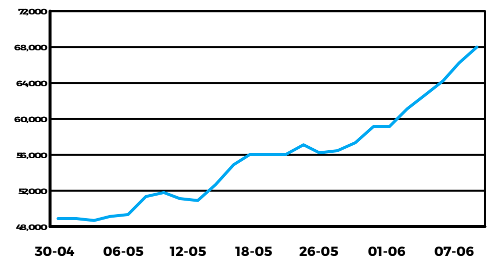
IAMC Instituto Argentino de Mercado de Capitales

Año XXXVII
Nro: 8085

# INFORME DIARIO
Rueda del 7 de junio de 2021

## Acciones

**Índice S&P Merval**



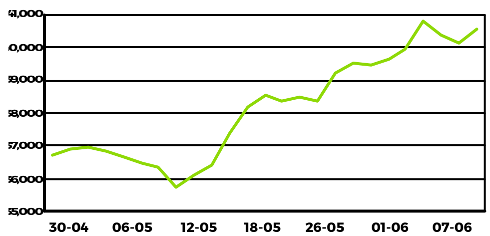

**Índice S&P Merval** + 2.96%
Mínimo 66190.06 Máximo 68577.33 Cierre 68151.14

| Mayores Alzas | | Mayores Bajas | |
|---|---|---|---|
| EDN | + 14.40% | TXAR | - 2.61% |
| CRES | + 7.35% | ALUA | - 1.06% |
| YPFD | + 6.96% | COME | - 0.63% |

| ADR Argentinos en N.Y. | | | Otros Índices de Acciones | |
|---|---|---|---|---|
| YPF | U$S 5.71 | + 7.74% | S&P BYMA Gral. | + 2.98% |
| Grp. F. Galicia | U$S 10.2 | + 3.96% | | |
| Cresud | U$S 7.24 | + 6.86% | | |

## Bonos

**Índice de Bonos IAMC-$**




| Índice de Bonos IAMC | + 0.95% | Tasa 10 años EEUU | |
|---|---|---|---|
| Cierre | 40537.160 | 1.57% | + 1 pbs |

**Bonos Nacionales**

| Mayores Alzas | | Mayores Bajas | |
|---|---|---|---|
| TVPE | + 5.33% | GD38 | - 0.98% |
| CUAP | + 2.70% | TV22 | - 0.53% |
| SS301 | + 2.54% | TC23 | - 0.41% |

## Volúmenes Operados

| | |
|---|---|
| **TOTAL *** | **197,094,509,938** |
| **MERCADO CONTADO** | **125,665,754,744** |
| Renta Variable: (1+2) | 4,772,245,311 |
| 1.Prioridad Precio-Tiempo | 4,772,245,311 |
| Acciones | 3,043,467,729 |
| Cedears | 1,728,777,582 |
| 2.Ejercicios | 0 |
| Renta Fija: (3 + 4 ) | 120,893,509,433 |
| 3.Prioridad Precio-Tiempo | 38,270,729,847 |
| 4.SENEBI | 82,622,779,586 |
| **PLAZO, FUTUROS y OPCIONES** | **71,428,755,194** |
| Plazo/Plazo x Lote/Pase Colocador PPT | 0 |
| Plazo / Pase Colocador Bilateral | 0 |
| Opciones | 489,844,503 |
| Cauciones | 66,337,034,769 |
| Préstamos | 36,712,122 |
| Futuros | 4,565,163,800 |

* Volúmenes del dia sujetos a correcciones y arreglos.

## Caución Bursátil en $ (TNA) 30 dias

| | |
|---|---|
| **BRUTA (última tasa)** | **35.00%** |
| Neta Colocador (a) | 34.82% |
| Neta Tomador (a) | 35.19% |

(a) Incluye 0.045% de Derechos de Mercado

## Tipos de Cambio - Dólar

| | Compra | Venta |
|---|---|---|
| Bco. Nación | $94.7800 | $94.9800 |
| Bancos | $95.0200 | $95.0300 |
| Casas de Cambio - Minorista | $99.5000 | $103.5000 |
| Casas de Cambio - Mayorista | $154.0000 | $157.0000 |
| Referencia BCRA | $94.9750 | |

## Coeficiente CER

| | | | |
|---|---|---|---|
| 07/06/21 | 31.3183 | 08/06/21 | 31.3589 |

## Mercados Internacionales

**Índices Bursátiles (en U$S)**

| | | | |
|---|---|---|---|
| B. San Pablo | + 0.52% | NYSE | - 0.39% |
| B. Sant. Chile | - 1.31% | Tokyo S.E. | + 0.54% |
| B. Madrid | + 1.02% | London S.E. | + 0.25% |

**Monedas**

| | | |
|---|---|---|
| €/U$S | 0.820 | - 0.21% |
| £/U$S | 0.705 | - 0.13% |
| ¥/U$S | 109.250 | - 0.27% |

**Commodities (en U$S)**

| | | |
|---|---|---|
| WTI | 69.26 | - 0.52% |
| Soja | 574.58 | - 1.23% |
| Oro | 1900.43 | + 0.45% |

## Índice del Informe Diario

## ANÁLISIS DE ACCIONES

**Prioridad Precio - Tiempo**

***07-Jun-21***

### Empresas Líderes

| Especie | Cotización (*) | Fecha última cotización | Volumen Efectivo | Var. Diaria | Var.dde 31-May-21 (a) | Var.dde 30-Dic-20 (a) | Var.dde 05-Jun-20 (a) | Mínimo -52 semanas- (b) | Máximo -52 semanas- (b) | P/E (c) | COT/VL % (d) | Volatil. últimas 40 ruedas (e) | Betas c/S&P Merval/Gral. | Capitaliz. Bursátil (f) (en Mill.) | Valor de Mercado (g) (en Mill.) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ALUA | 56.000 | 7-Jun-21 | 92,422,753 | -1.06% | 6.26% | 18.64% | 39.65% | 34.800 | 58.000 | - | 326.56 | 32.86% | 0.72 | 156,800.00 | 156,800.00 |
| BBAR | 213.900 | 7-Jun-21 | 95,241,983 | 1.30% | 12.28% | 37.42% | 33.44% | 114.550 | 220.950 | 10.88 | 127.70 | 46.08% | 1.32 | 131,047.90 | 131,047.90 |
| BMA | 305.400 | 7-Jun-21 | 327,170,404 | 4.07% | 14.13% | 34.36% | 19.65% | 183.500 | 316.000 | 7.69 | 114.85 | 50.15% | 1.31 | 195,276.85 | 195,276.85 |
| BYMA | 787.500 | 7-Jun-21 | 56,472,117 | 3.82% | 6.92% | 29.89% | 99.78% | 363.173 | 790.000 | 23.63 | 232.59 | 28.97% | 0.55 | 60,046.88 | 60,046.88 |
| CEPU | 45.200 | 7-Jun-21 | 81,439,556 | 4.39% | 24.18% | 25.91% | 39.94% | 25.000 | 46.950 | 10.38 | 71.32 | 35.67% | 1.02 | 68,433.81 | 68,433.81 |
| COME | 3.170 | 7-Jun-21 | 19,984,306 | -0.63% | 4.28% | 32.28% | 65.35% | 1.578 | 3.260 | 3.78 | 34.87 | 26.62% | 0.73 | 9,977.83 | 9,977.83 |
| CRES | 120.450 | 7-Jun-21 | 110,906,056 | 7.35% | 19.67% | 92.06% | 161.07% | 30.142 | 121.000 | 7.03 | 208.21 | 57.12% | 0.94 | 71,263.38 | 71,263.38 |
| CVH | 349.000 | 7-Jun-21 | 32,387,467 | 4.18% | 6.89% | -6.74% | -11.45% | 245.000 | 432.986 | - | 36.40 | 29.59% | 0.73 | 46,378.25 | 63,044.26 |
| EDN | 41.300 | 7-Jun-21 | 45,751,820 | 14.40% | 33.44% | 44.41% | 71.73% | 18.300 | 41.800 | - | 53.19 | 45.16% | 0.95 | 37,436.60 | 37,436.60 |
| GGAL | 169.100 | 7-Jun-21 | 657,997,301 | 2.58% | 16.50% | 35.66% | 42.30% | 94.166 | 175.432 | 12.34 | 118.51 | 38.97% | 1.26 | 201,815.85 | 249,370.43 |
| HARG | 156.500 | 7-Jun-21 | 27,662,297 | 3.64% | 15.33% | 42.52% | 119.79% | 58.685 | 161.000 | 11.88 | 213.69 | 31.45% | 0.61 | 57,238.77 | 57,238.77 |
| LOMA | 240.500 | 7-Jun-21 | 152,658,355 | 1.86% | 6.44% | 33.06% | 111.97% | 84.522 | 247.000 | 10.95 | 268.89 | 27.68% | 0.89 | 143,344.37 | 143,344.37 |
| MIRG | 1,964.500 | 7-Jun-21 | 50,304,372 | 1.39% | 11.81% | 26.96% | 140.94% | 707.722 | 1,995.000 | 5.36 | 177.51 | 26.03% | 0.54 | 35,361.00 | 35,361.00 |
| PAMP | 117.050 | 7-Jun-21 | 86,007,239 | 2.86% | 19.07% | 50.74% | 117.97% | 42.500 | 120.000 | - | 127.61 | 41.48% | 0.95 | 170,366.42 | 170,366.42 |
| SUPV | 77.100 | 7-Jun-21 | 106,854,088 | 2.73% | 22.67% | 25.37% | 26.28% | 46.001 | 95.691 | 11.19 | 86.45 | 39.64% | 1.28 | 30,453.28 | 35,213.29 |
| TECO2 | 208.150 | 7-Jun-21 | 85,631,772 | 6.42% | 9.99% | 5.85% | -3.12% | 138.000 | 271.500 | - | 101.55 | 40.05% | 0.91 | 448,290.16 | 448,290.16 |
| TGNO4 | 50.300 | 7-Jun-21 | 123,495,753 | 1.62% | 25.28% | 20.19% | 39.92% | 30.650 | 52.000 | 13.90 | 35.99 | 41.80% | 0.86 | 22,100.51 | 22,100.51 |
| TGSU2 | 181.450 | 7-Jun-21 | 21,431,363 | 1.68% | 19.22% | 18.48% | 29.93% | 104.000 | 185.750 | 38.00 | 183.67 | 41.24% | 0.97 | 144,161.17 | 144,161.17 |
| TRAN | 30.400 | 7-Jun-21 | 72,482,377 | 3.23% | 15.37% | 3.93% | 9.75% | 20.800 | 33.000 | 3.79 | 43.18 | 34.78% | 0.87 | 6,623.86 | 13,518.08 |
| TXAR | 67.200 | 7-Jun-21 | 45,541,065 | -2.61% | 5.99% | 45.30% | 78.01% | 30.000 | 71.000 | 7.29 | 107.47 | 34.70% | 0.80 | 303,548.72 | 303,548.72 |
| VALO | 28.700 | 7-Jun-21 | 41,089,331 | 1.77% | 5.90% | -1.20% | 28.41% | 19.300 | 31.700 | 23.59 | 338.65 | 29.78% | 0.42 | 24,637.60 | 24,637.60 |
| YPFD | 950.050 | 7-Jun-21 | 414,819,534 | 6.96% | 26.68% | 36.92% | 40.62% | 493.600 | 953.000 | - | 50.49 | 45.05% | 1.22 | 373,666.82 | 373,666.82 |
| S&P Merval | 68,151.140 | - | - | 2.96% | 14.99% | 33.04% | 51.01% | 37,896.090 | 68,577.330 | 14.95 | 99.42 | 27.08% | - | 2,738,270.01 | 2,814,144.84 |
| S&P Í. Gral. | 2,844,718.030 | - | - | 2.98% | 14.78% | 31.94% | 50.23% | 1,595,688 | 2,859,439 | 13.31 | 98.14 | 25.68% | - | 3,527,401.50 | 3,309,057.79 |
| S&P/BYMA Energía | 1,821.230 | - | - | 5.74% | 24.41% | 33.39% | 39.84% | 1,039.480 | 1,827.970 | - | - | 40.41% | - | - | - |
| S&P/BYMA Bs Intermedios | 3,404.230 | - | - | -0.78% | 6.55% | 35.77% | 78.44% | 1,569.130 | 3,542.370 | - | - | 25.85% | - | - | - |
| S&P/BYMA Ind y Bs de Cap | 1,706.540 | - | - | 1.59% | 9.34% | 10.75% | 62.89% | 915.140 | 1,720.020 | - | - | 19.89% | - | - | - |
| S&P/BYMA Cons No Esenc. | 5,379.530 | - | - | 1.76% | 11.17% | 21.02% | 125.22% | 2,069.930 | 5,456.590 | - | - | 24.91% | - | - | - |
| S&P/BYMA Cons Masivo | 2,663.180 | - | - | 2.60% | 6.37% | 14.56% | 26.00% | 1,871.570 | 2,673.950 | - | - | 16.87% | - | - | - |
| S&P/BYMA S. Financieros | 1,644.750 | - | - | 2.76% | 14.02% | 30.50% | 38.22% | 994.570 | 1,667.570 | - | - | 33.03% | - | - | - |
| S&P/BYMA Telecomunic. | 1,895.220 | - | - | 5.79% | 9.12% | 2.16% | -5.68% | 1,296.120 | 2,354.200 | - | - | 34.59% | - | - | - |
| S&P/BYMA Serv Públicos | 1,631.670 | - | - | 3.91% | 20.73% | 39.58% | 76.36% | 750.660 | 1,661.640 | - | - | 33.56% | - | - | - |
| S&P/BYMA Bienes Raíces | 2,347.460 | - | - | 5.78% | 18.90% | 50.59% | 113.98% | 783.600 | 2,359.780 | - | - | 41.26% | - | - | - |
| S&P/BYMA Construcción | 2,651.350 | - | - | 2.01% | 7.36% | 31.36% | 108.75% | 984.400 | 2,709.190 | - | - | 24.78% | - | - | - |
| S&P/BYMA Energ. y S. Púb. | 1,869.830 | - | - | 4.94% | 22.78% | 35.93% | 52.82% | 1,018.240 | 1,871.280 | - | - | 34.40% | - | - | - |

### Futuros

| Especie | Cotización (*) | Fecha última cotización | Volumen Efectivo | Var. Diaria | Var.dde 31-May-21 (a) | Var.dde 30-Dic-20 (a) | Var.dde 05-Jun-20 (a) | Mínimo -52 semanas- (b) | Máximo -52 semanas- (b) | P/E (c) | COT/VL % (d) | Volatil. últimas 40 ruedas (e) | Betas c/S&P Merval/Gral. | Capitaliz. Bursátil (f) (en Mill.) | Valor de Mercado (g) (en Mill.) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MVJUN21 | 69,632.000 | 7-Jun-21 | - | 2.66% | 14.18% | 34.90% | 34.90% | 51,750.000 | 54,474.000 | - | - | - | - | - | - |
| DOJUN21 | 96.700 | 7-Jun-21 | 204,619,880 | -0.07% | -0.66% | -2.18% | -2.18% | 96.700 | 100.000 | - | - | 2.92% | - | - | - |
| DOJUL21 | 99.010 | 7-Jun-21 | 160,840,960 | -0.15% | -0.79% | -2.79% | -2.79% | 99.040 | 102.000 | - | - | - | - | - | - |
| DOAGO21 | 101.710 | 7-Jun-21 | 164,582,960 | -0.16% | -0.77% | -0.77% | -0.77% | 101.720 | 102.450 | - | - | - | - | - | - |
| DONOV21 | 111.300 | 7-Jun-21 | 58,380,000 | -0.22% | -1.50% | -5.67% | -5.67% | 111.200 | 115.230 | - | - | - | - | - | - |

### Empresas No Líderes

| Especie | Cotización (*) | Fecha última cotización | Volumen Efectivo | Var. Diaria | Var.dde 31-May-21 (a) | Var.dde 30-Dic-20 (a) | Var.dde 05-Jun-20 (a) | Mínimo -52 semanas- (b) | Máximo -52 semanas- (b) | P/E (c) | COT/VL % (d) | Volatil. últimas 40 ruedas (e) | Betas c/S&P Merval/Gral. | Capitaliz. Bursátil (f) (en Mill.) | Valor de Mercado (g) (en Mill.) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| AGRO | 26.200 | 7-Jun-21 | 10,351,035 | -0.19% | 4.80% | 48.86% | 107.94% | 10.100 | 26.950 | 8.67 | 220.85 | 42.24% | 0.70 | 2,620.00 | 2,620.00 |
| AUSO | 78.600 | 7-Jun-21 | 8,687,923 | 5.08% | 19.27% | 8.71% | 31.00% | 45.700 | 80.900 | 3.31 | 61.83 | 40.71% | 0.51 | 2,394.87 | 6,946.99 |
| BHIP | 10.000 | 7-Jun-21 | 14,023,157 | 1.94% | 19.19% | 6.72% | 0.50% | 7.500 | 15.500 | - | 82.67 | 33.96% | 0.76 | 15,000.00 | 15,000.00 |
| BMA.5 (2) | 206.000 | 6-Abr-21 | - | - | - | -13.99% | -22.26% | 206.000 | 239.500 | - | - | - | -0.01 | - | - |
| BOLT | 3.650 | 7-Jun-21 | 8,016,332 | -1.62% | 3.40% | -6.41% | 15.14% | 2.490 | 6.500 | - | 188.29 | 50.20% | 0.70 | 10,950.00 | 10,950.00 |
| BPAT | 79.900 | 7-Jun-21 | 1,449,867 | 1.40% | 12.22% | 13.82% | 34.29% | 50.100 | 84.400 | 6.91 | 99.78 | 25.95% | 0.78 | 57,459.70 | 57,459.70 |
| BRIO | 22.800 | 7-Jun-21 | 1,043,664 | 2.70% | 16.03% | 8.57% | 3.64% | 16.950 | 26.500 | 8.68 | 73.25 | 30.42% | 0.60 | 85,768.01 | 100,263.00 |
| BRIO6 (2) | 21.050 | 7-Jun-21 | 19,324 | 2.68% | 5.51% | 0.24% | 0.24% | 17.100 | 25.900 | - | - | - | 0.18 | - | - |
| CADO | 31.400 | 7-Jun-21 | 2,778,614 | 0.96% | 7.17% | 40.81% | 9.87% | 20.463 | 33.900 | 16.19 | 99.39 | 41.44% | 0.31 | 3,868.48 | 3,868.48 |
| CADO5 | 10.349 | 22-Mar-17 | - | - | - | - | - | - | - | - | - | - | - | - | - |
| CAPX | 82.000 | 7-Jun-21 | 1,289,412 | 4.99% | 15.49% | 17.14% | 9.63% | 56.000 | 84.000 | - | 74.10 | 38.49% | 0.36 | 14,743.79 | 14,743.79 |
| CARC | 2.350 | 7-Jun-21 | 3,599,889 | 3.52% | 2.17% | -6.00% | 39.88% | 1.250 | 3.270 | 29.18 | 193.22 | 46.66% | 0.42 | 2,565.32 | 2,565.32 |
| CECO2 | 20.250 | 7-Jun-21 | 3,766,226 | 1.25% | 14.41% | 33.22% | 47.81% | 10.250 | 20.400 | 9.39 | 94.61 | 28.24% | 0.66 | 14,215.26 | 14,215.26 |
| CELU | 22.900 | 7-Jun-21 | 2,992,669 | 5.05% | 13.09% | 8.53% | -4.58% | 17.000 | 27.400 | - | 49.57 | 45.27% | 0.49 | 2,311.48 | 2,312.31 |
| CGPA2 | 24.650 | 7-Jun-21 | 2,488,718 | 14.12% | 29.06% | 20.24% | 15.19% | 15.750 | 24.650 | - | 200.68 | 43.63% | 0.57 | 8,215.38 | 8,215.38 |
| COMO | 30.000 | 24-Jul-08 | - | - | - | - | - | - | - | 0.28 | 10.00 | - | - | 8.10 | 8.10 |
| COUR (2) | 50.000 | 13-Mar-17 | - | - | - | - | - | - | - | - | 24.87 | - | - | 315.00 | 315.00 |
| CTIO | 152.500 | 7-Jun-21 | 2,886,135 | 3.04% | 16.41% | 52.66% | 126.54% | 63.932 | 159.500 | 78.30 | 141.89 | 37.99% | 0.44 | 62,510.78 | 62,510.78 |
| DGCU2 | 26.450 | 7-Jun-21 | 12,442,457 | 5.80% | 22.45% | 23.31% | 31.92% | 16.150 | 27.000 | - | 45.06 | 44.80% | 0.62 | 5,352.19 | 5,352.19 |
| DOME (2) | 9.300 | 7-Jun-21 | 3,756 | -1.06% | 5.68% | 57.63% | 136.04% | 2.920 | 10.000 | 13.47 | 204.17 | 27.36% | -0.03 | 930.00 | 930.00 |
| DYCA | 84.500 | 7-Jun-21 | 345,078 | 3.05% | 7.64% | 16.55% | 31.01% | 52.000 | 90.000 | - | 189.78 | 34.26% | 0.22 | 2,535.00 | 2,535.00 |
| EDLH (2) | 19.000 | 30-Nov-20 | - | - | - | - | 9.93% | 19.000 | 19.000 | 4.31 | 32.73 | - | -0.01 | 1,418.24 | 1,418.24 |
| EMDE (2) | 8.950 | 4-May-21 | - | - | - | -23.50% | -28.40% | 8.950 | 14.300 | - | - | - | -0.06 | 545.73 | 545.73 |
| FERR | 11.800 | 7-Jun-21 | 2,011,815 | -1.67% | 6.31% | -0.84% | 101.71% | 4.930 | 12.400 | 7.11 | 101.76 | 35.48% | 0.40 | 6,301.20 | 6,301.20 |
| FIPL (2) | 7.300 | 7-Jun-21 | 396,466 | 5.80% | 13.18% | 4.29% | 53.36% | 4.060 | 7.310 | - | 163.54 | 25.38% | 0.21 | 521.44 | 521.44 |
| GAMI | 40.500 | 7-Jun-21 | 1,194,684 | -1.58% | -11.96% | 58.10% | 230.70% | 12.055 | 59.500 | 3.11 | 128.16 | 88.59% | 0.26 | 2,025.00 | 2,025.00 |
| GARO (2) | 20.300 | 7-Jun-21 | 474,873 | 0.25% | -2.87% | 65.04% | 125.81% | 6.500 | 20.900 | 2.56 | 211.59 | 75.97% | 0.29 | 893.20 | 893.20 |
| GBAN (2) | 33.050 | 7-Jun-21 | 107,733 | 6.44% | 13.97% | 0.15% | 0.15% | 25.250 | 35.000 | - | 146.08 | - | 0.18 | 5,271.96 | 10,759.10 |
| GCLA | 67.100 | 7-Jun-21 | 443,171 | -4.07% | 5.92% | 78.22% | 98.81% | 28.850 | 71.250 | 7.65 | 44.38 | 75.22% | 0.26 | 5,270.66 | 7,164.67 |

