

PRINCIPALES VARIABLES

TC Oficial: \$ 957,17 CCL⁽¹⁾: \$ 1.255,66 MEP⁽²⁾: \$ 1.238,55 Brecha: 31,19% Devaluación⁽³⁾: 1,99% Inflación⁽⁴⁾: 4,00% Tasa LeFi: 40% Tasa Badlar: 38,13% Tasa Caución: 35,40%

⁽¹⁾ Promedio a través de ADRs. ⁽²⁾ Calculado con GD30. ⁽³⁾ Tasa promedio últimos 5 días (mensual). ⁽⁴⁾ Inflación mensual de Julio.

| Ticker | Precio | Tipo | TIR | TNA* | Duration | Días al Vto. | Diaria | WTD |
|--------|-------------|--------------|------|-------|----------|--------------|--------|-------|
| TDE25 | \$ 1.136,00 | Duales (CER) | 4,0% | 34,4% | 0,39 | 147 | 0,61% | 1,07% |

| Ticker | Precio | Tipo | TIR | TNA* | Duration | Días al Vto. | Diaria | WTD |
|--------|-------------|--------------|---------|---------|----------|--------------|--------|--------|
| TZV4 | \$ 951,00 | Dólar linked | 11,32% | 34,93% | 0,05 | 24 | 0,02% | -0,47% |
| TV25 | \$ 1.026,90 | Dólar linked | -11,55% | 11,41% | 0,63 | 206 | 3,52% | -0,64% |
| TZV25 | \$ 1.032,80 | Dólar linked | -8,57% | 0,00% | 0,95 | 297 | 2,46% | 2,73% |
| TZV05 | \$ 1.025,00 | Dólar linked | -5,47% | 0,00% | 1,28 | 465 | 0,00% | -0,97% |
| TZV26 | \$ 910,00 | Dólar linked | 2,68% | 0,00% | 1,72 | 662 | 0,00% | 1,11% |
| TDE25 | \$ 1.136,00 | Duales (DL) | -35,68% | -19,57% | 0,39 | 147 | 0,61% | 1,07% |

| Ticker | Precio | Tipo | TIR | Duration | Diaria | WTD |
|--------|--------------|--------|--------|----------|--------|--------|
| T4X4 | \$ 564,00 | CER | -1,91% | 0,10 | 0,36% | 1,17% |
| TSX4 | \$ 457,90 | CER | 0,79% | 0,26 | 0,68% | 1,69% |
| TZX5 | \$ 553,60 | CER | 4,24% | 0,41 | 0,56% | 0,75% |
| TZXM5 | \$ 120,75 | CER | 5,00% | 0,56 | 0,21% | 0,21% |
| TZX25 | \$ 175,25 | CER | 5,92% | 0,81 | 0,14% | 0,20% |
| TX25 | \$ 939,50 | CER | 5,22% | 1,15 | 1,68% | 2,12% |
| TX26 | \$ 1.868,50 | CER | 8,48% | 1,12 | 0,30% | 0,00% |
| TZX05 | \$ 149,30 | CER | 8,42% | 1,27 | -0,07% | -0,47% |
| TZXM6 | \$ 117,50 | CER | 8,29% | 1,56 | 0,56% | 0,43% |
| TZX26 | \$ 192,05 | CER | 8,82% | 1,81 | -0,10% | -0,62% |
| TZXD6 | \$ 135,35 | CER | 9,25% | 2,27 | -0,11% | -1,13% |
| TZXM7 | \$ 103,50 | CER | 7,35% | 2,56 | 0,98% | 4,55% |
| TZX27 | \$ 172,00 | CER | 9,82% | 2,81 | -1,71% | -3,37% |
| TZXD7 | \$ 122,90 | CER | 9,52% | 3,27 | -0,49% | -0,89% |
| TZX28 | \$ 156,50 | CER | 9,84% | 3,81 | -1,23% | -1,85% |
| TX28 | \$ 1.575,00 | CER | 9,31% | 1,98 | 0,67% | -0,94% |
| DICP | \$ 32.800,00 | CER | 10,91% | 3,71 | 0,12% | -1,80% |
| PARP | \$ 16.000,00 | CER | 10,55% | 7,90 | -0,19% | 0,25% |
| S1354 | \$ 112,63 | Fija | 51,94% | 0,01 | 0,35% | 0,88% |
| S3054 | \$ 110,47 | Fija | 51,53% | 0,06 | 0,33% | 0,93% |
| S1404 | \$ 126,75 | Fija | 51,53% | 0,10 | 0,33% | 0,91% |
| S11N4 | \$ 101,55 | Fija | 51,54% | 0,17 | 0,40% | 1,00% |
| S29N4 | \$ 122,94 | Fija | 52,17% | 0,22 | 0,28% | 0,52% |
| S13D4 | \$ 114,14 | Fija | 49,94% | 0,26 | 0,52% | 1,10% |
| S17E5 | \$ 113,10 | Fija | 51,66% | 0,36 | 0,44% | 1,22% |
| S31E5 | \$ 146,25 | Fija | 52,30% | 0,39 | 0,52% | 0,97% |
| S28F5 | \$ 128,95 | Fija | 54,50% | 0,47 | 0,51% | 0,82% |
| S31M5 | \$ 121,31 | Fija | 56,42% | 0,56 | 0,34% | 0,51% |
| S18J5 | \$ 103,90 | Fija | 57,66% | 0,77 | 0,24% | 0,51% |
| S30J5 | \$ 101,68 | Fija | 57,52% | 0,81 | 0,56% | 1,12% |
| S29G5 | \$ 101,75 | Fija | 53,76% | 0,97 | 0,60% | 1,14% |
| TO26 | \$ 74,30 | Fija | 42,74% | 0,43 | 2,06% | 4,65% |
| PBA25 | \$ 105,00 | Badlar | 53,32% | 0,53 | 0,48% | 1,94% |
| BDC28 | \$ 101,40 | Badlar | 49,30% | 0,49 | 0,80% | -1,93% |

