

PRINCIPALES VARIABLES

TC Oficial: \$ 359,03 CCL<sup>(1)</sup>: \$ 914,23 MEP<sup>(2)</sup>: \$ 895,91 Brecha: 154,64% Devaluación<sup>(3)</sup>: 4,37%  
<sup>(1)</sup> Promedio a través de ADRs. <sup>(2)</sup> Calculado con AL30. <sup>(3)</sup> Tasa promedio últimos 5 días (mensual). <sup>(4)</sup> Inflación mensual de octubre.

DEUDA EN PESOS DEL TESORO NACIONAL

| Ticker | Precio    | Tipo | TIR    | TNA*  | Duration | Días al Vto. | Diaria | WTD   |
|--------|-----------|------|--------|-------|----------|--------------|--------|-------|
| X18E4  | \$ 143,26 | CER  | -24,0% | 71,1% | 0,15     | 52           | 0,64%  | 0,64% |
| X20F4  | \$ 134,90 | CER  | -25,4% | 69,0% | 0,25     | 85           | 0,00%  | 0,00% |

| Ticker | Precio    | Tipo         | TIR    | TNA*   | Duration | Días al Vto. | Diaria | WTD    |
|--------|-----------|--------------|--------|--------|----------|--------------|--------|--------|
| TDF24  | \$ 583,00 | Duales (CER) | -76,8% | -55,1% | 1,37     | 93           | 2,37%  | 2,37%  |
| TDA24  | \$ 592,50 | Duales (CER) | -60,6% | -6,0%  | 0,73     | 155          | 2,16%  | 2,16%  |
| TDJ24  | \$ 562,00 | Duales (CER) | -28,2% | 70,4%  | 0,63     | 216          | 1,81%  | 1,81%  |
| TDG24  | \$ 573,50 | Duales (CER) | -36,8% | 52,2%  | 0,93     | 277          | 2,78%  | 2,78%  |
| TDE25  | \$ 500,00 | Duales (CER) | -15,3% | 115,2% | 1,18     | 431          | 0,00%  | -2,91% |

| Ticker | Precio    | Tipo         | TIR    | TNA*   | Duration | Días al Vto. | Diaria | WTD    |
|--------|-----------|--------------|--------|--------|----------|--------------|--------|--------|
| TV24   | \$ 583,00 | Dólar linked | -68,7% | -17,0% | 1,47     | 155          | 6,00%  | 6,00%  |
| T2V4   | \$ 591,00 | Dólar linked | -44,8% | 45,7%  | 1,15     | 308          | 2,07%  | 2,07%  |
| TV25   | \$ 556,00 | Dólar linked | -27,8% | 104,6% | 1,42     | 490          | 0,18%  | 0,18%  |
| TDF24  | \$ 583,00 | Duales (DL)  | -85,9% | -87,1% | 0,25     | 93           | 2,37%  | 2,37%  |
| TDA24  | \$ 592,50 | Duales (DL)  | -70,0% | -21,6% | 0,42     | 155          | 2,16%  | 2,16%  |
| TDJ24  | \$ 562,00 | Duales (DL)  | -53,8% | 25,3%  | 0,59     | 216          | 1,81%  | 1,81%  |
| TDG24  | \$ 573,50 | Duales (DL)  | -46,6% | 40,9%  | 0,75     | 277          | 2,78%  | 2,78%  |
| TDE25  | \$ 500,00 | Duales (DL)  | -24,8% | -85,2% | 1,18     | 431          | 0,00%  | -2,91% |