## ANÁLISIS DE ACCIONES

**Prioridad Precio - Tiempo**

***07-Jun-21***

| Especie | Cotización (*) | Fecha última cotización | Volumen Efectivo | Var. Diaria | Var.dde 31-May-21 **(a)** | Var.dde 30-Dic-20 **(a)** | Var.dde 05-Jun-20 **(a)** | Mínimo -52 semanas- **(b)** | Máximo -52 semanas- **(b)** | P/E **(c)** | COT/VL % **(d)** | Volatil. últimas 40 ruedas **(e)** | Betas c/S&P Merval/Gral. | Capitaliz. Bursátil **(f)** (en Mill.) | Valor de Mercado **(g)** (en Mill.) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Empresas No Líderes (Cont.)** | | | | | | | | | | | | | | | |
| GRIM (2) | 34.100 | 7-Jun-21 | 14,146 | -2.57% | -3.94% | 21.79% | 26.30% | 22.600 | 36.500 | - | 119.02 | - | 0.15 | 1,510.89 | 1,510.89 |
| HAVA (2) | 154.250 | 7-Jun-21 | 80,755 | 1.48% | 2.83% | 18.65% | 26.24% | 117.491 | 165.000 | - | 538.33 | 52.91% | 0.10 | 1,976.20 | 7,246.07 |
| HULI (2) | 77.000 | 9-Mar-18 | - | - | - | - | - | - | - | - | 24.52 | - | - | 66.13 | 66.13 |
| INTR (2) | 14.500 | 7-Jun-21 | 1,088 | - | 11.54% | 7.41% | *** | 0.009 | 15.000 | 11.92 | 69.83 | 31.35% | 1.75 | 1,755.74 | 1,755.74 |
| INVJ | 17.750 | 7-Jun-21 | 342,929 | 1.14% | 6.29% | 6.29% | 47.92% | 11.050 | 19.800 | 24.07 | 59.67 | 30.87% | 0.32 | 10,883.85 | 12,563.47 |
| IRCP | 495.300 | 7-Jun-21 | 629,256 | 7.67% | 34.78% | 50.02% | 214.96% | 145.436 | 500.000 | 4.44 | 77.61 | 40.70% | 0.40 | 62,414.76 | 62,414.76 |
| IRSA | 68.650 | 7-Jun-21 | 49,913,448 | 1.10% | 8.62% | 7.09% | 60.13% | 31.643 | 77.915 | 2.03 | 64.02 | 41.45% | 0.85 | 45,218.14 | 45,218.14 |
| LEDE | 48.450 | 7-Jun-21 | 7,775,455 | 0.62% | 10.11% | 61.50% | 101.88% | 20.000 | 48.950 | 3.99 | 132.62 | 38.99% | 0.46 | 21,304.16 | 21,304.16 |
| LONG | 8.380 | 7-Jun-21 | 1,506,223 | 3.46% | 22.34% | 25.07% | 73.50% | 4.020 | 8.450 | 3.16 | 96.71 | 37.73% | 0.52 | 1,287.52 | 1,287.52 |
| METR | 22.800 | 7-Jun-21 | 3,993,433 | 9.35% | 21.60% | 14.86% | 14.00% | 15.550 | 23.900 | - | 84.16 | 35.60% | 0.44 | 6,358.78 | 12,977.10 |
| MOLA | 818.000 | 7-Jun-21 | 9,522,952 | 4.20% | 4.20% | 21.37% | 83.40% | 385.619 | 818.000 | 10.98 | 461.87 | 25.59% | 0.38 | 40,149.10 | 40,149.10 |
| MOLA5 | 182.827 | 24-Oct-19 | - | - | - | - | - | - | - | - | - | - | - | - | - |
| MOLI | 90.300 | 7-Jun-21 | 2,485,349 | 2.27% | 5.49% | 12.46% | -4.14% | 64.199 | 107.913 | 5.98 | 121.26 | 32.77% | 0.48 | 18,187.79 | 18,187.79 |
| MORI | 16.950 | 7-Jun-21 | 9,970,534 | -2.31% | 1.19% | 10.42% | 20.80% | 12.648 | 20.046 | 21.89 | 228.93 | 31.60% | 0.33 | 4,778.24 | 4,778.24 |
| MTR (2) | 215.000 | 7-Jun-21 | 339,000 | 2.38% | 3.86% | 22.86% | 422.94% | 49.272 | 215.000 | 18.47 | 287.00 | 15.26% | 0.11 | 26,427.80 | 26,427.80 |
| MVIA (2) | 0.010 | 20-Jul-18 | - | - | - | - | - | - | - | 0.00 | 0.02 | - | - | 0.07 | 0.14 |
| OEST | 32.300 | 7-Jun-21 | 2,853,590 | 10.24% | 20.97% | 11.38% | 11.00% | 19.650 | 32.900 | - | 107.61 | 39.24% | 0.40 | 5,168.00 | 5,168.00 |
| PATA | 35.550 | 7-Jun-21 | 1,182,883 | 3.95% | 13.40% | -6.45% | -6.79% | 29.000 | 41.714 | 74.77 | 82.75 | 32.46% | 0.26 | 17,775.00 | 17,775.00 |
| PGR | 12.600 | 7-Jun-21 | 12,919,305 | 7.69% | 12.50% | 21.74% | -2.70% | 9.900 | 18.500 | - | 296.91 | 33.67% | 0.63 | 35,111.72 | 35,111.72 |
| POLL (2) | 8.950 | 7-Jun-21 | 43,637 | 2.52% | -3.76% | -1.65% | -1.65% | 7.600 | 10.500 | 2.46 | - | 45.88% | 0.08 | 57.46 | 57.46 |
| PREN1 (2) | 1.288 | 18-Nov-09 | - | - | - | - | - | - | - | 1.37 | 12.60 | - | - | 327.53 | 327.53 |
| PSUR (1) (2) | 3.650 | 14-Mar-19 | - | - | - | - | - | - | - | - | 274.55 | - | - | 366.35 | 366.35 |
| REGE (2) | 0.010 | 3-Dic-15 | - | - | - | - | - | - | - | 0.00 | 0.01 | - | - | 0.02 | 0.02 |
| RICH | 256.000 | 7-Jun-21 | 17,280,870 | -3.76% | -1.92% | 122.13% | 147.29% | 92.297 | 283.377 | 50.91 | 561.46 | 81.24% | 0.09 | 3,626.79 | 20,672.38 |
| RIGO (2) | 145.000 | 7-Jun-21 | 7,250 | 1.40% | -2.68% | 18.85% | 62.92% | 84.000 | 155.000 | 72.11 | 637.47 | 55.86% | 0.19 | 21,034.33 | 21,035.07 |
| RIGO5 | 0.092 | 18-Feb-09 | - | - | - | - | - | - | - | - | - | - | - | - | - |
| ROSE (2) | 9.500 | 7-Jun-21 | 44,667 | -5.94% | 3.26% | -17.39% | 17.72% | 7.450 | 11.950 | - | 286.63 | 41.04% | 0.27 | 404.60 | 404.60 |
| SAMI | 127.000 | 7-Jun-21 | 13,142,073 | 0.79% | 6.28% | 9.48% | - | 98.000 | 164.000 | - | 42.22 | 31.19% | 0.55 | 9,036.18 | 9,036.18 |
| SEMI | 5.950 | 7-Jun-21 | 1,247,419 | 3.84% | 6.06% | 9.17% | 2.23% | 4.300 | 6.590 | - | 83.91 | 24.46% | 0.36 | 1,138.83 | 1,138.83 |
| TGLT | 4.030 | 7-Jun-21 | 6,013,462 | 4.13% | 4.68% | -20.51% | -1.71% | 2.900 | 12.950 | - | 68.01 | 42.32% | 0.82 | 3,727.71 | 3,727.71 |
| TGLT2 | 68.000 | 15-Ene-20 | - | - | - | - | - | - | - | - | - | - | - | - | - |
| URBA (2) | 13.653 | 21-Dic-09 | - | - | - | - | - | - | - | - | 90.64 | - | - | 2.59 | 2.59 |
| **PYMES** | | | | | | | | | | | | | | | |
| INAG (2) | 260.000 | 7-Jun-21 | 260,000 | - | -3.70% | -14.61% | 52.65% | 170.321 | 319.500 | 6.40 | 221.72 | - | 0.06 | 572.00 | 572.00 |
| OVOP (1) | 8.750 | 28-Jul-17 | - | - | - | - | - | - | - | 7.46 | 168.87 | - | - | 116.50 | 116.50 |

**Notas Aclaratorias:**

(*) Para Acciones del Indice Merval y aquellas que tienen ADR el precio es el Promedio Ponderado por volumen de los últimos 10 minutos operados de la especie ( VWAP )

(a) Las variaciones se calculan sobre precios ajustados por eventos corporativos.

(b) Los precios mínimos y máximos incluyen los valores alcanzados durante la rueda (intradiarios)

(c) Precio/Utilidad Neta por acción de los últimos 12 meses ("trailing").

(d) COT/VL considera nulos los valores menores a 0.

(c), (d) y (g) Para el cálculo de este indicador se considera el último dato sobre la composición del capital social informado por la empresa.

(e) El cálculo de volatilidades se realiza siempre que la especie cotice más del 75% de las últimas 40 ruedas.

(f) Para el cálculo de este indicador se considera la cantidad de acciones ordinarias autorizadas a cotizar en BYMA, las cuales pueden diferir respecto del número total de acciones que surge del último dato de capital social informado por la empresa. Las sociedades mencionadas a continuación poseen un monto autorizado a cotizar que difiere de su capital social:
AUSO, BRIO, EDN, GBAN, GCLA, GGAL, INVJ, LOMA, METR, MVIA, SUPV y TRAN.

(1) Negociación Suspendida

(2) Negociación por Subasta

(3) En Período de suscripción de acciones

(4) Negociación por Subasta y en período de suscripción de acciones

## ACCIONES CON COTIZACIÓN EN MERCADOS DEL EXTERIOR

*07-Jun-21*

### ADR, BDR y GDR

| Especie | Código BYMA | Código Divisa | Cotización ADR (a) | Volumen Nominal | Volumen Efectivo | Variación diaria | Var. dde. 31-May-21 | Var. dde. 31-Dic-20 | Mín. 52 semanas (b) | Max. 52 semanas (b) | Volatil. últ. 40r (c) | Ratio (d) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ADR Irsa Prop. Comerciales (IRCP.O) | NASDAQ | USD | 11.5000 | 37,181 | 427,582 | 3.60% | 27.21% | 25.41% | 5.85 | 15.00 | 43.49% | 4.00 |
| ADR Banco BBVA Argentina (BFR.N) | NYSE | USD | 3.9400 | 119,818 | 472,083 | 3.71% | 16.91% | 22.74% | 2.27 | 5.09 | 46.53% | 3.00 |
| ADR Banco Macro (BMA.N) | NYSE | USD | 18.1500 | 264,434 | 4,799,477 | 4.19% | 10.74% | 16.57% | 11.50 | 26.78 | 50.24% | 10.00 |
| ADR BUNGE (BG.N) | NYSE | USD | 89.5600 | 152,713 | 13,676,976 | 0.44% | 3.16% | 36.57% | 38.00 | 92.37 | 26.74% | 1.00 |
| ADR Cresud (CRESY.O) | NASDAQ | USD | 7.2400 | 238,982 | 1,730,230 | 6.86% | 15.10% | 51.15% | 2.60 | 7.55 | 58.80% | 10.00 |
| ADR Edenor (EDN.N) | NYSE | USD | 4.8000 | 15,852 | 76,090 | 12.68% | 25.00% | 13.21% | 2.87 | 4.83 | 42.26% | 20.00 |
| ADR Grupo Financiero Galicia (GGAL.O) | NASDAQ | USD | 10.2300 | 1,680,781 | 17,194,390 | 3.96% | 15.20% | 17.05% | 5.86 | 14.94 | 38.71% | 10.00 |
| ADR IRSA (IRS.N) | NYSE | USD | 4.0300 | 76,609 | 308,734 | 1.00% | 9.21% | -10.64% | 2.54 | 5.29 | 41.71% | 10.00 |
| ADR Pampa Energía (PAM.N) | NYSE | USD | 17.4900 | 42,124 | 736,749 | 3.31% | 14.39% | 26.92% | 9.37 | 16.82 | 37.90% | 25.00 |
| ADR Transportadora de Gas del Sur (TGS.N) | NYSE | USD | 5.4800 | 32,817 | 179,837 | 1.86% | 18.87% | 5.38% | 3.91 | 6.77 | 39.17% | 5.00 |
| ADR Telecom Argentina (TEO.N) | NYSE | USD | 6.1800 | 125,401 | 774,978 | 7.29% | 7.67% | -5.79% | 4.39 | 11.56 | 50.37% | 5.00 |
| ADR Ternium (TX.N) | NYSE | USD | 36.3400 | 80,538 | 2,926,751 | -2.57% | -0.74% | 24.97% | 14.12 | 41.98 | 39.76% | 10.00 |
| ADR YPF (YPF.N) | NYSE | USD | 5.7100 | 387,263 | 2,211,272 | 7.74% | 21.49% | 21.49% | 2.99 | 7.30 | 48.17% | 1.00 |
| GDR GrupoClarín (GCSAq.L) | London S.E. | USD | 1.5000 | - | - | - | - | - | 1.50 | 1.50 | - | 2.00 |
| ADR CENTRAL PUERTO | NYSE | USD | 2.7300 | 119,864 | 327,229 | 3.61% | 27.57% | 1.11% | 1.90 | 3.15 | 49.72% | 10.00 |
| ADR Grupo Supervielle(SUPV.N) | NYSE | USD | 2.3600 | 176,387 | 416,273 | 2.61% | 20.41% | 13.05% | 1.53 | 3.60 | 40.82% | 5.00 |
| ADR LOMA NEGRA (OTC)(LOMA.K) | NYSE | USD | 7.1500 | - | 465,244 | 2.73% | 7.52% | 16.26% | 3.70 | 7.10 | 38.28% | 5.00 |

(a) Los precios son los disponibles a la hora de cierre de BYMA
(b) Los mínimos y máximos incluye valores intradiarios.
(c) El cálculo de volatilidad se realiza siempre que la especie cotice más del 75% de las últimas 40 ruedas.
(d) Ratio = Cant. de Acciones - equivalentes a v/n $1 - por cada ADR / BDR ó GDR.

### Cuadro Comparativo de precios de Acciones y ADR / BDR / GDR

| Especie | Código BYMA | Cotización ADR / Ratio en moneda original | Cotización BYMA en $ (2) | Cotización ADR / Ratio en $ (3) | Diferencia en $ (3)-(2) |
|---|---|---|---|---|---|
| ADR Irsa Prop. Comerciales | IRCP | 2.8750 | 495.300 | 273.211 | - 222.09 |
| ADR Banco BBVA Argentina | BBAR | 1.3133 | 213.900 | 124.806 | - 89.09 |
| ADR Banco Macro | BMA | 1.8150 | 305.400 | 172.480 | - 132.92 |
| ADR BUNGE | - | 89.5600 | - | 8510.887 | - |
| ADR Cresud | CRES | 0.7240 | 120.450 | 68.802 | - 51.65 |
| ADR Edenor | EDN | 0.2400 | 41.300 | 22.807 | - 18.49 |
| ADR Grupo Financiero Galicia | GGAL | 1.0230 | 169.100 | 97.216 | - 71.88 |
| ADR IRSA | IRSA | 0.4030 | 68.650 | 38.297 | - 30.35 |
| ADR Pampa Energía | PAMP | 0.6996 | 117.050 | 66.483 | - 50.57 |
| ADR Transportadora de Gas del Sur | TGSU2 | 1.0960 | 181.450 | 104.153 | - 77.30 |
| ADR Telecom Argentina | TECO2 | 1.2360 | 208.150 | 117.457 | - 90.69 |
| ADR Ternium | - | 3.6340 | - | 345.339 | - |
| ADR YPF | YPFD | 5.7100 | 950.050 | 542.621 | - 407.43 |
| GDR GrupoClarín | GCLA | - | 67.100 | - | - |
| ADR CENTRAL PUERTO | CEPU | 0.2730 | 45.200 | 25.943 | - 19.26 |
| ADR Grupo Supervielle (SUPV.N) | SUPV | 0.4720 | 77.100 | 44.854 | - 32.25 |
| ADR LOMA NEGRA (OTC) | LOMA | 1.4300 | 240.500 | 135.893 | - 104.61 |

(3) Cotización convertida a $ de acuerdo al valor del Dólar Mayorista Bancos informada por Reuters.

IAMC Instituto Argentino de Mercado de Capitales

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## ANÁLISIS DE TÍTULOS PÚBLICOS REESTRUCTURACIÓN DE DEUDA (*)

07-Jun-21

| Bono | Código | Vencimiento | Amortización | Cupón de Renta | Próximo Vencimiento | | VR (en %) | Cotización c/100 v.n. (a) | Fecha última cotización | Cupón Corriente: Renta Anual (en %) | Cupón Corriente: Intereses Corridos c/100 v.n. | Cupón Corriente: Yield Anual (en %) | Valor Técnico c/100 v.n. | Paridad (en%) | Volatilidad 40r. (b) (en %) | TIR Anual | DM | PPV (en años) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **BONOS CANJE REESTRUCTURACIÓN DE DEUDA 2005 (**)** | | | | | | | | | | | | | | | | | | |
| **I. Bonos PAR** | | | | | | | | | | | | | | | | | | |
| PAR Ley Arg. (CER) | PARP | 31-Dic-38 | Sem. | Sem. | 30-Sep-21 | R | 100.00 | 905.400 | 07-Jun-21 | Fija=1.77 | 7.19 | 4.18 | 2,126.28 | 42.58 | 15.07 | 10.37% | 9.64 | 11.89 |
| **II. Bonos Discount** | | | | | | | | | | | | | | | | | | |
| DISC Ley Arg. (CER) | DICP | 31-Dic-33 | Sem. | Sem. | 30-Jun-21 | R | 100.00 | 2456.500 | 07-Jun-21 | Fija=5.83 | 69.29 | 6.57 | 2,760.41 | 88.99 | 11.59 | 8.00% | 5.64 | 6.72 |
| **III. Bono CUASIPAR** | | | | | | | | | | | | | | | | | | |
| CUASIPAR (CER) | CUAP | 31-Dic-45 | Sem. | Sem. | 30-Jun-21 | R | 100.00 | 1330.000 | 07-Jun-21 | Fija=3.31 | 43.02 | 7.57 | 2,985.58 | 44.55 | 19.28 | 10.11% | 10.45 | 15.94 |
| **IIII. Unidades Vinculadas al Producto (U.V.P.)** | | | | | | | | | | | | | | | | | | |
| U.V.P. en USD Ley Arg. | TVPA | 15-Dic-35 | - | - | - | - | - | 94.000 | 07-Jun-21 | - | - | - | - | - | 41.90 | - | - | - |
| U.V.P. en ARS Ley Arg. | TVPP | 15-Dic-35 | - | - | - | - | - | 1.640 | 07-Jun-21 | - | - | - | - | - | 39.37 | - | - | - |
| U.V.P. en USD Ley N.Y. | TVPY | 15-Dic-35 | - | - | - | - | - | 146.000 | 07-Jun-21 | - | - | - | - | - | 48.83 | - | - | - |
| U.V.P. en EUR Ley Ing. | TVPE | 15-Dic-35 | - | - | - | - | - | 158.000 | 07-Jun-21 | - | - | - | - | - | 29.72 | - | - | - |
| **BONOS CANJE REESTRUCTURACIÓN DE DEUDA 2010 (**)** | | | | | | | | | | | | | | | | | | |
| **I. Bonos Par** | | | | | | | | | | | | | | | | | | |
| PAR Ley Arg. (CER) | PAP0 | 31-Dic-38 | Sem. | Sem. | 30-Sep-21 | R | 100.00 | 893.000 | 07-Jun-21 | Fija=1.77 | 7.19 | 4.23 | 2,126.28 | 42.00 | - | 10.52% | 9.61 | 11.89 |
| **II. Bonos Discount** | | | | | | | | | | | | | | | | | | |
| DISC Ley Arg. (CER) | DIP0 | 31-Dic-33 | Sem. | Sem. | 30-Jun-21 | R | 100.00 | 2400.000 | 07-Jun-21 | Fija=5.83 | 69.29 | 6.73 | 2,760.41 | 86.94 | - | 8.43% | 5.58 | 6.72 |
| **IV. Unidades Vinculadas al Producto (U.V.P.)** | | | | | | | | | | | | | | | | | | |
| U.V.P. en USD Ley N.Y. | TVY0 | 15-Dic-35 | - | - | - | - | - | 135.000 | 07-Jun-21 | - | - | - | - | - | - | - | - | - |
| **BONOS CANJE REESTRUCTURACIÓN DE DEUDA 2020** | | | | | | | | | | | | | | | | | | |
| **I. Bonos en Dólares Ley Arg. (Bonar)** | | | | | | | | | | | | | | | | | | |
| Bonar Step-Up 2029 | AL29 | 9-Jul-29 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 6150.000 | 07-Jun-21 | Fija=1 | 0.76 | 2.67 | 100.76 | 37.93 | 18.53 | 20.96% | 4.62 | 5.66 |
| Bonar Step-Up 2029 - USD | AL29D | 9-Jul-29 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 38.170 | 07-Jun-21 | Fija=1 | 0.76 | 2.67 | 100.76 | 37.88 | 14.81 | 20.99% | 4.62 | 5.66 |
| Bonar Step-Up 2030 | AL30 | 9-Jul-30 | 13 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 5860.000 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.34 | 100.10 | 36.38 | 18.88 | 20.04% | 4.98 | 6.12 |
| Bonar Step-Up 2030 - USD | AL30D | 9-Jul-30 | 13 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 36.500 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.34 | 100.10 | 36.47 | 17.72 | 19.99% | 4.98 | 6.12 |
| Bonar Step-Up 2035 | AL35 | 9-Jul-35 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 5380.000 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.38 | 100.10 | 33.40 | 20.33 | 16.88% | 7.84 | 10.37 |
| Bonar Step-Up 2035 - USD | AL35D | 9-Jul-35 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 33.800 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.37 | 100.10 | 33.77 | 19.98 | 16.73% | 7.86 | 10.37 |
| Bonar Step-Up 2038 | AE38 | 9-Ene-38 | 22 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 6020.000 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.34 | 100.10 | 37.37 | 18.81 | 17.90% | 6.59 | 9.82 |
| Bonar Step-Up 2038 - USD | AE38D | 9-Ene-38 | 22 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 37.300 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.34 | 100.10 | 37.26 | 19.01 | 17.95% | 6.59 | 9.82 |
| Bonar Step-Up 2041 | AL41 | 9-Jul-41 | 28 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 5701.000 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.35 | 100.10 | 35.39 | 18.34 | 16.07% | 7.44 | 11.62 |
| Bonar Step-Up 2041 - USD | AL41D | 9-Jul-41 | 28 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 35.350 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.35 | 100.10 | 35.32 | 20.79 | 16.10% | 7.44 | 11.62 |
| **II. Bonos en Dólares Ley Extranjera (Globales)** | | | | | | | | | | | | | | | | | | |
| Global Step-Up 2029 | GD29 | 9-Jul-29 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 6800.000 | 07-Jun-21 | Fija=1 | 0.76 | 2.41 | 100.76 | 41.94 | 16.71 | 18.62% | 4.73 | 5.66 |
| Global Step-Up 2029 - USD | GD29D | 9-Jul-29 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 42.350 | 07-Jun-21 | Fija=1 | 0.76 | 2.40 | 100.76 | 42.03 | 22.47 | 18.57% | 4.73 | 5.66 |
| Global Step-Up 2030 | GD30 | 9-Jul-30 | 13 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 6380.000 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.32 | 100.10 | 39.61 | 18.41 | 18.20% | 5.07 | 6.12 |
| Global Step-Up 2030 - USD | GD30D | 9-Jul-30 | 13 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 39.530 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.32 | 100.10 | 39.49 | 18.96 | 18.27% | 5.06 | 6.12 |
| Global Step-Up 2035 | GD35 | 9-Jul-35 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 5615.000 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.36 | 100.10 | 34.86 | 20.11 | 16.30% | 7.93 | 10.37 |
| Global Step-Up 2035 - USD | GD35D | 9-Jul-35 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 34.900 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.36 | 100.10 | 34.87 | 17.52 | 16.30% | 7.93 | 10.37 |
| Global Step-Up 2038 | GD38 | 9-Ene-38 | 22 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 6570.000 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.31 | 100.10 | 40.79 | 19.68 | 16.49% | 6.81 | 9.82 |
| Global Step-Up 2038 - USD | GD38D | 9-Ene-38 | 22 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 40.910 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.31 | 100.10 | 40.87 | 24.27 | 16.46% | 6.81 | 9.82 |
| Global Step-Up 2041 | GD41 | 9-Jul-41 | 28 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 6150.000 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.33 | 100.10 | 38.18 | 18.76 | 15.00% | 7.68 | 11.62 |
| Global Step-Up 2041 - USD | GD41D | 9-Jul-41 | 28 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 38.050 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.33 | 100.10 | 38.01 | 23.73 | 15.06% | 7.66 | 11.62 |
| Global Step-Up 2046 | GD46 | 9-Jul-46 | 44 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 5699.500 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.35 | 100.10 | 35.38 | 26.15 | 16.18% | 7.20 | 12.77 |
| Global Step-Up 2046 - USD | GD46D | 9-Jul-46 | 44 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 35.400 | 07-Jun-21 | Fija=0.125 | 0.10 | 0.35 | 100.10 | 35.37 | 28.98 | 16.18% | 7.20 | 12.77 |