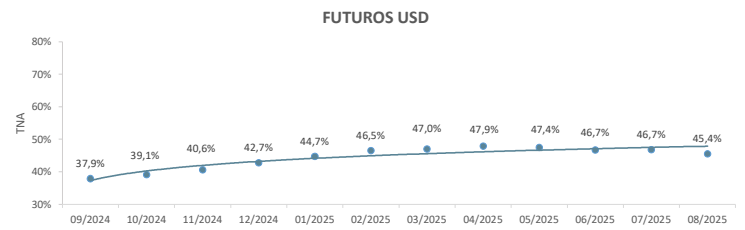
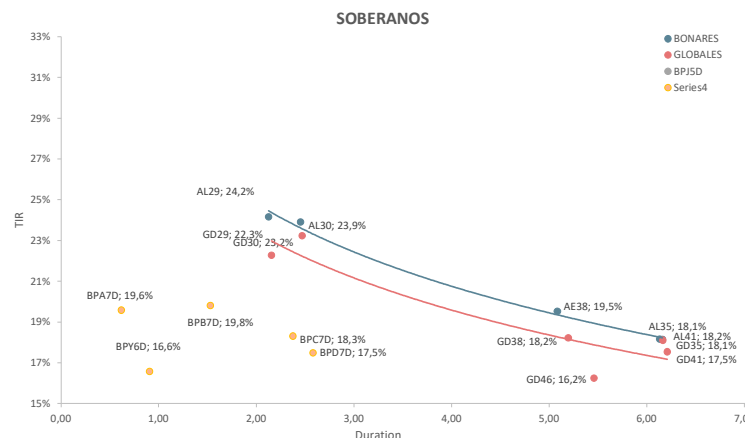
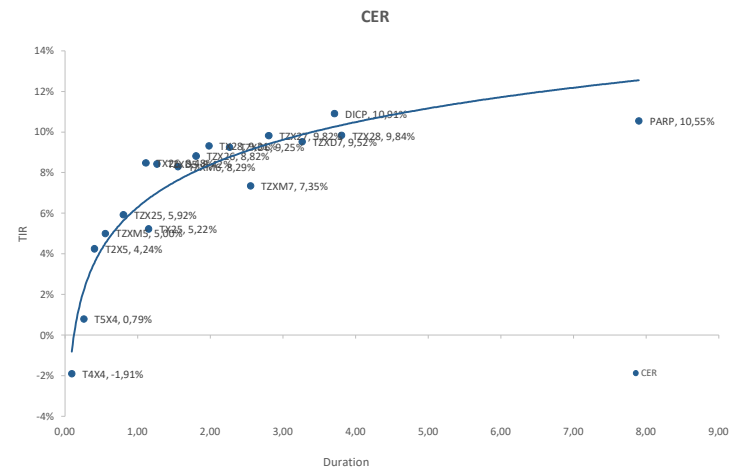
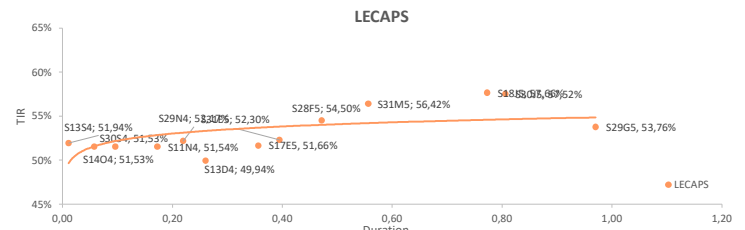
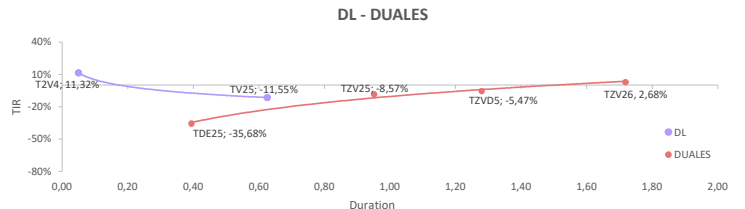
BONOS SOBERANOS ARGENTINOS Y BOPRALES (Precios en USD)

