

PRINCIPALES VARIABLES

TC Oficial: \$ 255,17 CCL⁽¹⁾: \$ 510,63 MEP⁽²⁾: \$ 481,82 Brecha: 100,12% Devaluación⁽³⁾: 6,72% Inflación⁽⁴⁾: 7,80% Tasa Leliq: 97% Tasa Caución: 82,25%

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

DEUDA EN PESOS DEL TESORO NACIONAL

| Ticker | Precio | Tipo | TIR | TNA* | Duration | Días al Vto. | Diaria | WTD |
|--------|-----------|------|-------|--------|----------|--------------|--------|--------|
| X18L3 | \$ 125,66 | CER | -8,2% | 95,1% | 0,05 | 21 | 0,26% | 0,85% |
| T2X3 | \$ 471,30 | CER | -1,4% | 95,3% | 0,12 | 47 | -0,02% | 0,44% |
| X18S3 | \$ 174,70 | CER | -0,8% | 102,6% | 0,22 | 83 | 0,26% | 0,63% |
| X18O3 | \$ 110,65 | CER | -0,3% | 107,1% | 0,30 | 113 | 0,28% | 0,32% |
| X23N3 | \$ 107,15 | CER | 1,6% | 114,7% | 0,40 | 149 | -0,33% | -0,60% |
| S31L3 | \$ 94,50 | Fija | 91% | 66,4% | 0,09 | 34 | 1,05% | 2,11% |

| Ticker | Precio | Tipo | TIR | TNA* | Duration | Días al Vto. | Diaria | WTD |
|--------|-----------|--------------|--------|--------|----------|--------------|--------|--------|
| TDL23 | \$ 265,00 | Diales (CER) | -6,8% | 74,3% | 0,09 | 34 | 0,47% | 0,38% |
| TDS23 | \$ 267,75 | Diales (CER) | -4,7% | 91,9% | 0,27 | 95 | -0,83% | -2,77% |
| TDF24 | \$ 292,25 | Diales (CER) | -14,7% | 95,1% | 0,75 | 246 | -0,19% | 1,12% |
| TDA24 | \$ 283,55 | Diales (CER) | -9,8% | 116,7% | 0,85 | 308 | 0,64% | 1,87% |
| TDG24 | \$ 276,00 | Diales (CER) | -3,9% | 127,4% | 1,17 | 430 | 2,17% | 3,37% |

| Ticker | Precio | Tipo | TIR | TNA* | Duration | Días al Vto. | Diaria | WTD |
|--------|-----------|--------------|--------|--------|----------|--------------|--------|--------|
| T2V3 | \$ 257,39 | Dólar linked | -11,9% | 73,3% | 0,09 | 34 | 0,64% | -0,56% |
| D31O3 | \$ 269,50 | Dólar linked | -15,5% | 72,0% | 0,37 | 126 | 0,00% | 0,19% |
| TV24 | \$ 270,45 | Dólar linked | -6,5% | 110,1% | 0,88 | 308 | -0,46% | -0,20% |
| T2V4 | \$ 260,00 | Dólar linked | -1,1% | 147,2% | 1,26 | 461 | -1,33% | -1,89% |
| TDL23 | \$ 265,00 | Diales (DL) | -36,8% | 74,3% | 0,09 | 34 | 0,47% | 0,38% |
| TDS23 | \$ 267,75 | Diales (DL) | -18,0% | 91,9% | 0,27 | 95 | -0,83% | -2,77% |
| TDF24 | \$ 292,25 | Diales (DL) | -18,7% | 95,1% | 0,75 | 246 | -0,19% | 1,12% |
| TDA24 | \$ 283,55 | Diales (DL) | -12,1% | 116,7% | 0,85 | 308 | 0,64% | 1,87% |
| TDG24 | \$ 276,00 | Diales (DL) | -6,7% | 127,4% | 1,17 | 430 | 2,17% | 3,37% |