| Tipo de cambio Peso-Dólar(*) |
|---|
| $160.9222 |

Notas Aclaratorias:

(*)Los indicadores de bonos denominados en USD se calculan en esa misma moneda, convirtiendo su precio en ARS a USD por el promedio ponderado de los cocientes de los precios de cierre en pesos y dólares, de los bonos que registraron negociación en el día, en ambas monedas, en plazo estándar (Fuente: IAMC con datos de BYMA).

(**) Para los bonos ajustables por CER, no se realiza proyección de este coeficiente a los fines del cálculo del flujo de fondos. El capital ajustado a partir del cual se calcula el flujo de fondos surge de utilizar el CER correspondiente a 10 días hábiles antes de la fecha de cálculo (o el que corresponda según condiciones de emisión).

(a) Los precios corresponden al precio de cierre en PPT (Prioridad Precio-Tiempo) e incluyen los intereses corridos ('precio sucio') (b) El cálculo de volatilidad se realiza siempre que la especie cotice más de 75% de las últimas 40 ruedas de PPT.

## ANÁLISIS DE TÍTULOS PÚBLICOS NACIONALES (*)

*07-Jun-21*

| bono | Código | vencimiento | amortización | Cupón de Renta | Próximo Vencimiento | | VR (en %) | Cotización c/100 v.n. (a) | Fecha última cotización | cupón corriente: Renta Anual (en %) | cupón corriente: Intereses Corridos c/100 v.n. | cupón corriente: Yield Anual (en %) | Valor Técnico c/100 v.n. | Paridad (en %) | Volatilidad 40 r. (b) (en %) | TIR Anual | dm | PPV (en años) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **BONTE, BOGAR Y BONOS DE CONSOLIDACIÓN** | | | | | | | | | | | | | | | | | | |
| **I. Títulos emitidos en Pesos a tasa fija** | | | | | | | | | | | | | | | | | | |
| BONTE Oct - 2021 | TO21 | 4-Oct-21 | Al Vto. | Sem. | 4-Oct-21 | A+R | 100.00 | 96.800 | 7-Jun-21 | Fija=18.2 | 3.24 | 19.45 | 103.24 | 93.77 | 5.74 | 45.23% | 0.26 | 0.32 |
| BONTE Oct - 2023 | TO23 | 17-Oct-23 | Al Vto. | Sem. | 18-Oct-21 | R | 100.00 | 62.900 | 7-Jun-21 | Fija=16 | 2.22 | 26.37 | 102.22 | 61.53 | 13.95 | 49.50% | 1.52 | 2.07 |
| BONTE Oct - 2026 | TO26 | 18-Oct-26 | Al Vto. | Sem. | 18-Oct-21 | R | 100.00 | 43.750 | 7-Jun-21 | Fija=15.5 | 2.15 | 37.26 | 102.15 | 42.83 | 13.94 | 50.28% | 2.24 | 4.21 |
| **II. Títulos emitidos en Pesos a Tasa Variable** | | | | | | | | | | | | | | | | | | |
| BONTE BADLAR +1% | TB21 | 5-Ago-21 | Al Vto. | Trim. | 5-Ago-21 | A+R | 100.00 | 102.700 | 7-Jun-21 | Fija=35.12 | 3.37 | 35.36 | 103.37 | 99.35 | 4.61 | 45.14% | 0.14 | 0.16 |
| BOCON 8º - BADLAR | PR15 | 4-Oct-22 | 14 - Trim. | Trim. | 5-Jul-21 | A+R | 48.00 | 85.800 | 7-Jun-21 | Var.=34.07 | 5.12 | 35.57 | 89.35 | 96.03 | 7.54 | 47.59% | 0.57 | 0.71 |
| BONTE BADLAR 2023 5.25% | TB23P | 6-Feb-23 | Al Vto. | Trim. | 6-Ago-21 | R | 100.00 | 102.500 | 31-May-21 | Fija=39.37 | 3.67 | 39.84 | 103.67 | 98.87 | - | 46.77% | 1.12 | 1.36 |
| **III. Títulos en Pesos y ajustables por el CER (**)** | | | | | | | | | | | | | | | | | | |
| BONCER 2021 | TC21 | 22-Jul-21 | Al Vto. | Sem. | 22-Jul-21 | A+R | 100.00 | 510.700 | 7-Jun-21 | Fija=2.5 | 4.77 | 2.48 | 505.87 | 100.95 | 5.07 | - 5.40% | 0.12 | 0.12 |
| BONTE 2021 CER +1% | TX21 | 5-Ago-21 | Al Vto. | Sem. | 5-Ago-21 | A+R | 100.00 | 162.350 | 7-Jun-21 | Fija=1 | 0.55 | 0.99 | 160.79 | 100.97 | 3.86 | - 5.05% | 0.16 | 0.16 |
| BONTE 2022 CER +1.2% | TX22 | 18-Mar-22 | Al Vto. | Sem. | 18-Sep-21 | R | 100.00 | 154.950 | 7-Jun-21 | Fija=1.2 | 0.41 | 1.19 | 154.03 | 100.60 | 5.19 | 0.42% | 0.77 | 0.77 |
| BONTE 2022 CER +1.30% | T2X2 | 20-Sep-22 | Al Vto. | Sem. | 20-Sep-21 | R | 100.00 | 145.950 | 7-Jun-21 | Fija=1.3 | 0.42 | 1.30 | 146.37 | 99.71 | 9.95 | 1.53% | 1.28 | 1.27 |
| BONCER 2023 | TC23 | 6-Mar-23 | Al Vto. | Sem. | 6-Sep-21 | R | 100.00 | 362.500 | 7-Jun-21 | Fija=4 | 3.65 | 3.94 | 356.76 | 101.61 | 16.24 | 3.06% | 1.66 | 1.68 |
| BONTE 2023 CER +1.4% | TX23 | 25-Mar-23 | Al Vto. | Sem. | 25-Sep-21 | R | 100.00 | 149.300 | 7-Jun-21 | Fija=1.4 | 0.44 | 1.44 | 153.45 | 97.29 | 9.57 | 2.99% | 1.74 | 1.77 |
| BONTE 2023 CER + 1.45% | T2X3 | 13-Ago-23 | Al Vto. | Sem. | 13-Ago-21 | R | 100.00 | 133.800 | 7-Jun-21 | Fija=1.45 | 0.65 | 1.51 | 139.48 | 95.93 | - | 3.44% | 2.13 | 2.14 |
| BOCON 6º 2% | PR13 | 15-Mar-24 | 120 Mens. | Mens. | 15-Jun-21 | A+R | 28.62 | 745.000 | 7-Jun-21 | Fija=2 | 0.98 | 1.98 | 736.26 | 101.19 | 12.02 | 1.15% | 1.39 | 1.40 |
| BONTE 2024 CER +1.50% | TX24 | 25-Mar-24 | Al Vto. | Sem. | 25-Sep-21 | R | 100.00 | 142.400 | 7-Jun-21 | Fija=1.5 | 0.47 | 1.62 | 153.48 | 92.78 | 10.34 | 4.32% | 2.68 | 2.74 |
| BONTE 2024 CER + 1.45% | T2X4 | 26-Jul-24 | Al Vto. | Sem. | 26-Jul-21 | R | 100.00 | 100.000 | 11-May-21 | Fija=1.55 | 0.53 | 1.87 | 120.26 | 83.16 | - | 7.89% | 2.97 | 3.06 |
| BONCER 2025 4% | TC25P | 27-Abr-25 | Al vto. | Sem. | 27-Oct-21 | R | 100.00 | 330.000 | 7-Jun-21 | Fija.=4 | 1.59 | 4.14 | 341.85 | 96.53 | - | 5.06% | 3.53 | 3.64 |
| BONTE 2026 CER +2% | TX26 | 9-Nov-26 | 5 - Sem. | Sem. | 9-Nov-21 | R | 100.00 | 115.600 | 7-Jun-21 | Fija=2 | 0.23 | 2.37 | 137.00 | 84.38 | 9.24 | 6.20% | 4.08 | 4.26 |
| BONTE 2028 CER +2.25% | TX28 | 9-Nov-28 | 10 - Sem. | Sem. | 9-Nov-21 | R | 100.00 | 109.400 | 7-Jun-21 | Fija=2.25 | 0.26 | 2.82 | 137.03 | 79.83 | 14.15 | 7.15% | 4.59 | 4.94 |
| **IV. Títulos en Pesos Cláusula Gatillo** | | | | | | | | | | | | | | | | | | |
| BONO DUAL 2021 (****) | TD21 | 5-Ago-21 | Al Vto. | Sem. | 5-Ago-21 | A+R | 100.00 | 108.000 | 18-May-21 | Fija=39.461 | 13.59 | 41.80 | 113.59 | 95.08 | - | 93.53% | 0.11 | 0.16 |
| **V. Titulos emitidos en Dolares y pagaderos en pesos (Dollar-Linked).** | | | | | | | | | | | | | | | | | | |
| BONTE DOLLAR LINKED 2021 | T2V1 | 30-Nov-21 | Al Vto. | Sem. | 30-Nov-21 | A+R | 100.00 | 9041.000 | 7-Jun-21 | Fija=0.1 | 0.00 | 0.11 | 100.00 | 95.19 | 8.43 | 11.00% | 0.45 | 0.48 |
| BONTE D. LINKED 2021-USD | T2V1D | 30-Nov-21 | Al Vto. | Sem. | 30-Nov-21 | A+R | 100.00 | 55.000 | 7-Jun-21 | Fija=0.1 | 0.00 | 0.18 | 100.00 | 55.00 | - | 250.83% | 0.21 | 0.48 |
| BONTE DOLLAR LINKED 2022 | TV22 | 29-Abr-22 | Al Vto. | Sem. | 29-Oct-21 | R | 100.00 | 9395.000 | 7-Jun-21 | Fija=0.1 | 0.01 | 0.10 | 100.01 | 98.91 | 7.66 | 1.34% | 0.88 | 0.89 |
| BONTE D. LINKED 2022-USD | TV22D | 29-Abr-22 | Al Vto. | Sem. | 29-Oct-21 | R | 100.00 | 58.000 | 7-Jun-21 | Fija=0.1 | 0.01 | 0.17 | 100.01 | 57.99 | - | 84.96% | 0.62 | 0.89 |
| BONTE DOL LINKED 2022 0.2% | T2V2 | 30-Nov-22 | Al Vto. | Sem. | 30-Nov-21 | R | 100.00 | 9500.000 | 7-Jun-21 | Fija=0.2 | 0.01 | 0.20 | 100.01 | 100.02 | - | 0.19% | 1.47 | 1.48 |
| **BONAR, BONAC Y BONAD** | | | | | | | | | | | | | | | | | | |
| **IV. Títulos emitidos en Pesos (c)** | | | | | | | | | | | | | | | | | | |
| BONAR 2022 - BADLAR+200 | AA22 | 3-Abr-22 | Al Vto. | Trim. | 5-Jul-21 | R | 100.00 | 104.100 | 7-Jun-21 | Var.=36.105 | 6.43 | 36.97 | 106.43 | 97.81 | 10.43 | 45.70% | 0.63 | 0.72 |

| (!) Tasas de referencia (TNA %) | Tasa LIBOR de 180 días 0.1649% | Tasa LIBOR de 90 días 0.1282% | Tasa LIBOR de 30 días 0.0813% | TASA BADLAR 34.1250% |
|---|---|---|---|---|

| Tipo de cambio Peso-Dólar(*) |
|---|
| $160.9222 |

Notas Aclaratorias:
(*) Los indicadores de bonos denominados en USD se calculan en esa misma moneda, convirtiendo su precio en ARS a USD por el promedio ponderado de los cocientes de los precios de cierre en pesos y dólares, de los bonos que registraron negociación en el día, en ambas monedas, en plazo estándar (Fuente: IAMC con datos de BYMA). (**) Para los bonos ajustables por CER, no se realiza proyección de este coeficiente a los fines del cálculo del flujo de fondos. El capital ajustado a partir del cual se calcula el flujo de fondos surge de utilizar el CER correspondiente a 10 días hábiles antes de la fecha de cálculo (o el que corresponda según condiciones de emisión). (****) No se realiza proyección de CER. Tasa de cupón (semestral): 34% anual, o variación del CER -0,5%, el mayor. (a) Los precios corresponden al precio de cierre en PPT (Prioridad Precio-Tiempo) e incluyen los intereses corridos ('precio sucio'). (b) El cálculo de volatilidades se realiza siempre que la especie cotice más de 75% de las últimas 40 ruedas en PPT. (c) La tasa utilizada para estimar los flujos futuros surge del promedio de tasas correspondiente al período actual.

# ANÁLISIS DE TÍTULOS PÚBLICOS PROVINCIALES Y OTROS TÍTULOS DE DEUDA (*)

*07-Jun-21*

| Bono | Código | Vencimiento | Amortización | Cupón de Renta | Próximo Vencimiento | | VR (en %) | Cotización c/100 v.n. (a) | Fecha última cotización | Cupón Corriente Renta Anual (en %) | Cupón Corriente Intereses Corridos c/100 v.n. | Cupón Corriente Yield Anual (en %) | Valor Técnico c/ 100 v.n. | Paridad (en %) | Volatilidad 40 r. (b) (en %) | TIR Anual | DM | PPV (en años) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **BONOS DOMESTICOS (LEY ARGENTINA)** | | | | | | | | | | | | | | | | | | |
| **I. Títulos emitidos en pesos (c)** | | | | | | | | | | | | | | | | | | |
| CABA 2022 - BADLAR+500 | BDC22 | 23-Ene-22 | Al Vto. | Trim. | 23-Jul-21 | R | 100.00 | 104.900 | 7-Jun-21 | Var.=39.118 | 5.04 | 39.17 | 105.04 | 99.87 | - | 45.28% | 0.50 | 0.57 |
| Bs. As. 2022 - BADLAR+383 (h) | PBY22 | 31-May-22 | Al Vto. | Trim. | 31-Ago-21 | R | 100.00 | 97.050 | 7-Jun-21 | Var.=37.955 | 0.94 | 39.49 | 100.94 | 96.15 | 8.28 | 50.42% | 0.75 | 0.87 |
| CABA Mar. 2024 | BDC24 | 29-Mar-24 | Al Vto. | Trim. | 29-Jun-21 | R | 100.00 | 99.200 | 7-Jun-21 | Var.=37.353 | 7.37 | 40.68 | 107.37 | 92.39 | 8.51 | 49.68% | 1.49 | 2.08 |
| Bs. As. 2025 - BADLAR+375 | PBA25 | 12-Abr-25 | Al vto. | Trim. | 12-Jul-21 | R | 100.00 | 91.500 | 7-Jun-21 | Var.=37.855 | 6.02 | 44.28 | 106.02 | 86.31 | 8.93 | 54.57% | 1.68 | 2.71 |
| CABA Feb. 2028 | BDC28 | 22-Feb-28 | Al Vto. | Trim. | 23-Ago-21 | R | 100.00 | 89.900 | 7-Jun-21 | Var.=37.876 | 1.66 | 42.92 | 101.66 | 88.43 | 22.29 | 50.91% | 2.12 | 4.37 |
| **II. Títulos emitidos en dólares** | | | | | | | | | | | | | | | | | | |
| Córdoba Oct. 2026 | CO26 | 27-Oct-26 | 32 - Trim. | Trim. | 27-Jul-21 | A+R | 68.75 | 9740.000 | 7-Jun-21 | Fija=7.125 | 0.57 | 8.17 | 69.32 | 87.31 | 14.23 | 13.64% | 2.22 | 2.61 |
| Córdoba Oct. 2026 - USD | CO26D | 27-Oct-26 | 32 - Trim. | Trim. | 27-Jul-21 | A+R | 68.75 | 60.500 | 7-Jun-21 | Fija=7.125 | 0.57 | 8.17 | 69.32 | 87.27 | 8.77 | 13.66% | 2.22 | 2.61 |
| **III. Títulos denominados en dólares y pagaderos en pesos (Dollar-Linked)** | | | | | | | | | | | | | | | | | | |
| Formosa Feb. 2022 (g) | FORM3 | 27-Feb-22 | 40 - trim. | Trim. | 27-Ago-21 | A+R | 7.50 | 766.000 | 3-Jun-21 | Fija=5 | 0.01 | 0.00 | 7.51 | 63.36 | - | 192.80% | 0.29 | 0.47 |
| **BONOS EXTERNOS (LEY EXTRANJERA)** | | | | | | | | | | | | | | | | | | |
| **I. Dólares** | | | | | | | | | | | | | | | | | | |
| Bs. As. Feb. 2023 | PBF23 | 15-Feb-23 | 3 Anual | Sem. | 15-Ago-21 | R | 66.67 | 5300.000 | 7-Jun-21 | Fija=6.5 | 1.37 | 13.73 | 68.04 | 48.40 | - | 113.72% | 0.61 | 1.15 |
| Bs. As. Feb. 2023 - USD | PF23D | 15-Feb-23 | 3 Anual | Sem. | 15-Ago-21 | R | 66.67 | 39.000 | 1-Jun-21 | Fija=6.5 | 1.37 | 11.52 | 68.04 | 57.32 | - | 79.75% | 0.71 | 1.15 |
| Bs. As. Mar. 2024 (e) | PBM24 | 16-Mar-24 | 3 - Anual | Sem. | 16-Sep-21 | R | 100.00 | 2464.068EX | 24-Oct-19 | Fija=9.125 | 2.13 | 69.22 | 102.13 | 14.99 | - | 465.45% | 0.25 | 1.68 |
| Bs. As. Abr. 2028 (d,f) | BP28 | 18-Abr-28 | Anual | Sem. | 18-Oct-21 | R | 100.00 | 3588.535EX | 9-Ene-20 | Fija=9.625 | 1.36 | 45.97 | 101.36 | 22.00 | - | 66.74% | 2.02 | 4.87 |
| Bs. As. PAR May. 2035 (f) | BPLD | 15-May-35 | 30 - Sem. | Sem. | 15-Nov-21 | A+R | 93.34 | 6900.000 | 7-Jun-21 | Fija=4 | 0.25 | 8.76 | 93.59 | 45.82 | - | 21.78% | 3.60 | 6.69 |
| **II. Euros** | | | | | | | | | | | | | | | | | | |
| Bs. As. PAR May. 2035 (f) | BPLE | 15-May-35 | 30 - Sem. | Sem. | 15-Nov-21 | A+R | 90.01 | 4850.000 | 6-Ago-20 | Fija=4 | 0.24 | 8.66 | 90.25 | 46.33 | - | 19.32% | 4.23 | 6.97 |

Notas Aclaratorias:
(*) Los indicadores de los títulos emitidos en dólares se calculan en esa misma divisa convirtiendo su cotización en $ por el dólar bancos vendedor (Fuente: Thomson Reuters).
(a) Los precios corresponden al precio de cierre en PPT(Prioridad Precio-Tiempo) e incluyen los intereses corridos ('precio sucio') (b) El cálculo de volatilidades se realiza siempre que la especie cotice más de 75% de las últimas 40 ruedas en PPT.
(c) La tasa utilizada para estimar los flujos futuros surge del promedio de tasas correspondiente al período actual.(d) El título tiene una denominación mínima de u$s100.000 y múltiplos enteros de u$s1.000.
(e) El título tiene una denominación mínima de u$s150.000 y múltiplos enteros de u$s1.000. (f) Fecha de registro o 'record date': estarán legitimados para el cobro aquellos tenedores registrados con una antelación de 15 días corridos respecto a cada fecha de pago.
(g) Los servicios de renta y amortización se pagan en pesos al tipo de cambio de referencia del bono, según prospecto de emisión (h) El título tiene una denominación mínima de u$s1.000 y múltiplos enteros de u$s1.000.

