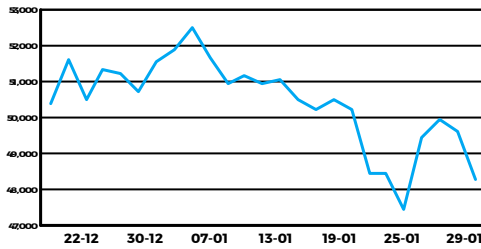


Acciones
Índice S&P Merval

Índice S&P Merval - 5.80%

Mínimo 47388.14 Máximo 52692.20 Cierre 48257.14

Mayores Alzas

 CRES +13.88%
 TXAR +4.43%
 ALUA +1.69%

Mayores Bajas

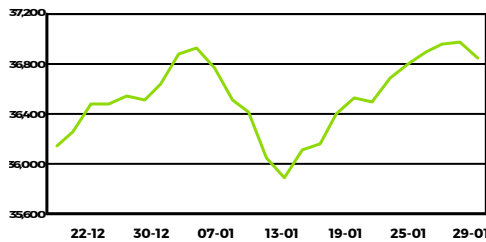
 YPF -15.22%
 SUPV -14.16%
 LOMA -13.00%

ADR Argentinos en N.Y.

 YPF US\$ 3.75 -20.21%
 Grp. F. Galicia US\$ 7.5 -13.96%
 Cresud US\$ 4.86 +1.46%

Otros Índices de Acciones

S&P BYMA Gral. -5.31%

Bonos
Índice de Bonos IAMC-\$

Índice de Bonos IAMC + 0.81%

Cierre 36840.271 Tasa 10 años EEUU 1.10% +18 pbs

Bonos Nacionales
Mayores Alzas

 TO23 +17.76%
 CUAP +16.83%
 PARP +13.99%

Mayores Bajas

 CD46 -3.87%
 AL35 -3.31%
 TVPA -3.15%

Volúmenes Operados

| | |
|--|--------------------------|
| TOTAL* | 4,158,448,209,925 |
| MERCADO CONTADO | 2,781,292,758,034 |
| Renta Variable: (1 + 2) | 51,950,110,227 |
| 1.Prioridad Precio-Tiempo | 51,831,001,820 |
| Acciones | 15,510,007,296 |
| Cedears | 36,320,994,524 |
| 2.Ejercicios | 119,108,407 |
| Renta Fija: (3 + 4) | 2,729,342,647,807 |
| 3.Prioridad Precio-Tiempo | 670,960,805,364 |
| 4.SENEBI | 2,058,381,842,443 |
| PLAZO, FUTUROS y OPCIONES | 1,377,155,451,891 |
| Plazo /Plazo x Lote/Pase Colocador PPT | 72,627,686 |
| Plazo / Pase Colocador Bilateral | 0 |
| Opciones | 601,523,772 |
| Cauciones | 1,305,232,926,531 |
| Préstamos | 1,381,777,025 |
| Futuros | 69,866,596,877 |

* Volúmenes sujetos a correcciones y arreglos.

Caución Bursátil en \$ (TNA)
30 días

| | |
|---|---------------|
| BRUTA (última tasa) | 35.50% |
| Neta Colocador (a) | 35.32% |
| Neta Tomador (a) | 35.69% |
| (a) Incluye 0.045% de Derechos de Mercado | |

Tipos de Cambio - Dólar
Compra
Venta

| | | |
|-----------------------------|------------|------------|
| Bco. Nación | \$87.1300 | \$87.3300 |
| Bancos | \$87.4000 | \$87.4200 |
| Casas de Cambio - Minorista | \$92.5000 | \$96.5000 |
| Casas de Cambio - Mayorista | \$150.0000 | \$153.0000 |
| Referencia BCRA | \$87.2983 | |

Coefficiente CER

| | | | |
|----------|---------|----------|---------|
| 29/01/21 | 26.3485 | 01/02/21 | 26.4487 |
|----------|---------|----------|---------|

Mercados Internacionales
Índices Bursátiles (en U\$S)

| | | | |
|----------------|--------|-------------|--------|
| B. San Pablo | -6.84% | NYSE | -1.82% |
| B. Sant. Chile | -0.69% | Tokyo S.E. | -0.68% |
| B. Madrid | -4.55% | London S.E. | -0.56% |

Monedas

| | | |
|--------|---------|--------|
| €/U\$S | 0.824 | +0.67% |
| £/U\$S | 0.729 | -0.26% |
| ¥/U\$S | 104.740 | +1.42% |

Commodities (en U\$S)

| | | |
|------|---------|--------|
| WTI | 52.18 | +7.92% |
| Soja | 502.98 | +4.01% |
| Oro | 1848.48 | -2.61% |

