

PRINCIPALES VARIABLES

TC Oficial: \$ 962,08 CCL⁽¹⁾: \$ 1.247,22 MEP⁽²⁾: \$ 1.215,05 Brecha: 29,64% Devaluación⁽³⁾: 1,98% Inflación⁽⁴⁾: 4,20% Tasa LeFi: 40% Tasa Badlar: 39,25% Tasa Caución: 38,20%

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

| Ticker | Precio | Tipo | TIR | TNA* | Duration | Días al Vto. | Diaria | WTD |
|--------|-------------|--------------|-------|-------|----------|--------------|--------|-------|
| TDE25 | \$ 1.166,00 | Duales (CER) | -0,1% | 28,6% | 0,37 | 137 | 1,22% | 1,22% |

| Ticker | Precio | Tipo | TIR | TNA* | Duration | Días al Vto. | Diaria | WTD |
|--------|-------------|--------------|---------|---------|----------|--------------|--------|--------|
| TZV4 | \$ 955,10 | Dólar linked | 22,63% | 44,64% | 0,03 | 14 | -0,61% | -0,61% |
| TZV5 | \$ 1.014,10 | Dólar linked | -8,99% | 14,43% | 0,59 | 196 | -0,55% | -0,55% |
| TZV25 | \$ 987,00 | Dólar linked | -2,70% | 0,00% | 0,83 | 287 | -1,89% | -1,89% |
| TZVD5 | \$ 1.010,00 | Dólar linked | -4,03% | 0,00% | 1,25 | 455 | -0,98% | -0,98% |
| TZV26 | \$ 900,00 | Dólar linked | 3,66% | 0,00% | 1,67 | 652 | -1,10% | -1,10% |
| TDE25 | \$ 1.166,00 | Duales (DL) | -40,71% | -27,04% | 0,37 | 137 | 1,22% | 0,83% |

| Ticker | Precio | Tipo | TIR | Duration | Diaria | WTD |
|--------|--------------|------|--------|----------|--------|--------|
| T4X4 | \$ 568,10 | CER | 1,41% | 0,07 | 0,05% | 0,05% |
| TSX4 | \$ 463,10 | CER | 0,37% | 0,24 | 0,22% | 0,22% |
| T2X5 | \$ 562,30 | CER | 3,09% | 0,39 | -0,23% | -0,23% |
| TZXM5 | \$ 123,00 | CER | 3,58% | 0,53 | -0,20% | -0,20% |
| TZX25 | \$ 178,00 | CER | 5,35% | 0,78 | -0,14% | -0,14% |
| TX25 | \$ 939,60 | CER | 6,26% | 1,13 | -0,35% | -0,35% |
| TX26 | \$ 1.895,00 | CER | 8,26% | 1,09 | -0,26% | -0,26% |
| TZXD5 | \$ 151,75 | CER | 8,04% | 1,24 | -0,33% | -0,33% |
| TZXM6 | \$ 118,75 | CER | 8,38% | 1,53 | -1,86% | -1,86% |
| TZX26 | \$ 195,25 | CER | 8,54% | 1,78 | -0,64% | -0,64% |
| TZXD6 | \$ 137,50 | CER | 9,00% | 2,24 | -0,76% | -0,76% |
| TZXM7 | \$ 102,00 | CER | 8,47% | 2,53 | 3,55% | 3,55% |
| TZX27 | \$ 173,00 | CER | 10,07% | 2,78 | -1,14% | -1,14% |
| TZXD7 | \$ 124,00 | CER | 9,63% | 3,24 | -0,60% | -0,60% |
| TZX28 | \$ 159,50 | CER | 9,64% | 3,79 | -0,16% | -0,16% |
| TX28 | \$ 1.603,50 | CER | 8,99% | 1,97 | -1,14% | -1,14% |
| DICP | \$ 33.100,00 | CER | 11,01% | 3,68 | -0,63% | -0,63% |
| PARP | \$ 16.120,00 | CER | 10,62% | 7,87 | -1,10% | -1,10% |

| Ticker | Precio | Tipo | TIR | Duration | Diaria | WTD |
|--------|-----------|--------|--------|----------|--------|--------|
| S3054 | \$ 111,41 | Fija | 54,26% | 0,04 | 0,12% | 0,12% |
| S1404 | \$ 127,70 | Fija | 54,88% | 0,07 | 0,06% | 0,06% |
| S11N4 | \$ 102,35 | Fija | 52,81% | 0,15 | 0,01% | 0,01% |
| S29N4 | \$ 123,90 | Fija | 53,27% | 0,20 | 0,12% | 0,12% |
| S13D4 | \$ 114,27 | Fija | 54,89% | 0,24 | 0,06% | 0,06% |
| S17E5 | \$ 113,32 | Fija | 54,96% | 0,33 | -0,03% | -0,03% |
| S31E5 | \$ 146,70 | Fija | 54,83% | 0,37 | 0,48% | 0,48% |
| S14F5 | \$ 100,75 | Fija | 59,77% | 0,41 | 0,75% | 0,30% |
| S28F5 | \$ 129,00 | Fija | 57,67% | 0,45 | 0,40% | 0,40% |
| S14M5 | \$ 100,70 | Fija | 60,53% | 0,49 | 0,70% | 0,30% |
| S31M5 | \$ 121,45 | Fija | 58,98% | 0,53 | 0,14% | 0,14% |
| S16A5 | \$ 100,30 | Fija | 59,98% | 0,58 | 0,30% | -0,05% |
| S16V5 | \$ 100,58 | Fija | 60,84% | 0,66 | 0,58% | 0,22% |
| S18I5 | \$ 104,05 | Fija | 59,46% | 0,75 | 0,19% | 0,19% |
| S30I5 | \$ 101,70 | Fija | 59,48% | 0,78 | 0,29% | 0,29% |
| S29G5 | \$ 101,52 | Fija | 55,06% | 0,95 | 0,02% | 0,02% |
| S12S5 | \$ 100,50 | Fija | 60,00% | 0,99 | 0,50% | 0,10% |
| TO26 | \$ 73,75 | Fija | 44,06% | 1,65 | 0,61% | 0,61% |
| PBA25 | \$ 106,25 | Badlar | 54,71% | 1,50 | 0,29% | 0,29% |
| BDC28 | \$ 102,95 | Badlar | 50,38% | 1,89 | 0,02% | 0,02% |

