

PRINCIPALES VARIABLES

TC Oficial: \$ 915.17 ccl⁽¹⁾: \$ 1,431.65 MEP⁽²⁾: \$ 1,434.87 Brecha: 56.44% Devaluación⁽³⁾: 2.66% Inflación⁽⁴⁾: 4.20% Tasa Pase: 40% Tasa Badlar: 34.19% Tasa Caución: 33.13%

⁽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	\$ 1,051.50	Duales (CER)	-17.1%	29.4%	0.16	59	-0.05%	-0.10%
TDE25	\$ 1,150.00	Duales (CER)	-15.8%	28.2%	0.58	213	-0.17%	-1.29%

Ticker	Precio	Tipo	TIR	TNA*	Duration	Días al Vto.	Diaria	WTD
T2V4	\$ 1,015.00	Dólar linked	-34.93%	-18.82%	0.40	90	0.79%	-3.33%
TV25	\$ 1,099.00	Dólar linked	-13.24%	-1.05%	0.83	272	-1.88%	0.14%
TZV25	\$ 1,084.00	Dólar linked	-11.61%	0.00%	1.51	363	3.24%	1.31%
TDG24	\$ 1,051.50	Duales (DL)	-59.24%	-62.81%	0.16	59	-0.05%	-0.10%
TDE25	\$ 1,150.00	Duales (DL)	-32.95%	-15.74%	0.58	213	-0.17%	-1.29%

Ticker	Precio	Tipo	TIR	Duration	Diaria	WTD
T2X4	\$ 1,544.00	CER	-18.83%	0.06	0.06%	0.06%
T4X4	\$ 506.90	CER	0.76%	0.28	-0.30%	-0.65%
TSX4	\$ 413.80	CER	0.13%	0.45	0.67%	0.68%
T2X5	\$ 509.00	CER	3.31%	0.58	0.14%	-0.12%
TZXM5	\$ 109.20	CER	3.41%	0.74	1.30%	-1.62%
TZX25	\$ 158.10	CER	4.80%	0.99	0.38%	-0.38%
TX25	\$ 844.90	CER	4.74%	1.34	0.46%	-0.60%
TX26	\$ 1,710.00	CER	6.08%	1.31	0.23%	-1.10%
TZXD5	\$ 137.50	CER	5.81%	1.45	0.00%	0.55%
TZXM6	\$ 109.00	CER	5.68%	1.74	1.40%	-0.46%
TZX26	\$ 178.50	CER	6.37%	1.99	0.56%	-1.79%
TZXD6	\$ 127.50	CER	6.63%	2.45	0.39%	-0.39%
TZXM7	\$ 96.00	CER	5.77%	2.74	0.00%	0.00%
TZX27	\$ 165.20	CER	6.93%	2.99	-3.70%	-2.82%
TZXD7	\$ 114.90	CER	7.87%	3.45	-0.09%	-0.52%
TZX28	\$ 150.00	CER	7.72%	3.99	0.67%	1.35%
TX28	\$ 1,487.00	CER	6.27%	2.22	-0.13%	-0.07%
DICP	\$ 31,400.00	CER	8.75%	4.03	0.64%	0.48%
PARP	\$ 15,900.00	CER	9.00%	8.26	1.40%	-2.69%
S12L4	\$ 104.08	Fija	44.80%	0.02	0.08%	0.22%
S26L4	\$ 106.29	Fija	49.37%	0.06	0.13%	0.09%
S16G4	\$ 104.49	Fija	45.77%	0.12	0.18%	0.28%
S30G4	\$ 105.70	Fija	54.26%	0.16	0.67%	0.00%
S13S4	\$ 102.45	Fija	65.41%	0.20	0.12%	-0.05%
S30S4	\$ 100.00	Fija	65.94%	0.24	0.00%	0.00%
S14O4	\$ 114.45	Fija	65.36%	0.41	0.62%	0.53%
S29N4	\$ 108.62	Fija	70.31%	0.58	0.20%	-0.54%
S13D4	\$ 99.90	Fija	70.66%	0.66	-0.10%	-0.10%
S31E5	\$ 125.00	Fija	74.38%	0.66	-0.59%	-0.79%
S28F5	\$ 110.15	Fija	73.57%	0.74	0.14%	-0.18%
S31M5	\$ 104.20	Fija	71.58%	1.83	-1.04%	-0.86%
TO26	\$ 61.85	Fija	52.08%	0.65	0.08%	-2.98%
PBA25	\$ 104.00	Badlar	53.29%	0.65	-0.43%	1.56%
BDC28	\$ 113.00	Badlar	38.10%	2.10	-0.62%	0.44%