## ANÁLISIS DE OBLIGACIONES NEGOCIABLES (*)

*07-Jun-21*

| Emisor | Código | Vencimiento | Amortización | Cupón de Renta | Próximo Vencimiento. | | VR (en %) | Cotización c/100 v.r. (a) | Fecha última cotización | Cupón Corriente: Renta Anual (en %) | Cupón Corriente: Intereses Corridos c/100 v.n. | Cupón Corriente: Yield Anual (en %) | Valor Técnico c/100 v.n. | Paridad (en %) | TIR anual | DM | PPV (en años) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Obligaciones Negociables Ley Argentina** | | | | | | | | | | | | | | | | | |
| **I - Denominadas y pagaderas en dólares** | | | | | | | | | | | | | | | | | |
| CRESUD 9% VTO 2021 EN U$S | CSFQO | 11-Jul-21 | Al Vto. | Sem. | 11-Jul-21 | A+R | 100.00 | 16600.000 | 7-Jun-21 | Fija=9 | 3.67 | 9.05 | 103.67 | 99.50 | 15.45% | 0.08 | 0.09 |
| Vista Oil 7.88% Vto 2021 (b) | VSC1O | 31-Jul-21 | Al Vto. | Sem. | 31-Jul-21 | A+R | 100.00 | 16400.000 | 7-Jun-21 | Var.=7.88 | 0.82 | 7.79 | 100.82 | 101.08 | 0.21% | 0.14 | 0.14 |
| VISTA OIL 8.50% VTO 2022 EN U$S | VSC2O | 7-Ago-22 | Al Vto. | Trim. | 7-Ago-21 | R | 100.00 | 17220.000 | 7-Jun-21 | Fija=8.5 | 0.77 | 8.00 | 100.77 | 106.19 | 3.05% | 1.10 | 1.11 |
| GENNEIA S.A. O.N. CLASE 30 EN U$S | GNCWO | 24-Nov-22 | Al Vto. | Trim. | 24-Ago-21 | R | 100.00 | 17939.000 | 7-Jun-21 | Fija=12 | 0.53 | 10.82 | 100.53 | 110.89 | 4.29% | 1.35 | 1.38 |
| Tecpetrol 4.875% Vto. 2022 (c) | TTC1O | 12-Dic-22 | Al Vto. | Sem. | 12-Jun-21 | R | 100.00 | 16900.000 | 4-Jun-21 | Var.=4.875 | 2.40 | 4.75 | 102.40 | 102.56 | 3.10% | 1.42 | 1.44 |
| CRESUD 6.50% VTO 2023 EN U$S | CSDOO | 16-Feb-23 | Al Vto. | Sem. | 16-Ago-21 | R | 100.00 | 16300.000 | 7-Jun-21 | Fija=6.5 | 2.01 | 6.55 | 102.01 | 99.29 | 7.07% | 1.56 | 1.60 |
| IRSA INV. Y REP. CLASE IX EN U$S | IRC9O | 1-Mar-23 | Al Vto. | Trim. | 12-Ago-21 | R | 100.00 | 17288.000 | 7-Jun-21 | Fija=10 | 0.77 | 9.38 | 100.77 | 106.61 | 6.04% | 1.57 | 1.63 |
| Arcor 6% Vto. 2023 (c) | RCC9O | 6-Jul-23 | Al Vto. | Sem. | 6-Jul-21 | R | 100.00 | 16700.000 | 7-Jun-21 | Var.=6 | 2.55 | 5.93 | 102.55 | 101.20 | 5.44% | 1.88 | 1.94 |
| IRSA INV. Y REP. CLASE VIII EN U$S | IRC8O | 12-Nov-23 | 3-Anual | Trim. | 12-Ago-21 | R | 100.00 | 16800.000 | 7-Jun-21 | Fija=10 | 0.77 | 9.65 | 100.77 | 103.60 | 7.47% | 1.31 | 1.40 |
| Vista Oil 3.5% Vto. 2024 (b) | VSC3O | 21-Feb-24 | Al Vto. | Sem. | 21-Ago-21 | R | 100.00 | 15200.000 | 7-Jun-21 | Var.=3.5 | 1.04 | 3.75 | 101.04 | 93.49 | 6.27% | 2.46 | 2.55 |
| **II - Denominadas en dólares que pagan en pesos** | | | | | | | | | | | | | | | | | |
| IRSA 4% VTO 2022 DOLLAR LINKED | IRC7O | 21-Ene-22 | Al Vto. | Trim. | 21-Jul-21 | R | 100.00 | 9350.000 | 7-Jun-21 | Fija=4 | 0.54 | 4.09 | 100.54 | 97.92 | 7.69% | 0.59 | 0.61 |
| **Obligaciones Negociables Ley extranjera** | | | | | | | | | | | | | | | | | |
| **I - Denominadas y pagaderas en dólares** | | | | | | | | | | | | | | | | | |
| MASTELLONE HERMANOS SERIE F EN U$S | MTCFO | 30-Jul-21 | Al Vto. | Sem. | 3-Jul-21 | A+R | 100.00 | 16500.000 | 7-Jun-21 | Fija=12.625 | 5.47 | 13.01 | 105.47 | 97.22 | 73.39% | 0.05 | 0.07 |
| EDENOR Clase IX 2022 (d) | ODNY9 | 25-Oct-22 | Al vto. | Sem. | 25-Oct-21 | R | 100.00 | 14650.000 | 3-Jun-21 | Fija=9.75 | 1.19 | 10.85 | 101.19 | 89.97 | 19.23% | 1.19 | 1.31 |
| IRSA-O.N. CLASE 2 EUROCLEAR EN U$S | RPC2O | 23-Mar-23 | Al Vto. | Sem. | 23-Sep-21 | R | 100.00 | 15670.000 | 7-Jun-21 | Fija=8.75 | 1.85 | 9.16 | 101.85 | 95.61 | 11.92% | 1.59 | 1.70 |
| PETROBRAS ARGENTINA SERIE T EN U$S | PTSTO | 21-Jul-23 | Al Vto. | Sem. | 21-Jul-21 | R | 100.00 | 16700.000 | 7-Jun-21 | Fija=7.375 | 2.83 | 7.31 | 102.83 | 100.92 | 7.00% | 1.91 | 1.99 |
| YPF Clase XXVIII 2024 | YPCUO | 4-Abr-24 | 3 Anual | Sem. | 4-Oct-21 | R | 100.00 | 15100.000 | 7-Jun-21 | Var.=8.75 | 1.58 | 9.48 | 101.58 | 92.37 | 14.00% | 1.63 | 1.82 |
| YPF Clase XXXIX 2025 | YCA6O | 28-Jul-25 | Al Vto. | Sem. | 28-Jul-21 | R | 100.00 | 13600.000 | 7-Jun-21 | Fija=8.5 | 3.09 | 10.44 | 103.09 | 81.98 | 15.17% | 3.14 | 3.53 |
| YPF Clase XVI 2026 | YMCHO | 12-Feb-26 | 13-Trim | Trim. | 12-Ago-21 | R | 100.00 | 14100.000 | 7-Jun-21 | Fija=4 | 0.30 | 4.58 | 100.30 | 87.36 | 11.62% | 2.76 | 3.04 |
| YPF Clase XVII 2029 | YMCIO | 30-Jun-29 | 7-Sem | Sem. | 30-Jun-21 | R | 100.00 | 10800.000 | 7-Jun-21 | Fija=2.5 | 0.81 | 3.77 | 100.81 | 66.57 | 15.75% | 4.89 | 5.81 |
| YPF Clase XVIII 2033 | YMCJO | 30-Sep-33 | 4-Anual | Sem. | 30-Sep-21 | R | 100.00 | 7400.000 | 4-Jun-21 | Fija=1.5 | 0.29 | 3.28 | 100.29 | 45.85 | 17.16% | 6.74 | 9.11 |

| Tipo de Cambio Peso-Dólar(*) |
|---|
| $160.9222 |

Notas Aclaratorias:

(*) Los indicadores de bonos denominados en USD se calculan en esa misma moneda, convirtiendo su precio en ARS a USD por el promedio ponderado de los cocientes de los precios de cierre en pesos y dólares, de los bonos que registraron negociación en el día, en ambas monedas, en plazo estándar (Fuente: IAMC con datos de BYMA).

(a) Los precios corresponden al precio de cierre en PPT, T+2 (Prioridad Precio-Tiempo) e incluyen los intereses corridos ('precio sucio').
(b) El título tiene una lamina mínima de u$s 1.000 y múltiplos enteros de u$s 1.
(c) El título tiene una lamina mínima de u$s 1.000 y múltiplos enteros de u$s 1.000.
(d) El título tiene una lamina mínima de u$s 2.000 y múltiplos enteros de u$s 1.000

## Indice de Bonos (Medido en Pesos)

*07-Jun-21*

**Indice de Bonos IAMC (Base 1/1/95=100)**

| | Valor al 07-Jun-21 | Variación Diaria al 04-Jun-21 | Variación Semanal al 04-Jun-21 | Variación Mensual al 31-May-21 | Variación anual al 30-Dic-20 | Ponderación* |
|---|---|---|---|---|---|---|
| Subíndice de Bonos Cortos emitidos en pesos | 35,285.602 | 0.10% | 0.10% | 1.16% | 22.11% | 5.92% |
| Subíndice de Bonos Cortos emitidos en dólares | 16,063.923 | -0.47% | -0.47% | -0.87% | 3.25% | 3.08% |
| Subíndice de Bonos Largos emitidos en pesos | 60,860.894 | 0.52% | 0.52% | 2.69% | 33.49% | 4.35% |
| Subíndice de Bonos Largos emitidos en dólares | 35,759.135 | 1.08% | 1.08% | 2.49% | 6.27% | 86.65% |
| Indice de Bonos General | 40,537.160 | 0.95% | 0.95% | 2.32% | 10.93% | 100.00% |

(*)Composicion Índices: Subíndice de Bonos Cortos emitidos en pesos (PR15, TC21, TO21, TO23, TO26, AA22, TX21, TB21, TX22, TX23, TX24, T2X2, SJ301, X28F2), Subíndice de Bonos Cortos emitidos en dólares (T2V1, TV22), Subíndice de Bonos Largos emitidos en pesos (DICP, TX26), Subíndice de Bonos Largos emitidos en dólares (AL30, AL35, AE38, GD30, GD35, GD41, GD38).

## Indice de Bonos (Medido en Dólares)

*07-Jun-21*

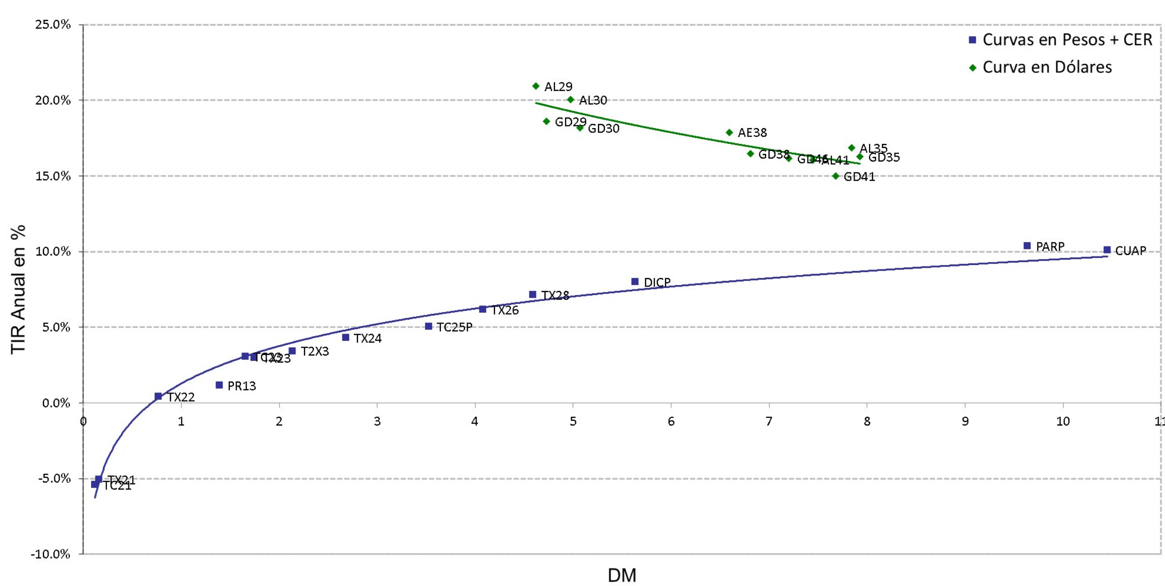
**Indice de Bonos IAMC (Base 1/1/95=100)**

| | Valor al 07-Jun-21 | Variación Diaria al 04-Jun-21 | Variación Semanal al 04-Jun-21 | Variación Mensual al 31-May-21 | Variación Anual al 30-Dic-20 | Ponderación* |
|---|---|---|---|---|---|---|
| Subíndice de Bonos Cortos emitidos en pesos | 1,111.654 | -0.02% | -0.02% | 0.85% | 8.26% | 5.92% |
| Subíndice de Bonos Cortos emitidos en dólares | 205.767 | -0.59% | -0.59% | -1.17% | -8.46% | 3.08% |
| Subíndice de Bonos Largos emitidos en pesos | 1,376.466 | 0.41% | 0.41% | 2.38% | 18.35% | 4.35% |
| Subíndice de Bonos Largos emitidos en dólares | 377.485 | 0.96% | 0.96% | 2.18% | -5.78% | 86.65% |
| Indice de Bonos General | 427.610 | 0.83% | 0.83% | 2.01% | -1.66% | 100.00% |

(*)Composicion Índices: Subíndice de Bonos Cortos emitidos en pesos (PR15, TC21, TO21, TO23, TO26, AA22, TX21, TB21, TX22, TX23, TX24, T2X2, SJ301, X28F2), Subíndice de Bonos Cortos emitidos en dólares (T2V1, TV22), Subíndice de Bonos Largos emitidos en pesos (DICP, TX26), Subíndice de Bonos Largos emitidos en dólares (AL30, AL35, AE38, GD30, GD35, GD41, GD38).

## Curvas de Rendimientos

**Curva en Pesos + CER y en Dólares**



| Serie | Negociación | | | | | | | Teóricos(c/vol hist.) | | | Implícitos | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Precio cierre de la prima | Variación | Mínimo | Máximo | Lotes | Volumen ($) | Últ. precio prima/ cot. subyac. | Prima teórica | Delta | Efecto Palanca | Volat. Implícit | Delta |
| **Opciones de Compra** | | | | | | | | | | | | |
| ***Vencimiento Junio - 18/06/2021 - 11 días - Tasa Promedio de Caución a 30 días 34.99%*** | | | | | | | | | | | | |
| **AGRO Cotización Subyacente: 26.200 Volatilidad Histórica del subyacente 40 ruedas: 42.24%** | | | | | | | | | | | | |
| AGRC17.0JU | 9.000 | 1.12% | 9.000 | 9.700 | 31 | 28,870 | 34.35% | 9.381 | 1.000 | 2.79% | 0.00% | 1.000 |
| **ALUA Cotización Subyacente: 56.000 Volatilidad Histórica del subyacente 40 ruedas: 32.86%** | | | | | | | | | | | | |
| ALUC31.0JU | 26.000 | 8.33% | 26.000 | 26.000 | 20 | 52,000 | 46.43% | 25.330 | 1.000 | 2.21% | | 0.945 |
| ALUC33.0JU | 24.513 | 4.31% | 23.790 | 24.550 | 13 | 31,804 | 43.77% | 23.351 | 1.000 | 2.40% | | 0.919 |
| ALUC35.0JU | 19.402 | -7.61% | 19.002 | 24.000 | 31 | 67,211 | 34.65% | 21.372 | 1.000 | 2.62% | 0.00% | 1.000 |
| ALUC43.0JU | 13.500 | 4.49% | 13.500 | 15.299 | 36 | 51,160 | 24.11% | 13.457 | 1.000 | 4.16% | 75.32% | 0.984 |
| ALUC49.0JU | 7.500 | 0.01% | 7.291 | 8.500 | 46 | 36,102 | 13.39% | 7.527 | 0.994 | 7.40% | 0.00% | 1.000 |
| ALUC53.0JU | 3.775 | -3.21% | 3.500 | 4.800 | 372 | 159,768 | 6.74% | 3.759 | 0.880 | 13.11% | 33.67% | 0.874 |
| ALUC57.0JU | 1.340 | -0.74% | 1.050 | 1.800 | 261 | 38,460 | 2.39% | 1.100 | 0.463 | 23.56% | 39.02% | 0.473 |
| **BHIP Cotización Subyacente: 10.000 Volatilidad Histórica del subyacente 40 ruedas: 33.96%** | | | | | | | | | | | | |
| BHIC8.00JU | 2.000 | 5.32% | 2.000 | 2.700 | 290 | 67,079 | 20.00% | 2.085 | 1.000 | 4.80% | 0.00% | 1.000 |
| BHIC9.00JU | 1.400 | 40.00% | 1.200 | 1.650 | 97 | 11,995 | 14.00% | 1.101 | 0.976 | 8.87% | 110.14% | 0.758 |
| BHIC9.50JU | 0.700 | 1,300.00% | 0.700 | 0.700 | 1 | 70 | 7.00% | 0.645 | 0.859 | 13.31% | 46.07% | 0.791 |
| BHIC10.0JU | 0.480 | 60.00% | 0.480 | 0.550 | 128 | 6,865 | 4.80% | 0.292 | 0.583 | 19.94% | 61.26% | 0.561 |
| **BMA Cotización Subyacente: 305.400 Volatilidad Histórica del subyacente 40 ruedas: 50.15%** | | | | | | | | | | | | |
| BMAC190.JU | 115.000 | 15.00% | 115.000 | 116.000 | 2 | 23,100 | 37.66% | 117.421 | 1.000 | 2.60% | 0.00% | 1.000 |
| **BOLT Cotización Subyacente: 3.650 Volatilidad Histórica del subyacente 40 ruedas: 50.20%** | | | | | | | | | | | | |
| BOLC3.20JU | 0.640 | 49.18% | 0.500 | 0.640 | 894 | 53,882 | 17.53% | 0.491 | 0.952 | 7.08% | 145.96% | 0.753 |
| BOLC3.40JU | 0.450 | 50.00% | 0.330 | 0.450 | 205 | 6,825 | 12.33% | 0.315 | 0.835 | 9.67% | 116.54% | 0.692 |
| BOLC3.60JU | 0.160 | 45.45% | 0.126 | 0.180 | 68 | 1,116 | 4.38% | 0.175 | 0.627 | 13.06% | 43.88% | 0.640 |
| BOLC3.80JU | 0.100 | 104.08% | 0.100 | 0.100 | 17 | 170 | 2.74% | 0.082 | 0.385 | 17.10% | 57.49% | 0.404 |
| **BYMA Cotización Subyacente: 787.500 Volatilidad Histórica del subyacente 40 ruedas: 28.97%** | | | | | | | | | | | | |
| BYMC699.4J | 80.000 | 34.91% | 70.000 | 80.000 | 10 | 75,585 | 10.16% | 95.600 | 0.995 | 8.20% | 0.00% | 1.000 |
| **CEPU Cotización Subyacente: 45.200 Volatilidad Histórica del subyacente 40 ruedas: 35.67%** | | | | | | | | | | | | |
| CEPC34.0JU | 11.500 | 28.82% | 11.000 | 14.500 | 111 | 144,750 | 25.44% | 11.562 | 1.000 | 3.91% | 0.00% | 1.000 |
| **COME Cotización Subyacente: 3.170 Volatilidad Histórica del subyacente 40 ruedas: 26.62%** | | | | | | | | | | | | |
| COMC1.19JU | 1.806 | -4.95% | 1.800 | 2.050 | 137 | 27,324 | 56.97% | 1.993 | 1.000 | 1.59% | 0.00% | 1.000 |
| COMC2.29JU | 0.975 | 8.33% | 0.975 | 1.000 | 101 | 9,890 | 30.76% | 0.904 | 1.000 | 3.51% | 188.80% | 0.882 |
| COMC2.39JU | 0.800 | 0.00% | 0.800 | 0.890 | 381 | 31,230 | 25.24% | 0.805 | 1.000 | 3.94% | 0.00% | 1.000 |
| COMC2.59JU | 0.608 | 4.83% | 0.570 | 0.685 | 1,532 | 94,411 | 19.18% | 0.608 | 1.000 | 5.22% | 48.40% | 0.995 |
| COMC2.69JU | 0.560 | 16.67% | 0.520 | 0.560 | 147 | 7,832 | 17.67% | 0.509 | 1.000 | 6.23% | 107.28% | 0.848 |
| COMC2.79JU | 0.399 | 5.28% | 0.399 | 0.469 | 1,019 | 44,614 | 12.59% | 0.410 | 0.999 | 7.73% | 0.00% | 1.000 |
| COMC2.89JU | 0.269 | 0.00% | 0.269 | 0.365 | 8,302 | 274,384 | 8.49% | 0.311 | 0.988 | 10.05% | 0.00% | 1.000 |
| COMC3.09JU | 0.140 | 7.69% | 0.140 | 0.185 | 18,660 | 311,588 | 4.42% | 0.131 | 0.789 | 19.10% | 32.01% | 0.750 |
| COMC3.19JU | 0.089 | -4.30% | 0.070 | 0.120 | 4,771 | 44,103 | 2.81% | 0.066 | 0.547 | 26.29% | 37.11% | 0.540 |
| COMC3.29JU | 0.051 | -8.93% | 0.032 | 0.075 | 16,553 | 92,292 | 1.61% | 0.027 | 0.293 | 35.00% | 38.84% | 0.361 |
| COMC3.49JU | 0.012 | -40.00% | 0.010 | 0.030 | 10,264 | 25,644 | 0.38% | 0.002 | 0.035 | 55.39% | 39.65% | 0.115 |
| **CRES Cotización Subyacente: 120.450 Volatilidad Histórica del subyacente 40 ruedas: 57.12%** | | | | | | | | | | | | |
| CREC82.0JU | 37.000 | 23.33% | 37.000 | 37.000 | 10 | 37,000 | 30.72% | 39.322 | 1.000 | 3.06% | 0.00% | 1.000 |
| CREC94.0JU | 25.000 | 31.58% | 21.000 | 25.000 | 93 | 214,063 | 20.76% | 27.465 | 0.996 | 4.37% | 0.00% | 1.000 |
| **EDN Cotización Subyacente: 41.300 Volatilidad Histórica del subyacente 40 ruedas: 45.16%** | | | | | | | | | | | | |
| EDNC27.0JU | 10.200 | 27.50% | 8.000 | 10.200 | 16 | 15,120 | 24.70% | 14.587 | 1.000 | 2.83% | 0.00% | 1.000 |
| **GGAL Cotización Subyacente: 169.100 Volatilidad Histórica del subyacente 40 ruedas: 38.97%** | | | | | | | | | | | | |
| GFGC88983J | 79.500 | 10.42% | 79.500 | 83.000 | 13 | 106,050 | 47.01% | 81.063 | 1.000 | 2.09% | 0.00% | 1.000 |
| GFGC10098J | 68.000 | 7.09% | 65.000 | 70.000 | 142 | 968,313 | 40.21% | 69.194 | 1.000 | 2.44% | 0.00% | 1.000 |
| GFGC10398J | 67.250 | 11.62% | 65.000 | 68.000 | 17 | 114,350 | 39.77% | 66.226 | 1.000 | 2.55% | 180.86% | 0.958 |
| GFGC10698J | 63.000 | 16.67% | 61.000 | 64.500 | 41 | 258,550 | 37.26% | 63.258 | 1.000 | 2.67% | 0.00% | 1.000 |
| GFGC10998J | 59.010 | 9.28% | 59.000 | 62.000 | 203 | 1,224,720 | 34.90% | 60.290 | 1.000 | 2.80% | 0.00% | 1.000 |
| GFGC11298J | 56.000 | 9.80% | 56.000 | 60.000 | 555 | 3,188,676 | 33.12% | 57.321 | 1.000 | 2.95% | 0.00% | 1.000 |
| GFGC11598J | 53.000 | 10.99% | 50.000 | 56.550 | 2,883 | 15,464,789 | 31.34% | 54.353 | 1.000 | 3.11% | 0.00% | 1.000 |
| GFGC11898J | 51.351 | 14.13% | 50.000 | 54.000 | 2,060 | 10,643,355 | 30.37% | 51.385 | 1.000 | 3.29% | 0.00% | 1.000 |
| GFGC12198J | 47.000 | 11.41% | 46.000 | 50.520 | 784 | 3,819,380 | 27.79% | 48.417 | 1.000 | 3.49% | 0.00% | 1.000 |
| GFGC12498J | 44.976 | 15.44% | 40.000 | 48.000 | 4,781 | 21,776,561 | 26.60% | 45.449 | 1.000 | 3.72% | 0.00% | 1.000 |
| GFGC12798J | 41.687 | 15.96% | 36.500 | 44.000 | 1,964 | 8,360,944 | 24.65% | 42.481 | 1.000 | 3.98% | 0.00% | 1.000 |
| GFGC13098J | 38.500 | 16.50% | 36.500 | 42.300 | 2,825 | 11,261,766 | 22.77% | 39.513 | 1.000 | 4.28% | 0.00% | 1.000 |
| GFGC13398J | 35.595 | 19.66% | 32.000 | 39.900 | 5,129 | 18,679,734 | 21.05% | 36.545 | 1.000 | 4.63% | 0.00% | 1.000 |
| GFGC13898J | 30.748 | 24.85% | 26.000 | 34.000 | 7,981 | 25,101,705 | 18.18% | 31.601 | 0.999 | 5.35% | 0.00% | 1.000 |
| GFGC14398J | 25.960 | 29.60% | 24.900 | 29.000 | 4,690 | 12,618,540 | 15.35% | 26.671 | 0.995 | 6.31% | 0.00% | 1.000 |
| GFGC14898J | 21.357 | 39.97% | 19.000 | 24.490 | 9,601 | 20,838,462 | 12.63% | 21.791 | 0.980 | 7.60% | 0.00% | 1.000 |
| GFGC15398J | 16.610 | 49.00% | 14.000 | 19.800 | 23,300 | 41,708,200 | 9.82% | 17.055 | 0.941 | 9.33% | 0.00% | 1.000 |
| GFGC15898J | 12.648 | 61.72% | 9.500 | 15.400 | 50,516 | 67,708,100 | 7.48% | 12.631 | 0.864 | 11.56% | 39.24% | 0.862 |
| GFGC165.JU | 8.814 | 87.69% | 6.200 | 10.700 | 46,441 | 41,385,644 | 5.21% | 8.033 | 0.709 | 14.93% | 46.52% | 0.682 |