| Bono | Precio | TIR | Paridad | Duration | Cupón | Current Yield | Diaria | WTD |
|-------|----------|-------|---------|----------|-------|---------------|--------|--------|
| AL29 | \$ 61,89 | 24,2% | 60,9% | 2,13 | 1,00% | 1,62% | -0,06% | 1,11% |
| GD29 | \$ 63,95 | 22,3% | 62,9% | 2,16 | 1,00% | 1,56% | 1,99% | 3,15% |
| AL30 | \$ 55,07 | 23,9% | 54,4% | 2,45 | 0,75% | 1,36% | -0,40% | 1,23% |
| GD30 | \$ 55,81 | 23,2% | 55,8% | 2,47 | 0,75% | 1,34% | -1,03% | 0,59% |
| AL35 | \$ 44,90 | 18,1% | 42,0% | 6,16 | 3,63% | 8,07% | -1,75% | -1,31% |
| GD35 | \$ 45,00 | 18,1% | 45,0% | 6,16 | 3,63% | 8,06% | -1,38% | -1,96% |
| AE38 | \$ 47,83 | 19,5% | 47,8% | 5,08 | 4,25% | 8,89% | -0,97% | -0,95% |
| GD38 | \$ 50,60 | 18,2% | 50,6% | 5,19 | 4,25% | 8,40% | 0,90% | 0,42% |
| AL41 | \$ 40,90 | 18,2% | 38,6% | 6,13 | 3,50% | 8,56% | -0,61% | -0,92% |
| GD41 | \$ 42,25 | 17,5% | 42,3% | 6,21 | 3,50% | 8,28% | -1,74% | -2,87% |
| GD46 | \$ 48,90 | 16,2% | 48,9% | 5,46 | 3,00% | 6,13% | 0,82% | 1,88% |
| BPA7D | \$ 83,90 | -1,6% | 83,9% | 0,43 | 0,00% | 0,00% | 1,27% | 2,01% |
| BPA7D | \$ 95,45 | 19,6% | 95,5% | 0,62 | 5,00% | 5,24% | -0,26% | 2,09% |
| BPB7D | \$ 84,50 | 19,8% | 84,5% | 1,53 | 5,00% | 5,92% | -0,59% | 0,90% |
| BPC7D | \$ 77,75 | 18,3% | 77,8% | 2,38 | 5,00% | 6,43% | 0,32% | 0,97% |
| BPD7D | \$ 78,00 | 17,5% | 78,0% | 2,58 | 5,00% | 6,41% | 1,63% | 3,31% |
| BPY6D | \$ 83,75 | 16,6% | 83,8% | 0,91 | 3,00% | 3,58% | 1,09% | 2,45% |

FUTUROS DE DÓLAR - ROFEX

| Días | Vto | Precio | Devaluación Directa | TEA | TNA | Crawling Mensual |
|------|------------|-------------|---------------------|-------|-------|------------------|
| 24 | 30/09/2024 | \$ 981,00 | 2,5% | 45,4% | 37,9% | 3,17% |
| 55 | 31/10/2024 | \$ 1.013,50 | 5,9% | 46,2% | 39,1% | 3,21% |
| 84 | 29/11/2024 | \$ 1.046,50 | 9,3% | 47,4% | 40,6% | 3,28% |
| 115 | 30/12/2024 | \$ 1.086,00 | 13,5% | 49,3% | 42,7% | 3,40% |
| 147 | 31/01/2025 | \$ 1.129,50 | 18,0% | 50,8% | 44,7% | 3,48% |
| 175 | 28/02/2025 | \$ 1.170,50 | 22,3% | 52,1% | 46,5% | 3,56% |
| 206 | 31/03/2025 | \$ 1.211,00 | 26,5% | 51,7% | 47,0% | 3,53% |
| 236 | 30/04/2025 | \$ 1.253,50 | 31,0% | 51,8% | 47,9% | 3,54% |
| 266 | 30/05/2025 | \$ 1.288,00 | 34,6% | 50,3% | 47,4% | 3,45% |
| 297 | 30/06/2025 | \$ 1.320,50 | 38,0% | 48,5% | 46,7% | 3,35% |
| 328 | 31/07/2025 | \$ 1.359,00 | 42,0% | 47,7% | 46,7% | 3,30% |
| 359 | 31/08/2025 | \$ 1.385,00 | 44,7% | 45,6% | 45,4% | 3,18% |

* Supuestos de Inflación propios: 3% a partir de Agosto.
 Supuestos de Devaluación: 2% mensual para instrumentos con vencimiento en 2024.



GRUPO IEB

Av. del Libertador 498. Piso 10 - Torre IEB (1001) C.A.B.A.

Tel: (+54 11) 5353-5500 <https://www.grupoieb.com.ar/>