

PRINCIPALES VARIABLES

TC Oficial: \$ 915.67 CCL⁽¹⁾, \$ 1,370.71 MEP⁽²⁾, \$ 1,382.67 Brecha: 49.69% Devaluación⁽³⁾: 2.37% Inflación⁽⁴⁾: 4.20% Tasa Pase: 40% Tasa Badlar: 34.19% Tasa Caución: 31.26%

(1) Promedio a través de ADRs. (2) Calculado con AL30. (3) Tasa promedio últimos 5 días (mensual). (4) Inflación mensual de mayo.

Ticker	Precio	Tipo	TIR	TNA*	Duration	Días al Vto.	Diaria	WTD
TDG24	\$ 1,054.00	Duales (CER)	-15.0%	28.3%	0.16	58	0.24%	0.14%
TDE25	\$ 1,140.00	Duales (CER)	-13.5%	28.7%	0.58	212	-0.87%	-2.15%

Ticker	Precio	Tipo	TIR	TNA*	Duration	Días al Vto.	Diaria	WTD
TZV4	\$ 1,000.10	Dólar linked	-30.29%	-12.17%	0.36	89	-1.47%	-4.75%
TV25	\$ 1,078.90	Dólar linked	-12.93%	1.76%	0.82	271	-1.83%	-1.69%
TZV25	\$ 1,060.00	Dólar linked	-10.62%	0.00%	1.46	362	-2.21%	-0.93%
TZV05	\$ 1,080.00	Dólar linked	-15.51%	0.00%	1.45	530	0.00%	3.85%
TDG24	\$ 1,054.00	Duales (DL)	-59.71%	-63.92%	0.16	58	0.24%	0.14%
TDE25	\$ 1,140.00	Duales (DL)	-31.70%	-15.17%	0.58	212	-0.87%	-2.15%

Ticker	Precio	Tipo	TIR	Duration	Diaria	WTD
T2X4	\$ 1,547.00	CER	-12.80%	0.06	0.19%	0.26%
T4X4	\$ 513.50	CER	-1.41%	0.28	1.30%	0.65%
TSX4	\$ 414.00	CER	1.57%	0.44	0.05%	0.73%
TZK5	\$ 514.00	CER	2.83%	0.58	0.98%	0.86%
TZXM5	\$ 111.00	CER	2.10%	0.74	1.65%	0.00%
TZX25	\$ 160.60	CER	3.88%	0.99	1.58%	1.20%
TX25	\$ 844.00	CER	5.37%	1.34	-0.11%	-0.71%
TX26	\$ 1,730.00	CER	5.70%	1.31	1.17%	0.06%
TZX05	\$ 139.15	CER	5.45%	1.45	1.20%	1.76%
TZXM6	\$ 110.25	CER	5.42%	1.74	1.15%	0.68%
TZX26	\$ 181.25	CER	5.93%	1.99	1.54%	-0.28%
TZX06	\$ 128.50	CER	6.60%	2.45	0.78%	0.39%
TZXM7	\$ 96.00	CER	6.04%	2.74	0.00%	0.00%
TZX27	\$ 170.50	CER	6.05%	2.99	3.21%	0.29%
TZX07	\$ 118.00	CER	7.26%	3.45	2.70%	2.16%
TZX28	\$ 152.45	CER	7.47%	3.99	1.63%	3.01%
TX28	\$ 1,520.00	CER	5.56%	2.22	2.22%	2.15%
DICP	\$ 31,910.00	CER	8.51%	4.05	1.62%	2.11%
PARP	\$ 16,350.00	CER	8.73%	8.29	2.83%	0.06%
S1214	\$ 104.10	Fija	50.27%	0.02	0.02%	0.24%
S2614	\$ 106.41	Fija	49.30%	0.06	0.11%	0.20%
S16G4	\$ 104.31	Fija	49.20%	0.12	-0.17%	0.11%
S30G4	\$ 105.75	Fija	54.97%	0.16	0.05%	0.05%
S13S4	\$ 102.95	Fija	62.47%	0.19	0.49%	0.44%
S30S4	\$ 100.33	Fija	64.62%	0.24	0.33%	0.33%
S14O4	\$ 114.99	Fija	63.40%	0.40	0.47%	1.00%
S29N4	\$ 109.40	Fija	67.90%	0.58	0.72%	0.18%
S13D4	\$ 100.40	Fija	69.31%	0.65	0.40%	0.40%
S31E5	\$ 126.49	Fija	71.29%	0.65	1.19%	0.39%
S28F5	\$ 111.45	Fija	70.88%	0.74	1.18%	1.00%
S31M5	\$ 104.74	Fija	70.73%	1.83	0.52%	-0.34%
TO26	\$ 62.30	Fija	51.57%	0.65	0.73%	-2.27%
PBA25	\$ 104.10	Badlar	53.33%	0.65	0.10%	1.66%
BDC28	\$ 111.95	Badlar	38.78%	2.09	-0.93%	-0.49%