| Serie | Negociación | | | | | | | Teóricos(c/vol hist.) | | | Implícitos | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Precio cierre de la prima | Variación | Mínimo | Máximo | Lotes | Volumen ($) | Últ. precio prima/ cot. subyac. | Prima teórica | Delta | Efecto Palanca | Volat. Implícit | Delta |
| GFGC170.JU | 5.817 | 120.42% | 3.000 | 7.400 | 131,744 | 77,850,821 | 3.44% | 5.051 | 0.545 | 18.25% | 45.51% | 0.543 |
| GFGC175.JU | 4.004 | 147.47% | 2.200 | 5.500 | 34,613 | 14,670,102 | 2.37% | 2.905 | 0.377 | 21.96% | 48.64% | 0.407 |
| GFGC180.JU | 2.788 | 202.71% | 1.350 | 3.400 | 25,873 | 6,904,086 | 1.65% | 1.524 | 0.234 | 25.96% | 51.96% | 0.300 |
| GFGC18898J | 1.510 | 114.79% | 0.840 | 1.750 | 61,254 | 8,224,774 | 0.89% | 0.376 | 0.075 | 33.70% | 57.77% | 0.173 |
| GFGC19898J | 0.856 | 98.61% | 0.430 | 0.990 | 36,256 | 2,775,224 | 0.51% | 0.055 | 0.014 | 42.95% | 64.75% | 0.099 |
| GFGC210.JU | 0.460 | 283.33% | 0.100 | 0.650 | 5,812 | 284,162 | 0.27% | 0.004 | 0.001 | 53.61% | 70.75% | 0.054 |
| GFGC220.JU | 0.368 | 636.00% | 0.050 | 0.440 | 2,503 | 76,473 | 0.22% | 0.000 | 0.000 | - | 79.68% | 0.041 |
| **LOMA Cotización Subyacente: 240.500 Volatilidad Histórica del subyacente 40 ruedas: 27.68%** | | | | | | | | | | | | |
| LOMC170.JU | 70.185 | 9.66% | 70.000 | 75.000 | 27 | 189,500 | 29.18% | 72.308 | 1.000 | 3.33% | 0.00% | 1.000 |
| LOMC180.JU | 58.000 | 28.89% | 58.000 | 58.000 | 23 | 133,400 | 24.12% | 62.414 | 1.000 | 3.85% | 0.00% | 1.000 |
| LOMC200.JU | 42.000 | 6.33% | 42.000 | 42.000 | 5 | 21,000 | 17.46% | 42.627 | 1.000 | 5.64% | 0.00% | 1.000 |
| **MIRG Cotización Subyacente: 1,964.500 Volatilidad Histórica del subyacente 40 ruedas: 26.03%** | | | | | | | | | | | | |
| MIRC16078J | 380.000 | - | 380.000 | 400.000 | 30 | 1,190,000 | 19.34% | 373.798 | 1.000 | 5.26% | 77.71% | 0.948 |
| **PAMP Cotización Subyacente: 117.050 Volatilidad Histórica del subyacente 40 ruedas: 41.48%** | | | | | | | | | | | | |
| PAMC89.0JU | 27.000 | 13.45% | 27.000 | 30.000 | 110 | 321,680 | 23.07% | 28.997 | 1.000 | 4.04% | 0.00% | 1.000 |
| PAMC97.0JU | 17.800 | 7.88% | 17.800 | 22.500 | 76 | 155,980 | 15.21% | 21.089 | 0.997 | 5.54% | 0.00% | 1.000 |
| PAMC101.JU | 15.990 | 26.90% | 15.000 | 17.600 | 166 | 261,700 | 13.66% | 17.164 | 0.987 | 6.73% | 0.00% | 1.000 |
| **SUPV Cotización Subyacente: 77.100 Volatilidad Histórica del subyacente 40 ruedas: 39.64%** | | | | | | | | | | | | |
| SUPC52157J | 24.000 | 8.11% | 23.000 | 26.000 | 10 | 24,200 | 31.13% | 25.498 | 1.000 | 3.02% | 0.00% | 1.000 |
| SUPC70157J | 6.250 | 13.64% | 6.000 | 9.000 | 183 | 138,900 | 8.11% | 7.832 | 0.940 | 9.25% | 0.00% | 1.000 |
| **TECO2 Cotización Subyacente: 208.150 Volatilidad Histórica del subyacente 40 ruedas: 40.05%** | | | | | | | | | | | | |
| TECC150.JU | 51.500 | 9.57% | 51.500 | 51.500 | 3 | 15,450 | 24.74% | 59.745 | 1.000 | 3.48% | 0.00% | 1.000 |
| TECC160.JU | 46.000 | 27.78% | 45.000 | 46.000 | 4 | 18,200 | 22.10% | 49.852 | 1.000 | 4.18% | 0.00% | 1.000 |
| TECC180.JU | 25.000 | 108.33% | 25.000 | 25.000 | 6 | 15,000 | 12.01% | 30.125 | 0.988 | 6.83% | 0.00% | 1.000 |
| TECC190.JU | 19.000 | 90.00% | 15.000 | 19.000 | 5 | 8,100 | 9.13% | 20.619 | 0.932 | 9.41% | 0.00% | 1.000 |
| **TGNO4 Cotización Subyacente: 50.300 Volatilidad Histórica del subyacente 40 ruedas: 41.80%** | | | | | | | | | | | | |
| TGNC36.0JU | 16.000 | 60.00% | 16.000 | 16.000 | 1 | 1,600 | 31.81% | 14.683 | 1.000 | 3.43% | | 0.874 |
| TGNC42.0JU | 8.000 | 3.72% | 8.000 | 9.500 | 153 | 132,780 | 15.90% | 8.751 | 0.996 | 5.72% | 0.00% | 1.000 |
| TGNC46.0JU | 4.800 | 380.00% | 4.700 | 4.900 | 12 | 5,670 | 9.54% | 4.926 | 0.920 | 9.40% | 26.11% | 0.987 |
| **TRAN Cotización Subyacente: 30.400 Volatilidad Histórica del subyacente 40 ruedas: 34.78%** | | | | | | | | | | | | |
| TRAC22.0JU | 9.750 | 39.29% | 9.750 | 9.750 | 5 | 4,875 | 32.07% | 8.634 | 1.000 | 3.52% | | 0.851 |
| TRAC24.0JU | 7.650 | 40.37% | 6.200 | 7.700 | 86 | 62,628 | 25.16% | 6.655 | 1.000 | 4.57% | 176.99% | 0.830 |
| **TXAR Cotización Subyacente: 67.200 Volatilidad Histórica del subyacente 40 ruedas: 34.70%** | | | | | | | | | | | | |
| TXAC44.0JU | 25.000 | 2.04% | 25.000 | 26.000 | 6 | 15,300 | 37.20% | 23.668 | 1.000 | 2.84% | | 0.907 |
| TXAC50.0JU | 18.000 | -2.70% | 18.000 | 20.000 | 22 | 42,750 | 26.79% | 17.732 | 1.000 | 3.79% | 110.68% | 0.953 |
| TXAC54.0JU | 15.000 | 0.76% | 14.500 | 15.500 | 12 | 18,200 | 22.32% | 13.774 | 1.000 | 4.88% | 134.56% | 0.863 |
| TXAC56.0JU | 14.000 | 42.86% | 14.000 | 14.900 | 32 | 46,550 | 20.83% | 11.796 | 0.999 | 5.69% | 152.02% | 0.805 |
| TXAC60.0JU | 8.101 | -11.45% | 7.800 | 10.001 | 32 | 29,712 | 12.06% | 7.867 | 0.981 | 8.38% | 53.99% | 0.913 |
| TXAC66.0JU | 2.800 | -15.15% | 2.800 | 5.000 | 420 | 173,775 | 4.17% | 2.730 | 0.693 | 17.05% | 36.39% | 0.685 |
| **VALO Cotización Subyacente: 28.700 Volatilidad Histórica del subyacente 40 ruedas: 29.78%** | | | | | | | | | | | | |
| GVAC23.0JU | 5.750 | 6.48% | 5.750 | 5.750 | 24 | 13,800 | 20.03% | 5.945 | 1.000 | 4.83% | 0.00% | 1.000 |
| GVAC25.0JU | 3.500 | 7.69% | 3.500 | 4.000 | 81 | 29,049 | 12.20% | 3.967 | 0.998 | 7.22% | 0.00% | 1.000 |
| GVAC27.0JU | 2.000 | 25.00% | 2.000 | 2.000 | 5 | 1,000 | 6.97% | 2.043 | 0.920 | 12.93% | 22.02% | 0.970 |
| **YPFD Cotización Subyacente: 950.050 Volatilidad Histórica del subyacente 40 ruedas: 45.05%** | | | | | | | | | | | | |
| YPFC500.JU | 430.000 | 17.81% | 409.890 | 430.000 | 14 | 599,989 | 45.26% | 455.367 | 1.000 | 2.09% | 0.00% | 1.000 |
| YPFC600.JU | 324.000 | 16.13% | 298.350 | 324.000 | 8 | 253,408 | 34.10% | 356.431 | 1.000 | 2.67% | 0.00% | 1.000 |
| YPFC620.JU | 328.000 | 26.15% | 298.000 | 328.000 | 5 | 153,800 | 34.52% | 336.643 | 1.000 | 2.82% | 0.00% | 1.000 |
| YPFC640.JU | 300.000 | 31.00% | 266.000 | 300.000 | 3 | 84,400 | 31.58% | 316.856 | 1.000 | 3.00% | 0.00% | 1.000 |
| YPFC680.JU | 240.000 | 23.08% | 227.700 | 240.000 | 3 | 70,770 | 25.26% | 277.281 | 1.000 | 3.43% | 0.00% | 1.000 |
| YPFC700.JU | 249.850 | 38.81% | 207.500 | 250.000 | 40 | 877,674 | 26.30% | 257.495 | 1.000 | 3.69% | 0.00% | 1.000 |
| YPFC720.JU | 202.171 | 29.60% | 187.000 | 207.000 | 58 | 1,143,042 | 21.28% | 237.709 | 1.000 | 4.00% | 0.00% | 1.000 |
| YPFC760.JU | 168.500 | 40.42% | 152.000 | 169.000 | 18 | 278,958 | 17.74% | 198.160 | 0.999 | 4.79% | 0.00% | 1.000 |
| YPFC800.JU | 128.494 | 53.70% | 107.580 | 130.000 | 149 | 1,736,790 | 13.52% | 158.792 | 0.991 | 5.93% | 0.00% | 1.000 |
| YPFC840.JU | 106.667 | 126.95% | 65.000 | 110.000 | 266 | 2,117,864 | 11.23% | 120.262 | 0.959 | 7.58% | 0.00% | 1.000 |
| YPFC880.JU | 51.667 | - | 45.000 | 55.000 | 8 | 40,000 | 5.44% | 84.241 | 0.875 | 9.86% | 0.00% | 1.000 |
| YPFC920.JU | 37.081 | 264.47% | 13.500 | 38.450 | 496 | 1,135,126 | 3.90% | 53.345 | 0.720 | 12.83% | 0.00% | 1.000 |
| YPFC1000JU | 8.164 | 482.73% | 3.010 | 10.000 | 435 | 219,635 | 0.86% | 14.746 | 0.317 | 20.44% | 33.41% | 0.253 |
| ***Vencimiento Agosto - 20/08/2021 - 74 días - Tasa Promedio de Caución a 30 días 34.99%*** | | | | | | | | | | | | |
| **ALUA Cotización Subyacente: 56.000 Volatilidad Histórica del subyacente 40 ruedas: 32.86%** | | | | | | | | | | | | |
| ALUC31.0AG | 27.800 | -3.47% | 27.800 | 30.000 | 351 | 1,045,910 | 49.64% | 27.151 | 1.000 | 2.06% | 103.14% | 0.951 |
| ALUC45.0AG | 16.900 | 12.67% | 16.900 | 17.000 | 57 | 96,890 | 30.18% | 14.192 | 0.979 | 3.86% | 90.66% | 0.819 |
| ALUC47.0AG | 12.501 | -10.71% | 12.501 | 15.000 | 239 | 338,230 | 22.32% | 12.410 | 0.958 | 4.33% | 36.38% | 0.943 |
| **BOLT Cotización Subyacente: 3.650 Volatilidad Histórica del subyacente 40 ruedas: 50.20%** | | | | | | | | | | | | |
| BOLC3.00AG | 1.100 | 24.29% | 1.000 | 1.200 | 583 | 61,790 | 30.14% | 0.901 | 0.902 | 3.65% | 99.49% | 0.794 |