| Ticker | Precio       | Tipo   | TIR    | Duration | Diaria | WTD    |
|--------|--------------|--------|--------|----------|--------|--------|
| TX24   | \$ 878,00    | CER    | -25,5% | 0,45     | 2,69%  | 2,69%  |
| T3X4   | \$ 219,00    | CER    | -21,0% | 0,44     | 2,58%  | 2,58%  |
| T6X4   | \$ 157,00    | CER    | -19,3% | 0,50     | 0,64%  | 0,64%  |
| T2X4   | \$ 666,00    | CER    | -13,3% | 0,74     | 4,06%  | 4,06%  |
| T4X4   | \$ 208,25    | CER    | -2,0%  | 0,88     | 4,07%  | 4,07%  |
| T5X4   | \$ 167,00    | CER    | 2,0%   | 1,00     | -1,18% | -1,18% |
| T2X5   | \$ 203,50    | CER    | 2,4%   | 1,16     | 0,49%  | 0,49%  |
| TX25   | \$ 335,00    | CER    | 4,5%   | 1,88     | 12,42% | 12,42% |
| TX26   | \$ 677,50    | CER    | 4,6%   | 1,81     | 2,03%  | 2,03%  |
| TX28   | \$ 690,00    | CER    | 3,4%   | 2,49     | 5,02%  | 5,02%  |
| DICP   | \$ 14.700,00 | CER    | 5,7%   | 4,18     | 13,95% | 13,95% |
| PARP   | \$ 5.745,00  | CER    | 9,7%   | 7,76     | 3,51%  | 3,51%  |
| TO26   | \$ 26,75     | Fija   | 117,5% | 0,76     | 7,00%  | 7,00%  |
| BDC24  | \$ 120,00    | Badlar | 223,6% | 0,27     | -0,83% | -0,83% |
| PBA25  | \$ 100,80    | Badlar | 286,5% | 0,65     | 1,82%  | 1,82%  |
| BDC28  | \$ 107,40    | Badlar | 198,0% | 1,02     | 0,19%  | 0,19%  |

BONOS SOBERANOS ARGENTINOS (Precios en USD)

| Bono | Precio   | Paridad | TIR   | Duration | Cupón | Current Yield | Diaria | WTD    |
|------|----------|---------|-------|----------|-------|---------------|--------|--------|
| AL29 | \$ 34,49 | 34%     | 45,7% | 2,55     | 1,00% | 2,90%         | 2,34%  | 2,34%  |
| GD29 | \$ 36,11 | 36%     | 43,1% | 2,59     | 1,00% | 2,77%         | -2,80% | -2,80% |
| AL30 | \$ 33,51 | 33%     | 43,7% | 2,59     | 0,75% | 2,24%         | 0,18%  | 0,18%  |
| GD30 | \$ 37,80 | 38%     | 37,3% | 2,71     | 0,75% | 1,98%         | 3,00%  | 3,00%  |
| AL35 | \$ 33,00 | 32%     | 23,2% | 5,91     | 4,13% | 12,50%        | 0,92%  | 0,92%  |
| GD35 | \$ 34,50 | 35%     | 22,3% | 6,00     | 4,13% | 11,96%        | 0,70%  | 0,70%  |
| AE38 | \$ 36,00 | 35%     | 25,2% | 4,87     | 4,25% | 11,81%        | 0,00%  | 0,00%  |
| GD38 | \$ 39,84 | 40%     | 22,6% | 5,09     | 4,25% | 10,67%        | -4,00% | -4,00% |
| AL41 | \$ 32,52 | 32%     | 21,8% | 5,87     | 3,50% | 10,76%        | -2,02% | -2,02% |
| GD41 | \$ 33,01 | 33%     | 21,5% | 5,91     | 3,50% | 10,60%        | -7,54% | -7,54% |
| GD46 | \$ 34,90 | 34%     | 22,6% | 4,87     | 3,00% | 8,60%         | 1,25%  | 1,25%  |