BONOS SOBERANOS ARGENTINOS Y BOPREALES (Precios en USD)

Bono	Precio	TIR	Paridad	Duration	Cupón	Current Yield	Diaria	WTD
AL29	\$ 54.28	29.8%	53.5%	2.20	1.00%	1.84%	1.08%	-2.55%
GD29	\$ 55.50	28.5%	54.7%	2.22	1.00%	1.80%	2.76%	-4.54%
AL30	\$ 53.36	28.0%	52.8%	2.32	1.00%	1.41%	0.45%	-3.25%
GD30	\$ 55.60	25.3%	55.6%	2.40	0.75%	1.35%	0.45%	-2.04%
AL35	\$ 42.28	19.5%	39.8%	5.97	3.63%	8.57%	0.22%	-4.06%
GD35	\$ 43.00	19.2%	43.0%	6.00	3.63%	8.43%	1.42%	-2.49%
AE38	\$ 44.40	21.6%	41.8%	4.85	4.25%	9.57%	2.64%	-1.99%
GD38	\$ 46.75	20.4%	46.8%	4.96	4.25%	9.09%	0.00%	-2.60%
AL41	\$ 40.00	18.8%	38.0%	5.96	3.50%	8.75%	2.09%	-3.36%
GD41	\$ 39.81	18.9%	39.8%	5.95	3.50%	8.79%	2.07%	-1.70%
GD46	\$ 44.80	18.3%	42.9%	5.11	3.00%	6.70%	1.36%	-2.86%
BPI5D	\$ 96.00	8.0%	96.0%	0.53	0.00%	0.00%	0.68%	1.27%
BPA7D	\$ 91.00	21.8%	91.0%	0.80	5.00%	5.49%	1.12%	-1.63%
BPB7D	\$ 78.20	23.0%	78.2%	1.71	5.00%	6.39%	-0.38%	-3.46%
BPC7D	\$ 75.00	18.5%	75.0%	2.56	5.00%	6.67%	0.67%	-1.97%
BPD7D	\$ 71.52	19.9%	71.5%	2.75	5.00%	6.99%	-0.11%	-1.22%
BPY6D	\$ 75.60	23.5%	75.6%	1.02	3.00%	3.97%	0.13%	-1.31%

FUTUROS DE DÓLAR - ROFEX

Días	Vto	Precio	Devaluación Directa	TEA	TNA	Crawling Mensual
28	31/7/2024	\$ 940.00	2.7%	17.6%	16.4%	1.36%
59	31/8/2024	\$ 985.50	7.6%	37.1%	32.7%	2.66%
85	26/9/2024	\$ 1,035.00	13.0%	45.2%	39.6%	3.15%
120	31/10/2024	\$ 1,094.50	19.5%	54.4%	47.5%	3.68%
150	30/11/2024	\$ 1,152.00	25.8%	59.7%	52.6%	3.98%
179	29/12/2024	\$ 1,215.50	32.7%	62.9%	56.4%	4.15%
212	31/1/2025	\$ 1,274.00	39.1%	65.6%	59.8%	4.29%
239	27/2/2025	\$ 1,326.00	44.8%	64.7%	60.4%	4.24%
271	31/3/2025	\$ 1,367.00	49.3%	62.6%	59.8%	4.13%
301	30/4/2025	\$ 1,400.00	52.9%	59.7%	58.3%	3.98%
331	30/5/2025	\$ 1,424.00	55.5%	62.5%	61.0%	4.13%
332	31/5/2025	\$ 1,455.00	58.9%	66.4%	64.8%	4.33%

* Supuestos de Inflación propios: 5% junio y a partir de julio una estimación de 4%.
Supuestos de Devaluación: 2% mensual para instrumentos con vencimiento en 2024.