Anexo A — Análisis de opciones — 07/06/2021

| Serie | Negociación | | | | | | | Teóricos(c/vol hist.) | | | Implícitos | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Precio cierre de la prima | Variación | Mínimo | Máximo | Lotes | Volumen ($) | Últ. precio prima/ cot. subyac. | Prima teórica | Delta | Efecto Palanca | Volat. Implícit | Delta |
| **CEPU Cotización Subyacente: 45.200 Volatilidad Histórica del subyacente 40 ruedas: 35.67%** | | | | | | | | | | | | |
| CEPC36.0AG | 12.000 | 50.00% | 11.000 | 12.000 | 90 | 107,700 | 26.55% | 11.777 | 0.973 | 3.74% | 47.10% | 0.934 |
| CEPC42.0AG | 7.250 | 27.19% | 5.500 | 8.450 | 69 | 49,100 | 16.04% | 6.798 | 0.836 | 5.56% | 43.95% | 0.797 |
| **COME Cotización Subyacente: 3.170 Volatilidad Histórica del subyacente 40 ruedas: 26.62%** | | | | | | | | | | | | |
| COMC2.39AG | 1.000 | 0.10% | 1.000 | 1.010 | 60 | 6,020 | 31.55% | 0.946 | 0.999 | 3.35% | 69.46% | 0.900 |
| COMC2.89AG | 0.500 | 0.00% | 0.500 | 0.600 | 790 | 43,340 | 15.77% | 0.495 | 0.923 | 5.91% | 29.03% | 0.906 |
| COMC3.09AG | 0.310 | 10.71% | 0.310 | 0.400 | 240 | 8,790 | 9.78% | 0.338 | 0.807 | 7.58% | 18.59% | 0.885 |
| COMC3.49AG | 0.176 | 25.71% | 0.170 | 0.220 | 8,190 | 154,013 | 5.55% | 0.119 | 0.444 | 11.87% | 36.69% | 0.475 |
| COMC3.89AG | 0.056 | 19.15% | 0.050 | 0.095 | 6,977 | 54,334 | 1.77% | 0.028 | 0.149 | 16.88% | 33.96% | 0.216 |
| **CRES Cotización Subyacente: 120.450 Volatilidad Histórica del subyacente 40 ruedas: 57.12%** | | | | | | | | | | | | |
| CREC98.0AG | 27.900 | 21.30% | 25.000 | 27.900 | 22 | 59,090 | 23.16% | 31.201 | 0.886 | 3.42% | 0.00% | 1.000 |
| **EDN Cotización Subyacente: 41.300 Volatilidad Histórica del subyacente 40 ruedas: 45.16%** | | | | | | | | | | | | |
| EDNC30.0AG | 12.500 | 78.57% | 9.250 | 12.500 | 106 | 111,500 | 30.27% | 13.456 | 0.978 | 3.00% | 0.00% | 1.000 |
| **GGAL Cotización Subyacente: 169.100 Volatilidad Histórica del subyacente 40 ruedas: 38.97%** | | | | | | | | | | | | |
| GFGC90.0AG | 75.600 | 15.42% | 75.600 | 90.000 | 6 | 48,870 | 44.71% | 85.346 | 1.000 | 1.98% | 0.00% | 1.000 |
| GFGC11898G | 54.000 | 12.50% | 54.000 | 56.000 | 103 | 568,950 | 31.93% | 58.443 | 0.993 | 2.87% | 0.00% | 1.000 |
| GFGC12498G | 49.500 | 20.81% | 48.500 | 52.000 | 47 | 236,200 | 29.27% | 52.945 | 0.986 | 3.15% | 0.00% | 1.000 |
| GFGC12798G | 45.998 | 0.03% | 45.000 | 48.000 | 91 | 431,748 | 27.20% | 50.222 | 0.981 | 3.30% | 0.00% | 1.000 |
| GFGC13098G | 42.550 | 15.63% | 41.000 | 45.000 | 1,424 | 6,183,174 | 25.16% | 47.525 | 0.974 | 3.47% | 0.00% | 1.000 |
| GFGC13398G | 38.973 | 11.35% | 37.100 | 43.000 | 93 | 364,870 | 23.05% | 44.857 | 0.965 | 3.64% | 0.00% | 1.000 |
| GFGC13898G | 34.061 | 19.51% | 30.000 | 38.000 | 1,926 | 6,766,323 | 20.14% | 40.498 | 0.946 | 3.95% | 0.00% | 1.000 |
| GFGC145.AG | 31.000 | 29.17% | 31.000 | 34.000 | 67 | 219,680 | 18.33% | 35.434 | 0.914 | 4.36% | 0.00% | 1.000 |
| GFGC14898G | 26.355 | 27.16% | 25.000 | 30.000 | 947 | 2,610,377 | 15.59% | 32.225 | 0.887 | 4.66% | 0.00% | 1.000 |
| GFGC15898G | 18.715 | 29.07% | 18.000 | 22.100 | 1,349 | 2,680,876 | 11.07% | 24.771 | 0.801 | 5.47% | 0.00% | 1.000 |
| GFGC16898G | 13.540 | 36.73% | 10.500 | 16.600 | 9,087 | 13,523,996 | 8.01% | 18.363 | 0.691 | 6.37% | 19.62% | 0.805 |
| GFGC190.AG | 7.640 | 57.88% | 7.009 | 9.150 | 4,146 | 3,463,920 | 4.52% | 8.701 | 0.435 | 8.45% | 35.45% | 0.422 |
| GFGC19898G | 5.464 | 71.61% | 4.500 | 6.400 | 10,703 | 6,243,514 | 3.23% | 6.039 | 0.335 | 9.39% | 36.90% | 0.323 |
| GFGC210.AG | 4.600 | 130.00% | 4.600 | 5.000 | 58 | 28,770 | 2.72% | 3.727 | 0.233 | 10.55% | 42.60% | 0.257 |
| GFGC220.AG | 2.832 | 61.83% | 2.450 | 3.500 | 1,723 | 492,550 | 1.67% | 2.331 | 0.160 | 11.62% | 41.56% | 0.179 |
| **MORI Cotización Subyacente: 16.950 Volatilidad Histórica del subyacente 40 ruedas: 31.60%** | | | | | | | | | | | | |
| MORC17.2AG | 2.500 | 4.17% | 2.500 | 2.800 | 91 | 24,340 | 14.75% | 1.487 | 0.681 | 7.77% | 67.15% | 0.633 |
| **PAMP Cotización Subyacente: 117.050 Volatilidad Histórica del subyacente 40 ruedas: 41.48%** | | | | | | | | | | | | |
| PAMC101.AG | 21.700 | 27.65% | 20.000 | 24.000 | 51 | 105,880 | 18.54% | 24.241 | 0.896 | 4.33% | 0.00% | 1.000 |
| PAMC113.AG | 11.000 | 33.61% | 11.000 | 12.000 | 5 | 5,800 | 9.40% | 15.579 | 0.747 | 5.61% | 0.00% | 1.000 |
| **SUPV Cotización Subyacente: 77.100 Volatilidad Histórica del subyacente 40 ruedas: 39.64%** | | | | | | | | | | | | |
| SUPC53.0AG | 29.000 | 7.41% | 29.000 | 31.000 | 21 | 62,000 | 37.61% | 27.801 | 0.995 | 2.76% | 81.15% | 0.919 |
| SUPC65.0AG | 17.000 | 23.31% | 15.000 | 17.000 | 18 | 29,600 | 22.05% | 17.111 | 0.925 | 4.17% | 37.26% | 0.936 |
| SUPC71.0AG | 13.000 | 36.84% | 12.000 | 14.000 | 47 | 62,000 | 16.86% | 12.413 | 0.829 | 5.15% | 45.92% | 0.801 |
| **TGNO4 Cotización Subyacente: 50.300 Volatilidad Histórica del subyacente 40 ruedas: 41.80%** | | | | | | | | | | | | |
| TGNC40.0AG | 14.450 | -3.67% | 14.000 | 16.000 | 73 | 110,725 | 28.73% | 13.271 | 0.954 | 3.62% | 72.46% | 0.860 |
| TGNC48.0AG | 8.045 | 168.17% | 8.000 | 9.000 | 35 | 29,250 | 15.99% | 7.079 | 0.765 | 5.43% | 54.97% | 0.726 |
| **TGSU2 Cotización Subyacente: 181.450 Volatilidad Histórica del subyacente 40 ruedas: 41.24%** | | | | | | | | | | | | |
| TGSC140.AG | 57.000 | 60.56% | 57.000 | 58.000 | 17 | 98,400 | 31.41% | 51.604 | 0.969 | 3.41% | 82.31% | 0.859 |
| **TRAN Cotización Subyacente: 30.400 Volatilidad Histórica del subyacente 40 ruedas: 34.78%** | | | | | | | | | | | | |
| TRAC22.0AG | 10.000 | 6.72% | 10.000 | 14.000 | 87 | 94,100 | 32.89% | 9.934 | 0.995 | 3.05% | 47.94% | 0.973 |
| TRAC24.0AG | 8.519 | 19.99% | 8.000 | 10.000 | 52 | 45,705 | 28.02% | 8.105 | 0.979 | 3.67% | 60.04% | 0.898 |
| TRAC28.0AG | 6.890 | 70.04% | 5.000 | 7.400 | 231 | 144,408 | 22.66% | 4.728 | 0.855 | 5.49% | 86.52% | 0.722 |
| **TXAR Cotización Subyacente: 67.200 Volatilidad Histórica del subyacente 40 ruedas: 34.70%** | | | | | | | | | | | | |
| TXAC60.0AG | 13.833 | 38.33% | 13.000 | 18.000 | 12 | 16,600 | 20.58% | 11.929 | 0.895 | 5.04% | 60.26% | 0.792 |
| TXAC66.0AG | 7.681 | 18.17% | 4.800 | 10.000 | 289 | 228,630 | 11.43% | 7.562 | 0.742 | 6.60% | 35.90% | 0.737 |
| **VALO Cotización Subyacente: 28.700 Volatilidad Histórica del subyacente 40 ruedas: 29.78%** | | | | | | | | | | | | |
| GVAC23.0AG | 8.068 | 7.57% | 8.000 | 8.750 | 44 | 35,500 | 28.11% | 7.314 | 0.987 | 3.87% | 70.75% | 0.859 |
| GVAC32.0AG | 1.000 | - | 1.000 | 1.250 | 219 | 26,150 | 3.48% | 1.092 | 0.418 | 11.00% | 27.96% | 0.410 |
| **YPFD Cotización Subyacente: 950.050 Volatilidad Histórica del subyacente 40 ruedas: 45.05%** | | | | | | | | | | | | |
| YPFC640.AG | 280.000 | 33.33% | 280.000 | 280.000 | 1 | 28,000 | 29.47% | 355.044 | 0.992 | 2.65% | 0.00% | 1.000 |
| YPFC700.AG | 275.800 | 37.90% | 275.800 | 275.800 | 1 | 27,580 | 29.03% | 300.648 | 0.974 | 3.08% | 0.00% | 1.000 |
| YPFC720.AG | 280.000 | 64.71% | 224.000 | 280.000 | 14 | 371,300 | 29.47% | 282.911 | 0.965 | 3.24% | 0.00% | 1.000 |
| YPFC800.AG | 185.100 | 35.80% | 180.000 | 190.200 | 2 | 37,020 | 19.48% | 215.298 | 0.903 | 3.98% | 0.00% | 1.000 |
| YPFC920.AG | 95.000 | 72.73% | 80.000 | 95.000 | 14 | 118,000 | 10.00% | 129.697 | 0.730 | 5.34% | 13.75% | 0.955 |
| YPFC1000AG | 40.909 | - | 40.000 | 50.000 | 16 | 65,000 | 4.31% | 86.609 | 0.581 | 6.37% | 17.77% | 0.617 |
| ***Vencimiento Octubre - 15/10/2021 - 130 días - Tasa Promedio de Caución a 30 días 34.99%*** | | | | | | | | | | | | |
| **ALUA Cotización Subyacente: 56.000 Volatilidad Histórica del subyacente 40 ruedas: 32.86%** | | | | | | | | | | | | |
| ALUC53.0OC | 13.000 | 19.82% | 10.850 | 13.500 | 35 | 41,220 | 23.21% | 10.268 | 0.845 | 4.61% | 61.03% | 0.751 |

| Serie | Negociación | | | | | | | Teóricos(c/vol hist.) | | | Implícitos | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Precio cierre de la prima | Variación | Mínimo | Máximo | Lotes | Volumen ($) | Últ. precio prima/ cot. subyac. | Prima teórica | Delta | Efecto Palanca | Volat. Implícit | Delta |
| **COME Cotización Subyacente: 3.170 Volatilidad Histórica del subyacente 40 ruedas: 26.62%** | | | | | | | | | | | | |
| COMC2.89OC | 0.800 | 8.11% | 0.700 | 0.810 | 125 | 8,954 | 25.24% | 0.641 | 0.926 | 4.58% | 61.36% | 0.782 |
| **GGAL Cotización Subyacente: 169.100 Volatilidad Histórica del subyacente 40 ruedas: 38.97%** | | | | | | | | | | | | |
| GFGC10998O | 71.900 | 23.97% | 71.500 | 75.000 | 17 | 122,440 | 42.52% | 72.261 | 0.994 | 2.33% | 0.00% | 1.000 |
| GFGC170.OC | 21.064 | -4.25% | 21.000 | 26.000 | 145 | 331,100 | 12.46% | 26.433 | 0.737 | 4.71% | 20.92% | 0.848 |
| GFGC190.OC | 10.537 | 49.46% | 8.865 | 12.900 | 687 | 703,521 | 6.23% | 16.528 | 0.563 | 5.76% | 24.04% | 0.556 |
| GFGC19898O | 8.300 | 50.01% | 6.300 | 8.300 | 432 | 339,630 | 4.91% | 13.114 | 0.485 | 6.25% | 27.05% | 0.443 |
| **SUPV Cotización Subyacente: 77.100 Volatilidad Histórica del subyacente 40 ruedas: 39.64%** | | | | | | | | | | | | |
| SUPC71.0OC | 11.000 | 30.95% | 11.000 | 11.000 | 11 | 12,100 | 14.27% | 16.255 | 0.840 | 3.99% | 0.00% | 1.000 |
| **TXAR Cotización Subyacente: 67.200 Volatilidad Histórica del subyacente 40 ruedas: 34.70%** | | | | | | | | | | | | |
| TXAC48.0OC | 30.000 | 3.45% | 30.000 | 31.000 | 82 | 254,000 | 44.64% | 24.948 | 0.990 | 2.67% | 112.32% | 0.847 |
| **YPFD Cotización Subyacente: 950.050 Volatilidad Histórica del subyacente 40 ruedas: 45.05%** | | | | | | | | | | | | |
| YPFC880.OC | 150.000 | - | 145.000 | 150.000 | 2 | 29,500 | 15.79% | 204.849 | 0.812 | 3.77% | 0.00% | 1.000 |
| **Opciones de Venta** | | | | | | | | | | | | |
| ***Vencimiento Junio - 18/06/2021 - 11 días - Tasa Promedio de Caución a 30 días 34.99%*** | | | | | | | | | | | | |
| **COME Cotización Subyacente: 3.170 Volatilidad Histórica del subyacente 40 ruedas: 26.62%** | | | | | | | | | | | | |
| COMV3.09JU | 0.040 | -25.93% | 0.040 | 0.054 | 156 | 674 | 1.26% | 0.018 | -0.211 | 37.05% | 39.05% | -0.286 |
| **GGAL Cotización Subyacente: 169.100 Volatilidad Histórica del subyacente 40 ruedas: 38.97%** | | | | | | | | | | | | |
| GFGV82983J | 0.050 | -40.48% | 0.040 | 0.095 | 1,922 | 12,878 | 0.03% | 0.000 | 0.000 | - | 160.03% | -0.003 |
| GFGV85983J | 0.050 | -23.08% | 0.045 | 0.087 | 401 | 2,334 | 0.03% | 0.000 | 0.000 | - | 152.69% | -0.003 |
| GFGV88983J | 0.070 | 45.83% | 0.040 | 0.070 | 810 | 4,307 | 0.04% | 0.000 | 0.000 | - | 151.24% | -0.005 |
| GFGV94983J | 0.070 | 45.83% | 0.030 | 0.100 | 2,611 | 16,552 | 0.04% | 0.000 | 0.000 | - | 137.26% | -0.005 |
| GFGV97983J | 0.070 | 40.00% | 0.050 | 0.070 | 325 | 1,819 | 0.04% | 0.000 | 0.000 | - | 130.58% | -0.005 |
| GFGV10098J | 0.061 | -22.78% | 0.040 | 0.089 | 716 | 4,340 | 0.04% | 0.000 | 0.000 | - | 122.11% | -0.005 |
| GFGV10398J | 0.070 | -27.08% | 0.050 | 0.071 | 871 | 4,812 | 0.04% | 0.000 | 0.000 | - | 117.79% | -0.006 |
| GFGV10698J | 0.065 | 0.00% | 0.051 | 0.250 | 716 | 5,587 | 0.04% | 0.000 | 0.000 | - | 110.65% | -0.006 |
| GFGV10998J | 0.122 | 52.50% | 0.071 | 0.140 | 1,579 | 16,069 | 0.07% | 0.000 | 0.000 | - | 113.48% | -0.010 |
| GFGV11298J | 0.141 | 28.18% | 0.085 | 0.200 | 954 | 12,327 | 0.08% | 0.000 | 0.000 | - | 109.44% | -0.012 |
| GFGV11598J | 0.156 | 11.43% | 0.070 | 0.200 | 4,129 | 55,732 | 0.09% | 0.000 | 0.000 | - | 104.77% | -0.014 |
| GFGV11898J | 0.187 | 7.47% | 0.080 | 0.250 | 8,555 | 124,760 | 0.11% | 0.000 | 0.000 | - | 101.37% | -0.016 |
| GFGV12198J | 0.220 | 14.58% | 0.101 | 0.250 | 2,617 | 49,753 | 0.13% | 0.000 | 0.000 | - | 97.72% | -0.020 |
| GFGV12498J | 0.269 | 13.50% | 0.122 | 0.300 | 5,879 | 141,774 | 0.16% | 0.000 | 0.000 | - | 94.69% | -0.024 |
| GFGV12798J | 0.312 | 16.85% | 0.141 | 0.350 | 1,690 | 46,140 | 0.18% | 0.000 | 0.000 | - | 90.83% | -0.029 |
| GFGV13098J | 0.360 | 10.43% | 0.220 | 0.450 | 2,438 | 81,496 | 0.21% | 0.000 | 0.000 | - | 86.89% | -0.034 |
| GFGV13398J | 0.405 | 12.50% | 0.180 | 0.440 | 4,586 | 164,929 | 0.24% | 0.000 | 0.000 | - | 82.52% | -0.039 |
| GFGV13898J | 0.489 | -20.49% | 0.325 | 0.840 | 6,416 | 303,171 | 0.29% | 0.003 | -0.001 | 52.80% | 75.03% | -0.050 |
| GFGV14398J | 0.703 | -23.09% | 0.600 | 1.000 | 5,222 | 368,236 | 0.42% | 0.020 | -0.005 | 45.69% | 70.26% | -0.072 |
| GFGV14898J | 1.088 | -26.44% | 0.905 | 1.499 | 9,698 | 980,304 | 0.64% | 0.087 | -0.020 | 39.22% | 66.87% | -0.109 |
| GFGV15398J | 1.773 | -31.33% | 1.002 | 2.590 | 3,970 | 684,341 | 1.05% | 0.297 | -0.059 | 33.36% | 65.06% | -0.165 |
| GFGV15898J | 3.201 | -30.46% | 2.700 | 4.603 | 16,215 | 5,038,800 | 1.89% | 0.820 | -0.136 | 28.11% | 67.82% | -0.251 |
| GFGV165.JU | 5.498 | - | 4.198 | 6.000 | 1,574 | 843,868 | 3.25% | 2.178 | -0.291 | 22.57% | 69.88% | -0.363 |
| GFGV170.JU | 7.511 | - | 4.000 | 7.511 | 42 | 24,502 | 4.44% | 4.143 | -0.455 | 18.57% | 67.68% | -0.458 |
| GFGV19898J | 32.000 | - | 32.000 | 32.000 | 1 | 3,200 | 18.92% | 27.819 | -0.986 | 5.99% | 109.56% | -0.757 |
| **PAMP Cotización Subyacente: 117.050 Volatilidad Histórica del subyacente 40 ruedas: 41.48%** | | | | | | | | | | | | |
| PAMV81.0JU | 0.042 | -16.00% | 0.042 | 0.042 | 20 | 84 | 0.04% | 0.000 | 0.000 | - | 90.53% | -0.007 |
| **YPFD Cotización Subyacente: 950.050 Volatilidad Histórica del subyacente 40 ruedas: 45.05%** | | | | | | | | | | | | |
| YPFV580.JU | 0.232 | -17.14% | 0.150 | 0.250 | 173 | 3,225 | 0.02% | 0.000 | 0.000 | - | 112.33% | -0.004 |
| YPFV720.JU | 3.000 | 400.00% | 0.700 | 5.000 | 35 | 9,740 | 0.32% | 0.002 | 0.000 | 53.34% | 100.18% | -0.042 |
| YPFV760.JU | 3.300 | 0.00% | 3.300 | 3.300 | 8 | 2,640 | 0.35% | 0.028 | -0.001 | 44.80% | 86.20% | -0.052 |
| ***Vencimiento Agosto - 20/08/2021 - 74 días - Tasa Promedio de Caución a 30 días 34.99%*** | | | | | | | | | | | | |
| **ALUA Cotización Subyacente: 56.000 Volatilidad Histórica del subyacente 40 ruedas: 32.86%** | | | | | | | | | | | | |
| ALUV43.0AG | 0.296 | -24.87% | 0.296 | 0.296 | 40 | 1,184 | 0.53% | 0.029 | -0.010 | 19.05% | 48.94% | -0.052 |
| **CRES Cotización Subyacente: 120.450 Volatilidad Histórica del subyacente 40 ruedas: 57.12%** | | | | | | | | | | | | |
| CREV98.0AG | 1.000 | -29.87% | 1.000 | 1.000 | 8 | 800 | 0.83% | 1.950 | -0.114 | 7.06% | 46.99% | -0.079 |
| **GGAL Cotización Subyacente: 169.100 Volatilidad Histórica del subyacente 40 ruedas: 38.97%** | | | | | | | | | | | | |
| GFGV10998G | 0.501 | -1.57% | 0.450 | 0.600 | 350 | 16,523 | 0.30% | 0.015 | -0.002 | 19.01% | 61.15% | -0.026 |
| GFGV11298G | 2.500 | -8.53% | 2.500 | 2.500 | 200 | 50,000 | 1.48% | 0.025 | -0.003 | 18.20% | 83.55% | -0.074 |
| GFGV13098G | 1.978 | 3.56% | 1.580 | 2.000 | 713 | 120,651 | 1.17% | 0.315 | -0.026 | 14.03% | 58.49% | -0.086 |
| GFGV13898G | 3.348 | 1.61% | 2.900 | 3.500 | 771 | 233,842 | 1.98% | 0.733 | -0.054 | 12.49% | 59.52% | -0.130 |
| GFGV14898G | 5.905 | 15.78% | 4.200 | 6.000 | 987 | 474,809 | 3.49% | 1.766 | -0.113 | 10.79% | 61.32% | -0.197 |
| GFGV16898G | 13.251 | - | 7.600 | 14.000 | 287 | 255,591 | 7.84% | 6.516 | -0.309 | 8.01% | 63.20% | -0.346 |
| **PAMP Cotización Subyacente: 117.050 Volatilidad Histórica del subyacente 40 ruedas: 41.48%** | | | | | | | | | | | | |
| PAMV97.0AG | 1.986 | -58.63% | 1.900 | 2.400 | 39 | 7,870 | 1.70% | 0.736 | -0.070 | 11.14% | 55.23% | -0.122 |

Anexo A — Análisis de opciones — 07/06/2021

| Serie | Negociación | | | | | | | Teóricos(c/vol hist.) | | | Implícitos | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Precio cierre de la prima | Variación | Mínimo | Máximo | Lotes | Volumen ($) | Últ. precio prima/ cot. subyac. | Prima teórica | Delta | Efecto Palanca | Volat. Implícit | Delta |
| **YPFD Cotización Subyacente: 950.050 Volatilidad Histórica del subyacente 40 ruedas: 45.05%** | | | | | | | | | | | | |
| YPFV680.AG | 1.731 | -56.73% | 1.650 | 3.500 | 58 | 11,580 | 0.18% | 1.372 | -0.018 | 12.64% | 46.78% | -0.022 |
| YPFV760.AG | 8.300 | - | 8.300 | 8.300 | 1 | 830 | 0.87% | 5.533 | -0.061 | 10.46% | 49.87% | -0.078 |
| YPFV800.AG | 13.000 | -2.20% | 12.000 | 13.300 | 12 | 15,060 | 1.37% | 9.729 | -0.098 | 9.52% | 49.20% | -0.114 |
| ***Vencimiento Octubre - 15/10/2021 - 130 días - Tasa Promedio de Caución a 30 días 34.99%*** | | | | | | | | | | | | |
| **BBAR Cotización Subyacente: 213.900 Volatilidad Histórica del subyacente 40 ruedas: 46.08%** | | | | | | | | | | | | |
| BBAV160.OC | 1.500 | - | 1.500 | 1.650 | 50 | 7,800 | 0.70% | 1.383 | -0.050 | 7.76% | 46.94% | -0.053 |
| **GGAL Cotización Subyacente: 169.100 Volatilidad Histórica del subyacente 40 ruedas: 38.97%** | | | | | | | | | | | | |
| GFGV120.OC | 1.158 | -31.88% | 1.100 | 2.000 | 126 | 17,050 | 0.68% | 0.260 | -0.017 | 11.01% | 51.51% | -0.047 |
| GFGV160.OC | 4.000 | - | 4.000 | 5.000 | 5 | 2,400 | 2.37% | 4.519 | -0.186 | 6.96% | 37.04% | -0.177 |
| **YPFD Cotización Subyacente: 950.050 Volatilidad Histórica del subyacente 40 ruedas: 45.05%** | | | | | | | | | | | | |
| YPFV800.OC | 35.000 | 34.62% | 26.000 | 38.000 | 47 | 129,100 | 3.68% | 15.067 | -0.108 | 6.81% | 61.10% | -0.160 |

*Notas:*

*1 - Variación con respecto al cierre anterior.*
*2 - Los indicadores se calculan utilizando el modelo de Black & Scholes.*
*3 - Delta=variación cierre de la prima / variación cotización del subyacente*
*4 - Efecto Palanca = variación porcentual cierre de la prima / variación porcentual cotización del subyacente*
*= Delta x (cotización del subyacente / cierre de la prima)*
*5 - No se informan volatilidades implícitas >= 200% por considerarlas poco significativas para el análisis.*