| Ticker | Precio | Tipo | TIR | Duration | Diaria | WTD |
|--------|-------------|--------|--------|----------|--------|---------|
| TX24 | \$ 491,65 | CER | 8,5% | 0,69 | -0,02% | 0,77% |
| TX34 | \$ 124,50 | CER | 8,3% | 0,77 | -0,72% | 0,00% |
| T2X4 | \$ 359,00 | CER | 9,9% | 1,02 | -0,76% | 0,14% |
| T4X4 | \$ 119,60 | CER | 10,3% | 1,23 | 0,25% | 0,93% |
| TSX4 | \$ 94,00 | CER | 10,9% | 1,42 | 0,00% | 0,00% |
| T2X5 | \$ 119,00 | CER | 9,9% | 1,53 | 2,15% | 2,15% |
| T3X5 | \$ 90,00 | CER | 15,2% | 1,88 | 0,00% | 0,00% |
| TX25 | \$ 183,00 | CER | 12,1% | 2,28 | 0,00% | 2,90% |
| TX26 | \$ 388,00 | CER | 10,1% | 2,14 | 0,00% | 0,26% |
| TX28 | \$ 367,80 | CER | 10,6% | 2,66 | 0,49% | 0,95% |
| DICP | \$ 7,895,00 | CER | 10,4% | 4,11 | 0,89% | 4,02% |
| PARP | \$ 3,565,00 | CER | 10,0% | 8,27 | 1,28% | 0,56% |
| T023 | \$ 82,80 | Fija | 141,5% | 0,16 | 0,61% | 0,88% |
| T026 | \$ 22,39 | Fija | 134,4% | 0,91 | -0,71% | 4,38% |
| BDC24 | \$ 100,65 | Badlar | 259,8% | 0,46 | 0,81% | -17,23% |
| PBA25 | \$ 108,50 | Badlar | 165,1% | 0,80 | 0,09% | 0,46% |
| BDC28 | \$ 111,00 | Badlar | 131,3% | 1,20 | -0,45% | -0,85% |

BONOS SOBERANOS ARGENTINOS (Precios en USD)

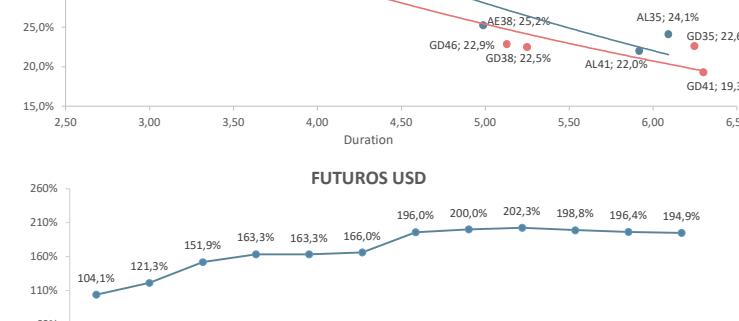
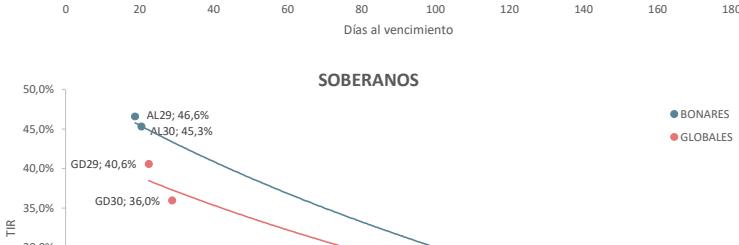
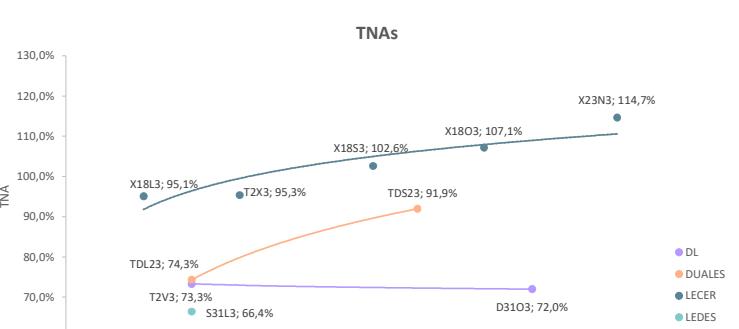
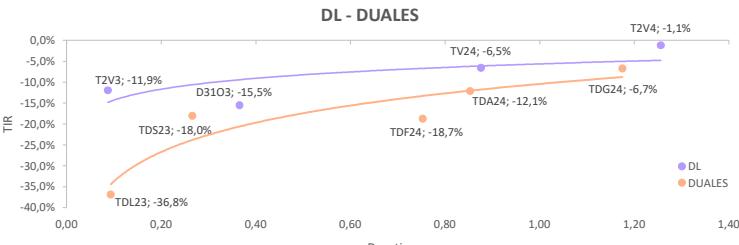
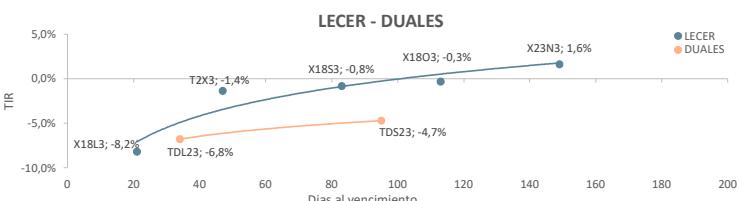
| Bono | Precio | Paridad | TIR | Duration | Cupón | Current Yield | Diaria | MTD |
|------|----------|---------|-------|----------|-------|---------------|--------|--------|
| AL29 | \$ 29,43 | 29% | 46,6% | 2,91 | 1,00% | 3,40% | -1,41% | 25,82% |
| GD29 | \$ 33,30 | 33% | 40,6% | 3,00 | 1,00% | 3,00% | 0,87% | 14,82% |
| AL30 | \$ 28,06 | 28% | 45,3% | 2,95 | 0,50% | 1,78% | -0,71% | 28,60% |
| GD30 | \$ 34,35 | 34% | 36,0% | 3,14 | 0,50% | 1,46% | -0,43% | 23,30% |
| AL35 | \$ 29,70 | 29% | 24,1% | 6,09 | 1,50% | 5,05% | -0,83% | 26,38% |
| GD35 | \$ 31,99 | 32% | 22,6% | 6,24 | 1,50% | 4,69% | -0,06% | 24,47% |
| AE38 | \$ 34,59 | 34% | 25,2% | 4,99 | 3,88% | 11,20% | -1,14% | 21,54% |
| GD38 | \$ 38,75 | 38% | 22,5% | 5,25 | 3,88% | 10,00% | -1,15% | 21,09% |
| AL41 | \$ 31,40 | 31% | 22,0% | 5,92 | 3,50% | 11,15% | -1,26% | 23,08% |
| GD41 | \$ 36,00 | 35% | 19,3% | 6,30 | 3,50% | 9,72% | -2,70% | 28,57% |
| GD46 | \$ 32,40 | 32% | 22,9% | 5,13 | 1,50% | 4,63% | 6,92% | 19,78% |