BONOS SOBERANOS ARGENTINOS Y BOPREALES (Precios en USD)

Bono	Precio	TIR	Paridad	Duration	Cupón	Current Yield	Diaria	WTD
AL29	\$ 53.70	30.4%	52.9%	2.20	1.00%	1.86%	-0.56%	-3.59%
GD29	\$ 54.01	30.1%	53.2%	2.20	1.00%	1.85%	-3.61%	-7.10%
AL30	\$ 53.12	28.2%	52.5%	2.31	0.75%	1.41%	-1.26%	-3.68%
GD30	\$ 55.35	25.5%	55.4%	2.40	0.75%	1.36%	-0.09%	-2.48%
AL35	\$ 42.19	19.6%	39.8%	5.97	3.63%	8.59%	-1.54%	-4.27%
GD35	\$ 42.40	19.5%	42.4%	5.98	3.63%	8.55%	-1.40%	-3.85%
AE38	\$ 43.26	22.3%	40.7%	4.80	4.25%	9.83%	-2.02%	-4.51%
GD38	\$ 46.75	20.3%	46.8%	4.97	4.25%	9.09%	-0.53%	-2.60%
AL41	\$ 39.18	19.2%	37.2%	5.91	3.50%	8.93%	-0.56%	-5.34%
GD41	\$ 39.00	19.3%	39.0%	5.90	3.50%	8.97%	-1.53%	-3.70%
GD46	\$ 44.20	18.6%	42.3%	5.07	3.00%	6.79%	-0.11%	-4.16%
BPJSD	\$ 95.35	9.4%	95.4%	0.53	0.00%	0.00%	0.16%	0.58%
BPA7D	\$ 89.99	23.4%	90.0%	0.80	5.00%	5.56%	-0.29%	-2.72%
BPB7D	\$ 78.50	22.6%	78.5%	1.71	5.00%	6.37%	-2.73%	-3.09%
BPC7D	\$ 75.50	18.2%	75.5%	2.56	5.00%	6.62%	-0.53%	-1.32%
BPD7D	\$ 71.60	19.9%	71.6%	2.75	5.00%	6.98%	-1.05%	-1.10%
BPY6D	\$ 75.50	23.5%	75.5%	1.02	3.00%	3.97%	-0.84%	-1.44%

FUTUROS DE DÓLAR - ROFEX

Días	Vto	Precio	Devaluación Directa	TEA	TNA	Crawling Mensual
29	31/7/2024	\$ 945.00	3.3%	21.5%	19.8%	1.64%
60	31/8/2024	\$ 992.00	8.4%	40.8%	35.6%	2.89%
86	26/9/2024	\$ 1,044.00	14.1%	48.8%	42.5%	3.37%
121	31/10/2024	\$ 1,109.00	21.2%	59.1%	51.2%	3.95%
151	30/11/2024	\$ 1,160.00	26.8%	61.7%	54.2%	4.09%
180	29/12/2024	\$ 1,228.00	34.2%	65.5%	58.6%	4.29%
213	31/1/2025	\$ 1,284.00	40.3%	67.4%	61.3%	4.39%
240	27/2/2025	\$ 1,334.00	45.8%	65.8%	61.4%	4.30%
272	31/3/2025	\$ 1,370.00	49.7%	62.8%	60.1%	4.15%
302	30/4/2025	\$ 1,400.00	53.0%	59.6%	58.2%	3.97%
332	30/5/2025	\$ 1,430.00	56.3%	63.1%	61.7%	4.16%
333	31/5/2025	\$ 1,457.50	59.3%	66.5%	65.0%	4.34%

* 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.