*El Glosario con la explicación detallada de cada uino de los indicadores está disponible en internet(http://www.iamc.sba.com.ar/informes/glosarioOpciones.pdf)*

## Anexo B

### Posiciones Abiertas por Especie al 04/06/2021

| Especie | Serie | Posiciones (nominales) - Open Interest - | | | | | |
|---|---|---|---|---|---|---|---|
| | | cubiertas | opuestas | cruzadas | descubiertas | total | Variación c/ día anterior |
| | | | | Opciones de Compra | | | |
| AAPL | APLC16979J | 0 | 50 | 0 | 50 | 100 | 0 |
| | APLC17979J | 4,890 | 0 | 0 | 0 | 4,890 | 0 |
| | APLC18979J | 370 | 40 | 0 | 270 | 680 | 0 |
| | APLC20979J | 7,110 | 0 | 0 | 230 | 7,340 | 0 |
| | APLC21979J | 6,060 | 220 | 0 | 1,230 | 7,510 | 0 |
| | APLC22979J | 2,850 | 0 | 0 | 50 | 2,900 | 0 |
| | **Total Call Junio** | **21,280** | **310** | **0** | **1,830** | **23,420** | **0** |
| | APLC16979G | 30 | 0 | 0 | 90 | 120 | 0 |
| | **Total Call Agosto** | **30** | **0** | **0** | **90** | **120** | **0** |
| AGRO | AGRC17.0JU | 29,400 | 0 | 0 | 30,100 | 59,500 | -11,600 |
| | **Total Call Junio** | **29,400** | **0** | **0** | **30,100** | **59,500** | **-11,600** |
| ALUA | ALUC31.0JU | 619,700 | 22,300 | 138,737 | 156,363 | 937,100 | -400 |
| | ALUC33.0JU | 116,000 | 3,700 | 106 | 45,194 | 165,000 | -100 |
| | ALUC35.0JU | 59,700 | 30,200 | 5,000 | 37,600 | 132,500 | -7,200 |
| | ALUC43.0JU | 43,100 | 54,000 | 6,898 | 58,602 | 162,600 | -7,300 |
| | ALUC49.0JU | 133,600 | 53,100 | 880 | 12,320 | 199,900 | -3,500 |
| | ALUC53.0JU | 66,800 | 45,400 | 0 | 20,000 | 132,200 | -3,100 |
| | ALUC57.0JU | 15,500 | 13,600 | 0 | 0 | 29,100 | 27,600 |
| | **Total Call Junio** | **1,054,400** | **222,300** | **151,621** | **330,079** | **1,758,400** | **6,000** |
| | ALUC31.0AG | 145,300 | 14,300 | 5,500 | 19,700 | 184,800 | 5,400 |
| | ALUC45.0AG | 3,500 | 5,200 | 0 | 10,100 | 18,800 | 10,000 |
| | ALUC47.0AG | 2,500 | 12,500 | 0 | 235,900 | 250,900 | 20,300 |
| | **Total Call Agosto** | **151,300** | **32,000** | **5,500** | **265,700** | **454,500** | **35,700** |
| | ALUC53.0OC | 2,300 | 4,400 | 0 | 179,500 | 186,200 | 3,400 |
| | **Total Call Octubre** | **2,300** | **4,400** | **0** | **179,500** | **186,200** | **3,400** |
| BBAR | BBAC170.JU | 2,400 | 0 | 0 | 0 | 2,400 | 0 |
| | **Total Call Junio** | **2,400** | **0** | **0** | **0** | **2,400** | **0** |
| BHIP | BHIC10.0JU | 25,000 | 0 | 0 | 0 | 25,000 | 25,000 |
| | BHIC8.00JU | 94,600 | 0 | 0 | 53,800 | 148,400 | -2,300 |
| | BHIC9.00JU | 20,600 | 0 | 0 | 0 | 20,600 | 20,600 |
| | BHIC9.50JU | 0 | 0 | 0 | 10,000 | 10,000 | 0 |
| | **Total Call Junio** | **140,200** | **0** | **0** | **63,800** | **204,000** | **43,300** |
| BMA | BMAC180.JU | 0 | 0 | 0 | 500 | 500 | 0 |
| | BMAC190.JU | 0 | 2,900 | 0 | 1,000 | 3,900 | 0 |
| | BMAC210.JU | 0 | 600 | 0 | 100 | 700 | 0 |
| | BMAC220.JU | 14,700 | 200 | 2,100 | 1,100 | 18,100 | -400 |
| | BMAC250.JU | 400 | 0 | 0 | 0 | 400 | -1,400 |
| | **Total Call Junio** | **15,100** | **3,700** | **2,100** | **2,700** | **23,600** | **-1,800** |
| | BMAC300.AG | 0 | 0 | 200 | 0 | 200 | 200 |
| | **Total Call Agosto** | **0** | **0** | **200** | **0** | **200** | **200** |
| BOLT | BOLC3.00JU | 64,400 | 1,400 | 0 | 8,000 | 73,800 | -18,300 |
| | BOLC3.20JU | 485,000 | 1,000 | 0 | 40,600 | 526,600 | -42,700 |
| | BOLC3.40JU | 205,900 | 0 | 0 | 51,000 | 256,900 | 2,500 |
| | BOLC3.60JU | 157,900 | 4,000 | 0 | 0 | 161,900 | 500 |
| | BOLC3.80JU | 0 | 0 | 0 | 7,600 | 7,600 | 0 |
| | **Total Call Junio** | **913,200** | **6,400** | **0** | **107,200** | **1,026,800** | **-58,000** |
| | BOLC3.00AG | 46,100 | 0 | 0 | 0 | 46,100 | 15,000 |
| | **Total Call Agosto** | **46,100** | **0** | **0** | **0** | **46,100** | **15,000** |
| BYMA | BYMC54028J | 0 | 0 | 0 | 300 | 300 | 0 |
| | BYMC56017J | 0 | 0 | 0 | 20,000 | 20,000 | 0 |
| | BYMC699.4J | 1,000 | 0 | 0 | 700 | 1,700 | 0 |
| | **Total Call Junio** | **1,000** | **0** | **0** | **21,000** | **22,000** | **0** |
| CEPU | CEPC34.0JU | 59,300 | 5,500 | 0 | 25,100 | 89,900 | -24,400 |
| | **Total Call Junio** | **59,300** | **5,500** | **0** | **25,100** | **89,900** | **-24,400** |
| | CEPC34.0AG | 4,400 | 7,000 | 0 | 26,300 | 37,700 | 400 |
| | CEPC36.0AG | 12,000 | 0 | 0 | 10,500 | 22,500 | 1,000 |
| | CEPC42.0AG | 21,200 | 0 | 0 | 6,000 | 27,200 | 9,600 |
| | **Total Call Agosto** | **37,600** | **7,000** | **0** | **42,800** | **87,400** | **11,000** |
| COME | COMC1.19JU | 173,600 | 119,900 | 11,600 | 119,700 | 424,800 | -2,500 |
| | COMC2.19JU | 139,500 | 151,500 | 0 | 58,900 | 349,900 | -1,800 |
| | COMC2.29JU | 514,500 | 223,300 | 0 | 3,800 | 741,600 | -24,300 |
| | COMC2.39JU | 4,091,400 | 800 | 0 | 198,900 | 4,291,100 | -101,700 |
| | COMC2.59JU | 2,516,800 | 1,738,700 | 1,001,675 | 770,125 | 6,027,300 | -61,900 |
| | COMC2.69JU | 66,200 | 63,200 | 0 | 0 | 129,400 | 0 |
| | COMC2.79JU | 644,800 | 1,231,700 | 0 | 238,700 | 2,115,200 | -63,000 |
| | COMC2.89JU | 7,659,300 | 1,972,000 | 0 | 2,410,000 | 12,041,300 | -1,166,100 |
| | COMC3.09JU | 9,391,600 | 1,244,600 | 38,956 | 1,754,544 | 12,429,700 | 404,000 |
| | COMC3.19JU | 2,345,700 | 1,039,700 | 0 | 190,000 | 3,575,400 | 1,044,100 |
| | COMC3.29JU | 1,336,700 | 8,295,400 | 0 | 1,906,100 | 11,538,200 | 458,900 |
| | COMC3.49JU | 0 | 64,582 | 41,118 | 0 | 105,700 | 61,200 |
| | COMC3.89JU | 153,000 | 319,700 | 0 | 129,000 | 601,700 | 0 |
| | **Total Call Junio** | **29,033,100** | **16,465,082** | **1,093,349** | **7,779,769** | **54,371,300** | **546,900** |
| | COMC2.09AG | 2,100 | 0 | 0 | 0 | 2,100 | 0 |

## Anexo B — Posiciones Abiertas por Especie al 04/06/2021

| Especie | Serie | Posiciones (nominales) - Open Interest - | | | | | |
|---|---|---|---|---|---|---|---|
| | | cubiertas | opuestas | cruzadas | descubiertas | total | Variación c/ día anterior |
| | COMC2.39AG | 282,200 | 99,700 | 0 | 186,300 | 568,200 | 0 |
| | COMC2.89AG | 1,484,000 | 90,300 | 8,500 | 335,700 | 1,918,500 | 16,500 |
| | COMC3.09AG | 212,800 | 0 | 0 | 86,300 | 299,100 | 50,000 |
| | COMC3.49AG | 924,100 | 142,500 | 20,000 | 813,400 | 1,900,000 | 237,500 |
| | COMC3.89AG | 200,000 | 0 | 0 | 800,000 | 1,000,000 | 724,500 |
| | **Total Call Agosto** | **3,105,200** | **332,500** | **28,500** | **2,221,700** | **5,687,900** | **1,028,500** |
| | COMC2.89OC | 71,100 | 92,500 | 35,600 | 323,300 | 522,500 | 211,600 |
| | **Total Call Octubre** | **71,100** | **92,500** | **35,600** | **323,300** | **522,500** | **211,600** |
| CRES | CREC77677J | 0 | 7,100 | 0 | 5,600 | 12,700 | -1,500 |
| | CREC82.0JU | 7,100 | 2,200 | 2,218 | 14,782 | 26,300 | -1,700 |
| | CREC94.0JU | 6,900 | 7,000 | 0 | 45,000 | 58,900 | -1,800 |
| | **Total Call Junio** | **14,000** | **16,300** | **2,218** | **65,382** | **97,900** | **-5,000** |
| | CREC108.AG | 22,500 | 0 | 0 | 8,000 | 30,500 | 7,800 |
| | CREC86.0AG | 3,600 | 2,100 | 0 | 600 | 6,300 | 0 |
| | CREC98.0AG | 7,300 | 200 | 0 | 8,300 | 15,800 | 400 |
| | **Total Call Agosto** | **33,400** | **2,300** | **0** | **16,900** | **52,600** | **8,200** |
| EDN | EDNC24.0JU | 200 | 0 | 0 | 0 | 200 | 0 |
| | EDNC27.0JU | 24,700 | 0 | 168 | 16,932 | 41,800 | -1,000 |
| | **Total Call Junio** | **24,900** | **0** | **168** | **16,932** | **42,000** | **-1,000** |
| | EDNC30.0AG | 30,300 | 0 | 0 | 0 | 30,300 | 16,400 |
| | **Total Call Agosto** | **30,300** | **0** | **0** | **0** | **30,300** | **16,400** |
| GGAL | GFGC10098J | 500 | 969,400 | 0 | 0 | 969,900 | -56,100 |
| | GFGC10398J | 0 | 680,000 | 0 | 8,400 | 688,400 | -222,834 |
| | GFGC10698J | 0 | 334,100 | 0 | 30,300 | 364,400 | -227,100 |
| | GFGC10998J | 0 | 626,600 | 18,100 | 158,700 | 803,400 | -155,900 |
| | GFGC11298J | 97,400 | 1,196,497 | 11,973 | 115,530 | 1,421,400 | -69,800 |
| | GFGC11598J | 115,600 | 1,011,282 | 13,704 | 145,796 | 1,286,382 | -61,318 |
| | GFGC11898J | 682,100 | 1,823,799 | 43,948 | 180,253 | 2,730,100 | -283,800 |
| | GFGC12198J | 0 | 529,016 | 6,484 | 804,800 | 1,340,300 | 56,616 |
| | GFGC12498J | 5,700 | 207,800 | 0 | 2,227,100 | 2,440,600 | -291,900 |
| | GFGC12798J | 114,200 | 754,062 | 87,596 | 257,242 | 1,213,100 | -125,500 |
| | GFGC13098J | 272,700 | 1,527,953 | 16,865 | 124,482 | 1,942,000 | -102,800 |
| | GFGC13398J | 973,600 | 1,119,800 | 23,888 | 758,812 | 2,876,100 | -310,100 |
| | GFGC13898J | 801,100 | 1,911,700 | 16,351 | 685,749 | 3,414,900 | -431,000 |
| | GFGC14398J | 1,061,200 | 2,042,500 | 63,896 | 369,704 | 3,537,300 | -373,300 |
| | GFGC14898J | 820,100 | 2,077,129 | 59,053 | 389,818 | 3,346,100 | -1,416,400 |
| | GFGC15398J | 376,400 | 1,453,299 | 38,965 | 1,620,936 | 3,489,600 | -1,163,600 |
| | GFGC15898J | 1,258,700 | 2,853,324 | 56,822 | 1,977,154 | 6,146,000 | 643,700 |
| | GFGC165.JU | 370,500 | 1,735,438 | 17,434 | 1,838,628 | 3,962,000 | 1,617,900 |
| | GFGC170.JU | 208,500 | 1,671,900 | 10,086 | 2,204,914 | 4,095,400 | 2,781,100 |
| | GFGC175.JU | 1,000 | 25,600 | 1,500 | 54,500 | 82,600 | 82,600 |
| | GFGC180.JU | 0 | 45,700 | 0 | 0 | 45,700 | 45,700 |
| | GFGC18898J | 581,400 | 1,207,400 | 5,918 | 2,349,982 | 4,144,700 | 409,700 |
| | GFGC19898J | 303,200 | 2,868,876 | 68,824 | 3,346,600 | 6,587,500 | -95,300 |
| | GFGC210.JU | 0 | 0 | 0 | 10,100 | 10,100 | 10,100 |
| | GFGC220.JU | 0 | 1,000 | 0 | 0 | 1,000 | 1,000 |
| | GFGC88983J | 500 | 120,600 | 0 | 0 | 121,100 | 46,500 |
| | GFGC94983J | 0 | 300 | 0 | 0 | 300 | -500 |
| | GFGC97983J | 100 | 6,800 | 0 | 0 | 6,900 | -600 |
| | **Total Call Junio** | **8,044,500** | **28,801,875** | **561,407** | **19,659,500** | **57,067,282** | **307,064** |
| | GFGC11898G | 86,600 | 262,500 | 0 | 5,700 | 354,800 | 1,200 |
| | GFGC12498G | 466,900 | 78,000 | 410 | 12,090 | 557,400 | 900 |
| | GFGC12798G | 421,600 | 28,200 | 0 | 12,700 | 462,500 | -1,800 |
| | GFGC13098G | 271,200 | 38,700 | 0 | 9,700 | 319,600 | 45,500 |
| | GFGC13398G | 50,800 | 19,100 | 0 | 7,500 | 77,400 | -300 |
| | GFGC13898G | 210,700 | 123,981 | 519 | 81,000 | 416,200 | 27,800 |
| | GFGC145.AG | 13,200 | 1,400 | 0 | 2,900 | 17,500 | 2,500 |
| | GFGC14898G | 412,000 | 458,900 | 25,558 | 531,242 | 1,427,700 | 154,800 |
| | GFGC155.AG | 0 | 10,000 | 0 | 2,500 | 12,500 | 0 |
| | GFGC15898G | 70,600 | 555,289 | 32,303 | 162,308 | 820,500 | 7,000 |
| | GFGC16898G | 254,000 | 366,111 | 8,500 | 221,689 | 850,300 | 143,400 |
| | GFGC190.AG | 26,800 | 113,100 | 800 | 17,200 | 157,900 | 61,400 |
| | GFGC19898G | 268,900 | 1,169,028 | 9,311 | 424,461 | 1,871,700 | 305,100 |
| | GFGC210.AG | 0 | 0 | 0 | 2,700 | 2,700 | 2,700 |
| | GFGC220.AG | 18,500 | 6,800 | 5,700 | 8,900 | 39,900 | 39,900 |
| | GFGC82983G | 300 | 200 | 13 | 87 | 600 | 0 |
| | GFGC90.0AG | 0 | 0 | 0 | 9,500 | 9,500 | 0 |
| | **Total Call Agosto** | **2,572,100** | **3,231,309** | **83,114** | **1,512,177** | **7,398,700** | **790,100** |
| | GFGC10998O | 23,100 | 7,000 | 0 | 1,600 | 31,700 | 600 |
| | GFGC155.OC | 0 | 600 | 0 | 200 | 800 | 800 |
| | GFGC170.OC | 0 | 3,800 | 0 | 1,300 | 5,100 | 5,100 |
| | GFGC190.OC | 56,500 | 61,800 | 1,821 | 114,379 | 234,500 | 28,500 |
| | GFGC19898O | 24,200 | 3,500 | 0 | 9,500 | 37,200 | 7,100 |
| | **Total Call Octubre** | **103,800** | **76,700** | **1,821** | **126,979** | **309,300** | **42,100** |
| GOLD | GODC3000JU | 1,800 | 0 | 0 | 20 | 1,820 | 0 |
| | **Total Call Junio** | **1,800** | **0** | **0** | **20** | **1,820** | **0** |

Anexo B

Posiciones Abiertas por Especie al 04/06/2021

| Especie | Serie | Posiciones (nominales) - Open Interest - cubiertas | opuestas | cruzadas | descubiertas | total | Variación c/ día anterior |
|---|---|---|---|---|---|---|---|
| LOMA | LOMC170.JU | 600 | 0 | 0 | 5,200 | 5,800 | -200 |
| | LOMC180.JU | 700 | 500 | 0 | 1,300 | 2,500 | 0 |
| | LOMC200.JU | 0 | 400 | 0 | 400 | 800 | 0 |
| | **Total Call Junio** | **1,300** | **900** | **0** | **6,900** | **9,100** | **-200** |
| MELI | MELC3800JU | 700 | 0 | 10 | 50 | 760 | 0 |
| | MELC4200JU | 560 | 0 | 50 | 100 | 710 | 0 |
| | **Total Call Junio** | **1,260** | **0** | **60** | **150** | **1,470** | **0** |
| | MELC3800AG | 60 | 0 | 10 | 10 | 80 | 0 |
| | **Total Call Agosto** | **60** | **0** | **10** | **10** | **80** | **0** |
| MIRG | MIRC11578J | 100 | 0 | 0 | 100 | 200 | 0 |
| | MIRC12078J | 200 | 0 | 0 | 0 | 200 | 0 |
| | MIRC16078J | 100 | 0 | 0 | 8,000 | 8,100 | 0 |
| | **Total Call Junio** | **400** | **0** | **0** | **8,100** | **8,500** | **0** |
| MORI | MORC15.2JU | 0 | 0 | 0 | 0 | 0 | 0 |
| | MORC16.2JU | 30,200 | 0 | 0 | 0 | 30,200 | 0 |
| | MORC17.2JU | 3,100 | 0 | 0 | 0 | 3,100 | 0 |
| | MORC18.2JU | 3,400 | 0 | 0 | 0 | 3,400 | 0 |
| | **Total Call Junio** | **36,700** | **0** | **0** | **0** | **36,700** | **0** |
| | MORC17.2AG | 16,700 | 0 | 0 | 0 | 16,700 | 5,000 |
| | **Total Call Agosto** | **16,700** | **0** | **0** | **0** | **16,700** | **5,000** |
| PAMP | PAMC101.JU | 50,200 | 3,000 | 0 | 12,900 | 66,100 | 100 |
| | PAMC81.0JU | 0 | 0 | 0 | 0 | 0 | 0 |
| | PAMC83.0JU | 0 | 300 | 0 | 0 | 300 | 0 |
| | PAMC89.0JU | 57,700 | 9,600 | 5,846 | 52,254 | 125,400 | 100 |
| | PAMC93.0JU | 5,200 | 1,100 | 0 | 3,000 | 9,300 | 0 |
| | PAMC97.0JU | 155,800 | 17,600 | 378 | 19,022 | 192,800 | -40,100 |
| | **Total Call Junio** | **268,900** | **31,600** | **6,224** | **87,176** | **393,900** | **-39,900** |
| | PAMC101.AG | 35,500 | 200 | 0 | 20,600 | 56,300 | 5,800 |
| | PAMC113.AG | 2,500 | 2,200 | 0 | 300 | 5,000 | 5,000 |
| | PAMC97.0AG | 16,300 | 4,800 | 0 | 5,800 | 26,900 | 1,000 |
| | **Total Call Agosto** | **54,300** | **7,200** | **0** | **26,700** | **88,200** | **11,800** |
| PBR | PBRC1000JU | 0 | 0 | 0 | 20 | 20 | 0 |
| | **Total Call Junio** | **0** | **0** | **0** | **20** | **20** | **0** |
| RICH | RCHC23945J | 0 | 0 | 0 | 400 | 400 | 0 |
| | RCHC24945J | 0 | 0 | 0 | 5,000 | 5,000 | 0 |
| | RCHC25945J | 3,300 | 0 | 0 | 2,000 | 5,300 | 0 |
| | **Total Call Junio** | **3,300** | **0** | **0** | **7,400** | **10,700** | **0** |
| SUPV | SUPC52157J | 92,900 | 0 | 0 | 74,000 | 166,900 | -10,500 |
| | SUPC64157J | 100 | 100 | 0 | 0 | 200 | 0 |
| | SUPC70157J | 22,800 | 19,400 | 0 | 13,000 | 55,200 | -20,400 |
| | SUPC74.0JU | 1,700 | 0 | 0 | 0 | 1,700 | 1,700 |
| | **Total Call Junio** | **117,500** | **19,500** | **0** | **87,000** | **224,000** | **-29,200** |
| | SUPC53.0AG | 4,000 | 0 | 0 | 24,800 | 28,800 | 14,000 |
| | SUPC65.0AG | 0 | 0 | 0 | 19,800 | 19,800 | 3,000 |
| | SUPC68.0AG | 5,300 | 0 | 0 | 0 | 5,300 | 0 |
| | SUPC71.0AG | 200 | 0 | 0 | 3,000 | 3,200 | 200 |
| | **Total Call Agosto** | **9,500** | **0** | **0** | **47,600** | **57,100** | **17,200** |
| | SUPC71.0OC | 1,100 | 0 | 0 | 6,500 | 7,600 | 0 |
| | **Total Call Octubre** | **1,100** | **0** | **0** | **6,500** | **7,600** | **0** |
| TECO2 | TECC130.JU | 0 | 500 | 0 | 900 | 1,400 | 0 |
| | TECC140.JU | 1,200 | 900 | 0 | 2,900 | 5,000 | 0 |
| | TECC150.JU | 2,600 | 2,600 | 752 | 1,848 | 7,800 | 0 |
| | TECC160.JU | 8,900 | 100 | 0 | 200 | 9,200 | 0 |
| | TECC170.JU | 0 | 300 | 0 | 0 | 300 | -200 |
| | TECC180.JU | 800 | 700 | 0 | 500 | 2,000 | -400 |
| | TECC190.JU | 400 | 0 | 0 | 0 | 400 | 200 |
| | **Total Call Junio** | **13,900** | **5,100** | **752** | **6,348** | **26,100** | **-400** |
| TGNO4 | TGNC36.0JU | 900 | 600 | 0 | 0 | 1,500 | -1,700 |
| | TGNC38.0JU | 1,000 | 0 | 0 | 2,500 | 3,500 | -600 |
| | TGNC42.0JU | 37,300 | 500 | 0 | 15,500 | 53,300 | 2,000 |
| | TGNC46.0JU | 4,200 | 0 | 0 | 0 | 4,200 | 0 |
| | **Total Call Junio** | **43,400** | **1,100** | **0** | **18,000** | **62,500** | **-300** |
| | TGNC40.0AG | 5,300 | 1,800 | 0 | 14,500 | 21,600 | 3,300 |
| | TGNC48.0AG | 7,500 | 0 | 0 | 0 | 7,500 | 0 |
| | **Total Call Agosto** | **12,800** | **1,800** | **0** | **14,500** | **29,100** | **3,300** |
| TGSU2 | TGSC130.JU | 100 | 0 | 0 | 0 | 100 | 0 |
| | **Total Call Junio** | **100** | **0** | **0** | **0** | **100** | **0** |
| | TGSC140.AG | 0 | 0 | 0 | 600 | 600 | 0 |
| | **Total Call Agosto** | **0** | **0** | **0** | **600** | **600** | **0** |
| TRAN | TRAC22.0JU | 3,600 | 14,700 | 0 | 24,700 | 43,000 | 2,500 |
| | TRAC24.0JU | 41,300 | 1,900 | 0 | 42,000 | 85,200 | -2,800 |
| | TRAC26.0JU | 1,800 | 16,000 | 0 | 8,000 | 25,800 | 4,500 |
| | **Total Call Junio** | **46,700** | **32,600** | **0** | **74,700** | **154,000** | **4,200** |
| | TRAC22.0AG | 1,900 | 1,800 | 0 | 14,100 | 17,800 | 9,100 |