FUTUROS DE DÓLAR - ROFEX

| Días | Vto | Precio | Devaluación | TEA | TNA | Crawling Mensual |
|------|------------|-----------|-------------|--------|--------|------------------|
| 3 | 30/6/2023 | \$ 257,35 | 0,9% | 182,0% | 104,1% | 9,02% |
| 34 | 31/7/2023 | \$ 284,00 | 11,3% | 215,6% | 121,3% | 10,05% |
| 65 | 31/8/2023 | \$ 324,20 | 27,1% | 283,7% | 151,9% | 11,86% |
| 94 | 29/9/2023 | \$ 362,50 | 42,1% | 290,9% | 163,3% | 12,03% |
| 126 | 31/10/2023 | \$ 399,00 | 56,4% | 265,1% | 163,3% | 11,40% |
| 156 | 30/11/2023 | \$ 436,20 | 70,9% | 250,6% | 166,0% | 11,02% |
| 185 | 29/12/2023 | \$ 508,60 | 99,3% | 289,9% | 196,0% | 12,01% |
| 218 | 31/1/2024 | \$ 560,00 | 119,5% | 272,9% | 200,0% | 11,59% |
| 247 | 29/2/2024 | \$ 604,50 | 136,9% | 257,7% | 202,3% | 11,21% |
| 274 | 27/3/2024 | \$ 636,00 | 149,2% | 237,6% | 198,8% | 10,67% |
| 308 | 30/4/2024 | \$ 677,95 | 165,7% | 218,4% | 196,4% | 10,13% |
| 339 | 31/5/2024 | \$ 717,00 | 181,0% | 204,2% | 194,9% | 9,71% |

* Supuestos de inflación: 8% mensual desde junio en adelante.

Supuestos de Devaluación: 7% para instrumentos que vencen hasta 2023 (DL y Diales) y 7,3% para los que vencen en 2024.



GRUPO IEB
Av. del Libertador 498, Piso 10 - Torre IEB (1414) C.A.B.A.

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