BONOS SOBERANOS ARGENTINOS Y BOPREALES (Precios en USD)

| Bono | Precio | TIR | Paridad | Duration | Cupón | Current Yield | Diaria | WTD |
|-------|----------|-------|---------|----------|-------|---------------|--------|--------|
| AL29 | \$ 64,50 | 22,0% | 63,4% | 2,14 | 1,00% | 1,55% | 1,74% | 1,74% |
| GD29 | \$ 66,00 | 20,7% | 64,9% | 2,16 | 1,00% | 1,52% | 0,00% | 0,00% |
| AL30 | \$ 57,74 | 21,8% | 57,0% | 2,48 | 0,75% | 1,30% | 2,10% | 2,10% |
| GD30 | \$ 58,95 | 20,8% | 59,0% | 2,50 | 0,75% | 1,27% | 1,43% | 1,43% |
| AL35 | \$ 48,25 | 16,8% | 45,1% | 6,24 | 3,63% | 7,51% | 2,22% | 2,22% |
| GD35 | \$ 48,75 | 16,7% | 48,8% | 6,25 | 3,63% | 7,44% | 1,88% | 1,88% |
| AE38 | \$ 51,31 | 18,0% | 51,3% | 5,19 | 4,25% | 8,28% | 2,13% | 2,13% |
| GD38 | \$ 53,30 | 17,1% | 53,3% | 5,27 | 4,25% | 7,97% | 2,30% | 2,30% |
| AL41 | \$ 45,30 | 16,3% | 42,8% | 6,35 | 3,50% | 7,73% | 4,14% | 4,14% |
| GD41 | \$ 45,95 | 16,0% | 46,0% | 6,38 | 3,50% | 7,62% | 1,21% | 1,21% |
| GD46 | \$ 51,10 | 15,4% | 51,1% | 5,60 | 3,00% | 5,87% | -0,39% | -0,39% |
| BPI5D | \$ 83,30 | 0,1% | 83,3% | 0,41 | 0,00% | 0,00% | 0,12% | 0,12% |
| BPA7D | \$ 97,50 | 16,2% | 97,5% | 0,60 | 5,00% | 5,13% | 0,67% | 0,67% |
| BPB7D | \$ 89,40 | 15,7% | 89,4% | 1,51 | 5,00% | 5,59% | 1,59% | 1,59% |
| BPC7D | \$ 81,25 | 16,3% | 81,3% | 2,36 | 5,00% | 6,15% | 0,62% | 0,62% |
| BPD7D | \$ 80,50 | 16,2% | 80,5% | 2,57 | 5,00% | 6,21% | 0,69% | 0,69% |
| BPY6D | \$ 86,89 | 13,9% | 86,9% | 0,89 | 3,00% | 3,45% | 0,03% | 0,03% |

FUTUROS DE DÓLAR - ROFEX

| Días | Vto | Precio | Devaluación | TEA | TNA | Crawling Mensual |
|------|------------|-------------|-------------|-------|-------|------------------|
| 14 | 30/09/2024 | \$ 976,00 | 1,4% | 45,4% | 37,7% | 3,17% |
| 45 | 31/10/2024 | \$ 1.009,50 | 4,9% | 47,7% | 40,0% | 3,31% |
| 74 | 29/11/2024 | \$ 1.044,50 | 8,6% | 50,0% | 42,3% | 3,44% |
| 105 | 30/12/2024 | \$ 1.085,00 | 12,8% | 51,9% | 44,4% | 3,54% |
| 137 | 31/01/2025 | \$ 1.130,00 | 17,5% | 53,5% | 46,5% | 3,64% |
| 165 | 28/02/2025 | \$ 1.169,00 | 21,5% | 53,9% | 47,6% | 3,66% |
| 196 | 31/03/2025 | \$ 1.209,00 | 25,7% | 53,0% | 47,8% | 3,61% |
| 226 | 30/04/2025 | \$ 1.247,00 | 29,6% | 52,0% | 47,8% | 3,55% |
| 256 | 30/05/2025 | \$ 1.281,00 | 33,1% | 50,4% | 47,3% | 3,46% |
| 287 | 30/06/2025 | \$ 1.315,00 | 36,7% | 48,8% | 46,7% | 3,37% |
| 318 | 31/07/2025 | \$ 1.355,00 | 40,8% | 48,2% | 46,9% | 3,33% |
| 349 | 31/08/2025 | \$ 1.385,00 | 44,0% | 46,4% | 46,0% | 3,23% |

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