Anexo B

Posiciones Abiertas por Especie al 04/06/2021

| Especie | Serie | Posiciones (nominales) - Open Interest - | | | | | |
|---|---|---|---|---|---|---|---|
| | | cubiertas | opuestas | cruzadas | descubiertas | total | Variación c/ día anterior |
| | TRAC24.0AG | 12,800 | 4,000 | 0 | 30,200 | 47,000 | 7,300 |
| | TRAC28.0AG | 29,000 | 0 | 0 | 5,600 | 34,600 | 14,500 |
| | **Total Call Agosto** | **43,700** | **5,800** | **0** | **49,900** | **99,400** | **30,900** |
| TSLA | TSLC6700JU | 0 | 0 | 0 | 10 | 10 | 0 |
| | TSLC6900JU | 660 | 0 | 0 | 80 | 740 | 90 |
| | **Total Call Junio** | **660** | **0** | **0** | **90** | **750** | **90** |
| TXAR | TXAC44.0JU | 42,700 | 92,900 | 7,100 | 18,300 | 161,000 | -5,000 |
| | TXAC50.0JU | 85,800 | 16,500 | 0 | 3,400 | 105,700 | -5,800 |
| | TXAC54.0JU | 130,500 | 15,400 | 0 | 195,900 | 341,800 | -29,000 |
| | TXAC56.0JU | 321,300 | 52,200 | 1,000 | 118,500 | 493,000 | 0 |
| | TXAC60.0JU | 54,200 | 4,000 | 0 | 0 | 58,200 | 800 |
| | TXAC66.0JU | 226,600 | 103,400 | 28,800 | 18,500 | 377,300 | -33,100 |
| | **Total Call Junio** | **861,100** | **284,400** | **36,900** | **354,600** | **1,537,000** | **-72,100** |
| | TXAC60.0AG | 1,700 | 0 | 0 | 4,900 | 6,600 | 0 |
| | TXAC66.0AG | 216,700 | 9,100 | 66 | 99,434 | 325,300 | 38,000 |
| | **Total Call Agosto** | **218,400** | **9,100** | **66** | **104,334** | **331,900** | **38,000** |
| | TXAC48.0OC | 100 | 0 | 0 | 8,400 | 8,500 | 1,700 |
| | **Total Call Octubre** | **100** | **0** | **0** | **8,400** | **8,500** | **1,700** |
| VALO | GVAC23.0JU | 15,900 | 0 | 0 | 32,900 | 48,800 | -100 |
| | GVAC25.0JU | 32,400 | 0 | 0 | 20,600 | 53,000 | -3,000 |
| | GVAC27.0JU | 5,200 | 0 | 0 | 0 | 5,200 | 0 |
| | GVAC29.0JU | 6,200 | 0 | 0 | 0 | 6,200 | 6,200 |
| | **Total Call Junio** | **59,700** | **0** | **0** | **53,500** | **113,200** | **3,100** |
| | GVAC23.0AG | 4,000 | 0 | 0 | 7,500 | 11,500 | 6,000 |
| | **Total Call Agosto** | **4,000** | **0** | **0** | **7,500** | **11,500** | **6,000** |
| YPFD | YPFC1000JU | 10,200 | 3,700 | 426 | 25,374 | 39,700 | 3,000 |
| | YPFC500.JU | 0 | 5,500 | 0 | 0 | 5,500 | -200 |
| | YPFC600.JU | 22,600 | 4,057 | 704 | 5,739 | 33,100 | -5,100 |
| | YPFC620.JU | 4,900 | 3,335 | 1,956 | 3,609 | 13,800 | -100 |
| | YPFC640.JU | 32,900 | 1,900 | 89 | 4,311 | 39,200 | -500 |
| | YPFC680.JU | 6,700 | 3,101 | 1,782 | 6,617 | 18,200 | -1,300 |
| | YPFC700.JU | 9,000 | 15,800 | 345 | 3,955 | 29,100 | -1,800 |
| | YPFC720.JU | 47,000 | 11,599 | 3,300 | 11,401 | 73,300 | -1,200 |
| | YPFC760.JU | 18,300 | 4,400 | 0 | 600 | 23,300 | -1,200 |
| | YPFC800.JU | 56,800 | 16,474 | 7,573 | 5,453 | 86,300 | -14,000 |
| | YPFC840.JU | 4,600 | 19,600 | 300 | 3,700 | 28,200 | 500 |
| | YPFC920.JU | 16,200 | 33,400 | 1,700 | 15,500 | 66,800 | 12,700 |
| | **Total Call Junio** | **229,200** | **122,866** | **18,175** | **86,259** | **456,500** | **-9,200** |
| | YPFC500.AG | 300 | 0 | 0 | 0 | 300 | 0 |
| | YPFC640.AG | 17,300 | 1,200 | 0 | 0 | 18,500 | 0 |
| | YPFC680.AG | 26,000 | 100 | 0 | 800 | 26,900 | 0 |
| | YPFC700.AG | 40,400 | 500 | 0 | 1,800 | 42,700 | 0 |
| | YPFC720.AG | 600 | 100 | 772 | 828 | 2,300 | 400 |
| | YPFC760.AG | 2,800 | 0 | 103 | 1,597 | 4,500 | 1,200 |
| | YPFC800.AG | 1,100 | 0 | 200 | 200 | 1,500 | 100 |
| | YPFC840.AG | 100 | 2,000 | 0 | 0 | 2,100 | 2,000 |
| | YPFC920.AG | 2,300 | 4,000 | 0 | 3,300 | 9,600 | 7,400 |
| | **Total Call Agosto** | **90,900** | **7,900** | **1,075** | **8,525** | **108,400** | **11,100** |
| | YPFC700.OC | 400 | 500 | 0 | 0 | 900 | 0 |
| | **Total Call Octubre** | **400** | **500** | **0** | **0** | **900** | **0** |
| **Total Opciones de Compra** | | **47,643,890** | **49,830,542** | **2,028,860** | **33,857,370** | **133,360,662** | |
| | | | Opciones de Venta | | | | |
| ALUA | ALUV43.0JU | 0 | 1,800 | 0 | 13,300 | 15,100 | 0 |
| | **Total Put Junio** | **0** | **1,800** | **0** | **13,300** | **15,100** | **0** |
| | ALUV41.0AG | 0 | 0 | 0 | 44,600 | 44,600 | 0 |
| | ALUV43.0AG | 0 | 0 | 0 | 4,000 | 4,000 | 0 |
| | **Total Put Agosto** | **0** | **0** | **0** | **48,600** | **48,600** | **0** |
| BBAR | BBAV130.AG | 0 | 0 | 0 | 9,200 | 9,200 | 0 |
| | **Total Put Agosto** | **0** | **0** | **0** | **9,200** | **9,200** | **0** |
| BMA | BMAV200.JU | 0 | 0 | 0 | 50,300 | 50,300 | 0 |
| | **Total Put Junio** | **0** | **0** | **0** | **50,300** | **50,300** | **0** |
| | BMAV180.AG | 0 | 0 | 0 | 13,000 | 13,000 | 0 |
| | **Total Put Agosto** | **0** | **0** | **0** | **13,000** | **13,000** | **0** |
| COME | COMV2.09JU | 0 | 220,200 | 0 | 210,200 | 430,400 | 0 |
| | COMV2.29JU | 0 | 249,400 | 0 | 113,500 | 362,900 | -96,000 |
| | COMV2.39JU | 0 | 38,000 | 0 | 232,700 | 270,700 | 0 |
| | COMV2.79JU | 0 | 1,000 | 0 | 20,000 | 21,000 | 0 |
| | COMV2.89JU | 0 | 24,500 | 0 | 12,000 | 36,500 | 12,000 |
| | COMV3.09JU | 0 | 187,600 | 0 | 216,300 | 403,900 | 112,600 |
| | COMV3.19JU | 0 | 6,000 | 0 | 0 | 6,000 | 0 |
| | **Total Put Junio** | **0** | **726,700** | **0** | **804,700** | **1,531,400** | **28,600** |
| CRES | CREV74.0JU | 0 | 700 | 0 | 41,900 | 42,600 | 0 |
| | CREV82.0JU | 0 | 0 | 0 | 3,200 | 3,200 | 0 |

## Anexo B

Posiciones Abiertas por Especie al 04/06/2021

| Especie | Serie | cubiertas | opuestas | cruzadas | descubiertas | total | Variación c/ día anterior |
|---|---|---|---|---|---|---|---|
| | | Posiciones (nominales) - Open Interest - | | | | | |
| | **Total Put Junio** | **0** | **700** | **0** | **45,100** | **45,800** | **0** |
| | CREV98.0AG | 0 | 2,900 | 0 | 18,300 | 21,200 | 6,200 |
| | **Total Put Agosto** | **0** | **2,900** | **0** | **18,300** | **21,200** | **6,200** |
| EDN | EDNV24.0JU | 0 | 0 | 0 | 5,500 | 5,500 | 0 |
| | **Total Put Junio** | **0** | **0** | **0** | **5,500** | **5,500** | **0** |
| GGAL | GFGV10098J | 0 | 856,200 | 0 | 959,400 | 1,815,600 | -38,300 |
| | GFGV10398J | 0 | 1,031,400 | 0 | 834,900 | 1,866,300 | -53,500 |
| | GFGV10698J | 0 | 929,300 | 0 | 804,800 | 1,734,100 | -8,400 |
| | GFGV10998J | 0 | 1,069,942 | 0 | 1,362,758 | 2,432,700 | -24,700 |
| | GFGV11298J | 0 | 417,000 | 0 | 916,400 | 1,333,400 | -13,100 |
| | GFGV11598J | 0 | 990,900 | 0 | 599,200 | 1,590,100 | -31,200 |
| | GFGV11898J | 0 | 1,913,857 | 0 | 1,166,043 | 3,079,900 | -71,100 |
| | GFGV12198J | 0 | 1,169,500 | 0 | 373,000 | 1,542,500 | -65,900 |
| | GFGV12498J | 0 | 1,224,400 | 0 | 376,800 | 1,601,200 | -105,800 |
| | GFGV12798J | 0 | 649,800 | 0 | 492,500 | 1,142,300 | -2,400 |
| | GFGV13098J | 0 | 819,900 | 0 | 494,300 | 1,314,200 | -118,400 |
| | GFGV13398J | 0 | 1,026,200 | 0 | 334,500 | 1,360,700 | -46,100 |
| | GFGV13898J | 0 | 948,800 | 0 | 457,300 | 1,406,100 | -61,000 |
| | GFGV14398J | 0 | 725,200 | 0 | 428,400 | 1,153,600 | -73,700 |
| | GFGV14898J | 0 | 338,400 | 0 | 1,066,200 | 1,404,600 | 409,000 |
| | GFGV15398J | 0 | 266,249 | 0 | 239,251 | 505,500 | 186,500 |
| | GFGV15898J | 0 | 231,600 | 0 | 85,000 | 316,600 | 269,300 |
| | GFGV82983J | 0 | 2,247,500 | 0 | 917,800 | 3,165,300 | 102,900 |
| | GFGV85983J | 0 | 696,300 | 0 | 146,800 | 843,100 | 93,500 |
| | GFGV88983J | 0 | 852,382 | 0 | 628,918 | 1,481,300 | 5,200 |
| | GFGV94983J | 0 | 420,300 | 0 | 432,900 | 853,200 | -70,600 |
| | GFGV97983J | 0 | 548,500 | 0 | 263,100 | 811,600 | -12,600 |
| | **Total Put Junio** | **0** | **19,373,630** | **0** | **13,380,270** | **32,753,900** | **269,600** |
| | GFGV10998G | 0 | 191,142 | 0 | 212,158 | 403,300 | 26,700 |
| | GFGV11298G | 0 | 0 | 0 | 6,200 | 6,200 | 0 |
| | GFGV12498G | 0 | 700 | 0 | 600 | 1,300 | 0 |
| | GFGV13098G | 0 | 150,900 | 0 | 99,900 | 250,800 | 61,200 |
| | GFGV13898G | 0 | 29,400 | 0 | 45,300 | 74,700 | 9,700 |
| | GFGV14898G | 0 | 16,800 | 0 | 48,300 | 65,100 | 24,300 |
| | **Total Put Agosto** | **0** | **388,942** | **0** | **412,458** | **801,400** | **121,900** |
| | GFGV10998O | 0 | 0 | 0 | 3,000 | 3,000 | 0 |
| | GFGV120.OC | 0 | 11,400 | 0 | 20,500 | 31,900 | 200 |
| | **Total Put Octubre** | **0** | **11,400** | **0** | **23,500** | **34,900** | **200** |
| LOMA | LOMV170.JU | 0 | 0 | 0 | 2,900 | 2,900 | 0 |
| | LOMV180.JU | 0 | 0 | 0 | 900 | 900 | 0 |
| | **Total Put Junio** | **0** | **0** | **0** | **3,800** | **3,800** | **0** |
| MELI | MELV3400AG | 0 | 0 | 0 | 10 | 10 | 0 |
| | **Total Put Agosto** | **0** | **0** | **0** | **10** | **10** | **0** |
| MIRG | MIRV11578J | 0 | 0 | 0 | 500 | 500 | 0 |
| | MIRV12078J | 0 | 0 | 0 | 500 | 500 | 0 |
| | MIRV12578J | 0 | 0 | 0 | 1,000 | 1,000 | 0 |
| | MIRV14578J | 0 | 0 | 0 | 100 | 100 | 0 |
| | **Total Put Junio** | **0** | **0** | **0** | **2,100** | **2,100** | **0** |
| PAMP | PAMV73.0JU | 0 | 0 | 0 | 10,000 | 10,000 | 0 |
| | PAMV81.0JU | 0 | 3,800 | 0 | 61,300 | 65,100 | 0 |
| | PAMV83.0JU | 0 | 1,500 | 0 | 3,600 | 5,100 | 0 |
| | **Total Put Junio** | **0** | **5,300** | **0** | **74,900** | **80,200** | **0** |
| | PAMV83.0AG | 0 | 5,900 | 0 | 22,700 | 28,600 | -4,100 |
| | PAMV89.0AG | 0 | 1,300 | 0 | 0 | 1,300 | 0 |
| | PAMV97.0AG | 0 | 2,200 | 0 | 0 | 2,200 | 1,100 |
| | **Total Put Agosto** | **0** | **9,400** | **0** | **22,700** | **32,100** | **-3,000** |
| SUPV | SUPV52157J | 0 | 0 | 0 | 36,900 | 36,900 | 0 |
| | **Total Put Junio** | **0** | **0** | **0** | **36,900** | **36,900** | **0** |
| TECO2 | TECV160.JU | 0 | 0 | 0 | 3,100 | 3,100 | 0 |
| | TECV170.JU | 0 | 0 | 0 | 600 | 600 | 0 |
| | TECV180.JU | 0 | 0 | 0 | 5,600 | 5,600 | 0 |
| | **Total Put Junio** | **0** | **0** | **0** | **9,300** | **9,300** | **0** |
| | TECV130.AG | 0 | 500 | 0 | 0 | 500 | 0 |
| | TECV160.AG | 0 | 0 | 0 | 1,900 | 1,900 | 0 |
| | **Total Put Agosto** | **0** | **500** | **0** | **1,900** | **2,400** | **0** |
| TXAR | TXAV42.0JU | 0 | 0 | 0 | 1,200 | 1,200 | 0 |
| | TXAV44.0JU | 0 | 0 | 0 | 112,000 | 112,000 | 0 |
| | TXAV50.0JU | 0 | 3,700 | 0 | 25,500 | 29,200 | 0 |
| | **Total Put Junio** | **0** | **3,700** | **0** | **138,700** | **142,400** | **0** |
| | TXAV50.0AG | 0 | 2,800 | 0 | 39,200 | 42,000 | 0 |
| | TXAV56.0AG | 0 | 1,800 | 0 | 0 | 1,800 | 0 |
| | **Total Put Agosto** | **0** | **4,600** | **0** | **39,200** | **43,800** | **0** |
| YPFD | YPFV500.JU | 0 | 800 | 0 | 43,700 | 44,500 | 0 |
| | YPFV580.JU | 0 | 16,274 | 0 | 26,126 | 42,400 | 0 |

## Anexo B

### Posiciones Abiertas por Especie al 04/06/2021

| Especie | Serie | Posiciones (nominales) - Open Interest - | | | | | |
|---|---|---|---|---|---|---|---|
| | | cubiertas | opuestas | cruzadas | descubiertas | total | Variación c/ día anterior |
| | YPFV600.JU | 0 | 700 | 0 | 0 | 700 | 0 |
| | YPFV640.JU | 0 | 1,500 | 0 | 3,200 | 4,700 | 0 |
| | YPFV680.JU | 0 | 3,300 | 0 | 11,200 | 14,500 | 0 |
| | YPFV700.JU | 0 | 0 | 0 | 17,200 | 17,200 | 0 |
| | YPFV720.JU | 0 | 2,700 | 0 | 21,000 | 23,700 | 0 |
| | YPFV760.JU | 0 | 400 | 0 | 1,100 | 1,500 | 100 |
| | **Total Put Junio** | **0** | **25,674** | **0** | **123,526** | **149,200** | **100** |
| | YPFV500.AG | 0 | 0 | 0 | 6,700 | 6,700 | 0 |
| | YPFV580.AG | 0 | 31 | 0 | 24,069 | 24,100 | 0 |
| | YPFV640.AG | 0 | 0 | 0 | 5,100 | 5,100 | 400 |
| | YPFV680.AG | 0 | 8,297 | 0 | 12,203 | 20,500 | 300 |
| | YPFV700.AG | 0 | 0 | 0 | 300 | 300 | 0 |
| | YPFV720.AG | 0 | 2,500 | 0 | 0 | 2,500 | 0 |
| | YPFV800.AG | 0 | 0 | 0 | 2,400 | 2,400 | 2,400 |
| | **Total Put Agosto** | **0** | **10,828** | **0** | **50,772** | **61,600** | **3,100** |
| | YPFV680.OC | 0 | 0 | 0 | 5,800 | 5,800 | 0 |
| | YPFV800.OC | 0 | 600 | 0 | 2,300 | 2,900 | 2,400 |
| | **Total Put Octubre** | **0** | **600** | **0** | **8,100** | **8,700** | **2,400** |
| **Total Opciones de Venta** | | **0** | **20,566,674** | **0** | **15,336,136** | **35,902,810** | |

Lanzador cubierto: Es el sujeto que se obliga a cumplir con el derecho que la opción le otorga al titular depositando como garantía el activo subyacente. Esta figura sólo es aplicable a las opciones de compra.
Lanzador descubierto: Es el sujeto que se obliga a cumplir con el derecho que la opción le otorga al titular, sin depositar el activo subyacente. Esta figura es aplicable optativamente a las opciones de compra e indefectiblemente a las opciones de venta.
Posiciones Opuestas: Las posiciones opuestas acreditan las siguientes condiciones: a) opciones del mismo tipo (compra o venta) y de naturaleza inversa (titular, lanzador) sobre un mismo activo subyacente y b)identicas cantidades de lotes lanzados y titulares en diferentes series
Posiciones Cruzadas: Combinan opciones con operaciones a plazo autorizadas que impliquen posiciones inversas, efectuadas para un comitente en la misma firma de agente o sociedad de bolsa, por la
misma cantidad y sobre el mismo activo subyacente.
***(!): Información tomada de Refinitiv.***

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