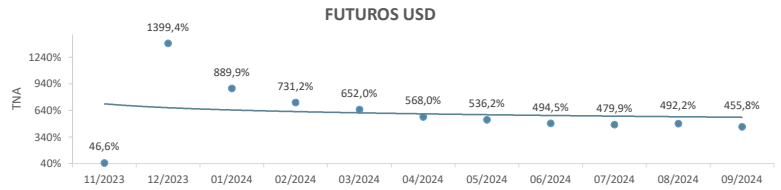
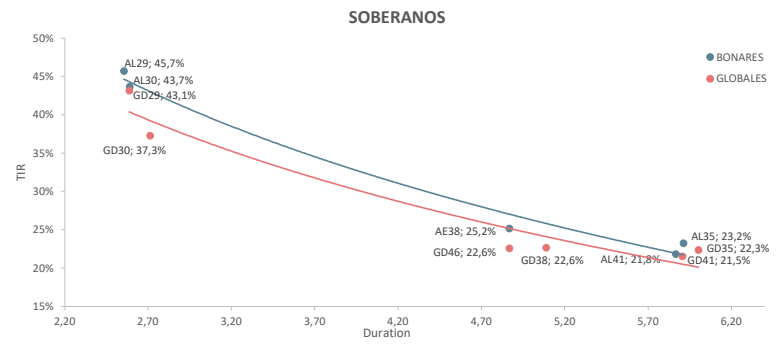
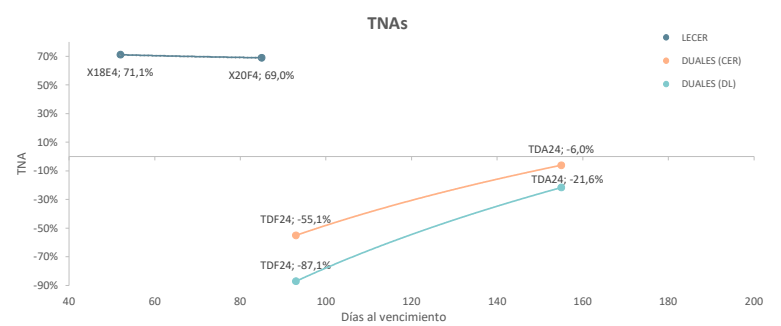
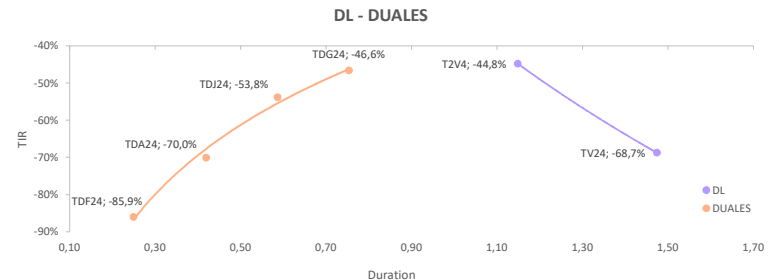
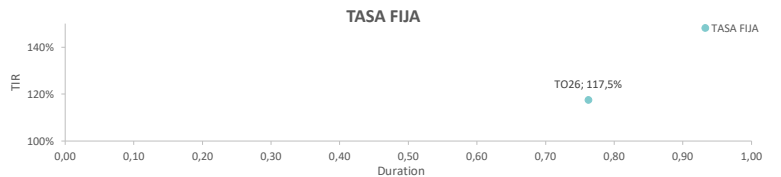
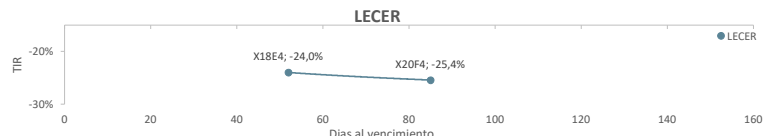
FUTUROS DE DÓLAR - ROFEX

| Días | Vto        | Precio      | Devaluación Directa | TEA       | TNA     | Crawling Mensual |
|------|------------|-------------|---------------------|-----------|---------|------------------|
| 3    | 30/11/2023 | \$ 360,40   | 0,4%                | 59,2%     | 46,6%   | 3,95%            |
| 32   | 29/12/2023 | \$ 799,50   | 122,7%              | 924347,3% | 1399,4% | 114,04%          |
| 65   | 31/1/2024  | \$ 928,00   | 158,5%              | 20597,4%  | 889,9%  | 55,95%           |
| 94   | 29/2/2024  | \$ 1.035,10 | 188,3%              | 6004,0%   | 731,2%  | 40,86%           |
| 121  | 27/3/2024  | \$ 1.135,00 | 216,1%              | 3120,1%   | 652,0%  | 33,55%           |
| 155  | 30/4/2024  | \$ 1.225,00 | 241,2%              | 1699,5%   | 568,0%  | 27,23%           |
| 186  | 31/5/2024  | \$ 1.340,00 | 273,2%              | 1225,7%   | 536,2%  | 24,03%           |
| 214  | 28/6/2024  | \$ 1.400,00 | 289,9%              | 918,6%    | 494,5%  | 21,34%           |
| 247  | 31/7/2024  | \$ 1.525,00 | 324,8%              | 747,7%    | 479,9%  | 19,50%           |
| 277  | 30/8/2024  | \$ 1.700,00 | 373,5%              | 676,0%    | 492,2%  | 18,62%           |
| 308  | 30/9/2024  | \$ 1.740,00 | 384,6%              | 549,0%    | 455,8%  | 16,87%           |

\* Supuestos de inflación: 8% de noviembre en adelante (mensuales).

Supuestos de Devaluación: 3% hasta octubre 2023 (DL y Duales) y 8,5% para instrumentos con vencimiento en 2024.

Inflación<sup>(4)</sup>: 8,30% Tasa Leliq: 133% Tasa Badlar: 128,56% Tasa Caución: 105,25%



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