Fija 2.25%	Sem.	65.17%	3.07	\$ 66,421.32	203.95	-6.35%
Discount \$ Ley Arg.	DICP	31-dic-33	100.00%	4,015.00	14.82%	14.31%	02-ene-23	Fija 5.83%	Sem.	68.11%	4.14	\$ 10,472.48	4,459.50	-9.97%
PAR \$ Ley Arg.	PARP	31-dic-38	100.00%	1,810.00	12.28%	11.92%	31-mar-23	1.77%	Sem.	39.79%	8.48	\$ 2,860.55	1,791.00	1.06%
Tasa Fija														
Letra del Tesoro a Dcto. 30/11/22	S30N2	30-nov-22	100.00%	97.57	111.60%	75.88%	30-nov-22	Fijo 0%	-	97.57%	0.02	\$ 69,031.00	94.96	2.74%
Letra del Tesoro a Dcto. 16/12/22	S16D2	16-dic-22	100.00%	94.43	111.21%	76.95%	16-dic-22	Fijo 0%	-	94.43%	0.04	\$ 200,000.00	91.79	2.88%
Letra del Tesoro a Dcto. 30/12/22	S30D2	30-dic-22	100.00%	93.00	87.89%	65.41%	30-dic-22	Fijo 0%	-	93.00%	0.07	\$ 47,667.00	91.00	2.20%
Letra del Tesoro a Dcto. 31/01/23	S31E3	31-ene-23	100.00%	85.70	114.03%	82.28%	31-ene-23	Fijo 0%	-	85.70%	0.11	\$ 185,487.00	83.69	2.41%
Letra del Tesoro a Dcto. 28/02/23	S28F3	28-feb-23	100.00%	80.68	115.64%	85.72%	28-feb-23	Fijo 0%	-	80.68%	0.15	\$ 91,625.00	78.40	2.91%
Bote 10/2023	TO23	18-oct-23	100.00%	55.74	132.17%	104.74%	17-abr-23	Fija 16.00%	Sem.	54.96%	0.57	\$ 64,150.35	53.29	4.59%
Bote 10/2026	TO26	18-oct-26	100.00%	21.70	116.22%	94.09%	17-abr-23	Fija 15.50%	Sem.	21.41%	1.28	\$ 96,569.71	23.50	-7.66%
Bote Encaje 05/2027	TY27P	23-may-27	100.00%	107.81	59.92%	52.92%	23-nov-22	Fija 43.25%	Sem.	88.73%	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	116.51%	85.21%	18-ene-23	Badlar + 500pbs	Trim.	91.28%	0.76	\$ 9,297.00	96.55	0.47%
Ciudad de Buenos Aires 2024	BDC24	29-mar-24	100.00%	108.98	95.26%	72.84%	29-dic-22	Badlar + 325pbs	Trim.	99.17%	0.75	\$ 43,603.35	105.10	3.69%
Ciudad de Buenos Aires 2028	BDC28	22-feb-28	100.00%	110.00	101.02%	76.29%	22-nov-22	Badlar + 375pbs	Trim.	93.96%	1.09	\$ 13,262.47	105.00	4.76%
Provincia de Buenos Aires 2025	PBA25	12-abr-25	100.00%	90.24	125.45%	90.14%	12-ene-23	Badlar + 375pbs	Trim.	84.05%	0.92	\$ 30,000.00	92.14	-2.06%
Dollar Linked														
Bote vinculado al Dólar 11/2022	T2V2	30-nov-22	100.00%	16,016.01	59.35%	52.47%	30-nov-22	0.20%	Sem.	98.48%	0.03	\$ 1,614.00	15,834.58	1.15%
Bote vinculado al Dólar 04/2023	TV23	28-abr-23	100.00%	16,309.69	-0.53%	-0.53%	28-abr-23	0.30%	Sem.	100.37%	0.44	\$ 2,222.00	16,072.00	1.48%
Bono Dual 06/2023	TDJ23	30-jun-23	100.00%	16,424.25	-1.75%	-1.76%	30-jun-23	0.00%	-	101.09%	0.62	\$ 3,709.00	16,194.08	1.42%
Bono Dual 07/2023	TDL23	31-jul-23	100.00%	16,307.22	-0.39%	-0.39%	31-jul-23	0.00%	-	100.37%	0.96	\$ 6,925.00	16,262.86	0.27%
Bote vinculado al Dólar 07/2023	T2V3	31-jul-23	100.00%	16,115.00	1.17%	1.17%	31-ene-23	0.00%	Sem.	99.19%	0.69	\$ 685.00	15,827.78	1.81%
Bono Dual 09/2023	TDS23	29-sep-23	100.00%	15,873.80	2.10%	2.10%	29-sep-23	0.00%	-	97.70%	1.09	\$ 4,817.00	15,944.32	-0.44%
Bono Dual 02/2024	TDF24	28-feb-24	100.00%	14,740.28	7.90%	7.98%	28-feb-24	0.00%	-	90.73%	1.18	\$ 710.00	14,440.52	2.08%
Bote vinculado al Dólar 04/2024	TV24	30-abr-24	100.00%	14,012.31	11.23%	10.93%	30-abr-23	0.40%	Sem.	86.23%	1.37	\$ 1,278.00	14,250.00	-1.67%

CER





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.