Índice del Informe Diario

| | | | |
|---|----------------------------|---|-------------------------|
| Acciones | Pág. 2 y 3 | Análisis de Obligaciones Negociables | Pág. 8 |
| ADRs | Pág. 4 | Índice de Bonos IAMC y Curva de Rendimiento | Pág. 9 |
| Análisis de Bonos Canje Deuda 2005 y 2010 | Pág. 5 | Opciones | Anexo A |
| Análisis de Bonos Nacionales y Provinciales | Pág. 6 y 7 | Posiciones Abiertas de Opciones | Anexo B |

Todas las variaciones se calculan contra la última rueda del mes anterior

 Publicación disponible en <http://www.iamc.com.ar> - @IAMC_Oficial

IMPORTANTE: Todas las herramientas provistas por el IAMC son desarrolladas exclusivamente para fines informativos, y bajo ninguna circunstancia la utilización de las mismas deben ser interpretadas como un asesoramiento comercial.

ANÁLISIS DE ACCIONES
Prioridad Precio - Tiempo

| Especie | Cotización (*) | Fecha última cotización | Volumen Efectivo | Var. Diaria | Var.dde 30-Dic-20 (a) | Var.dde 30-Dic-20 (a) | Var.dde 29-Ene-20 (a) | Mínimo -52 semanas- (b) | Máximo | P/E (c) | COT/VL % (d) | Volatil. últimas 40 ruedas (e) | Betas c/S&P Merval/Gral. | Capitaliz. Bursátil (f) (en Mill.) | 29-Ene-21 |
|------------------------------------|----------------|-------------------------|------------------|-------------|-----------------------|-----------------------|-----------------------|-------------------------|---------|---------|--------------|--------------------------------|--------------------------|------------------------------------|---------------------------------|
| | | | | | | | | | | | | | | | Valor de Mercado (g) (en Mill.) |
| Empresas No Líderes (Cont.) | | | | | | | | | | | | | | | |
| GCLA | 39.000 | 29-Ene-21 | 28,872 | -0.51% | 3.59% | 3.59% | -3.70% | 25.950 | 43.650 | - | 36.45 | 30.12% | 0.30 | 3,063.42 | 4,164.26 |
| GRIM (2) | 28.100 | 29-Ene-21 | 135,386 | 2.18% | 0.36% | 0.36% | -6.33% | 19.550 | 36.500 | - | 126.80 | 48.63% | 0.13 | 1,245.04 | 1,245.04 |
| HAVA (2) | 140.000 | 29-Ene-21 | 126,225 | 0.72% | 7.69% | 7.69% | 6.39% | 73.314 | 164.962 | - | 692.35 | 39.74% | 0.29 | 1,793.63 | 6,576.66 |
| HULI (2) | 77.000 | 9-Mar-18 | - | - | - | - | - | - | - | 30.11 | 34.03 | - | - | 66.13 | 66.13 |
| INTR (2) | 13.700 | 29-Ene-21 | 644 | 3.40% | 1.48% | 1.48% | *** | 0.005 | 14.100 | 8.53 | 81.98 | 32.83% | 1.06 | 1,658.88 | 1,658.88 |
| INVJ | 18.000 | 29-Ene-21 | 44,098 | 1.12% | 7.78% | 7.78% | 62.90% | 8.000 | 19.800 | 17.90 | 83.10 | 32.46% | 0.36 | 11,037.14 | 12,740.42 |
| IRCP | 339.000 | 29-Ene-21 | 235,350 | -1.64% | 2.68% | 2.68% | 53.89% | 136.081 | 496.000 | 1.56 | 47.82 | 52.97% | 0.18 | 42,718.76 | 42,718.76 |
| IRSA | 65.600 | 29-Ene-21 | 6,675,968 | -1.72% | 0.92% | 0.92% | 34.72% | 25.874 | 79.000 | 2.85 | 53.52 | 55.42% | 0.73 | 37,961.18 | 37,961.18 |
| LEDE | 31.800 | 29-Ene-21 | 1,047,889 | -1.24% | 6.00% | 6.00% | 68.25% | 10.800 | 37.900 | 7.09 | 149.64 | 47.93% | 0.45 | 13,982.91 | 13,982.91 |
| LONG | 6.610 | 29-Ene-21 | 261,725 | -0.60% | -1.34% | -1.34% | 24.72% | 2.500 | 8.180 | 52.15 | 124.41 | 55.24% | 0.60 | 1,015.57 | 1,015.57 |
| METR | 17.950 | 29-Ene-21 | 199,616 | -1.10% | -9.57% | -9.57% | 1.13% | 11.500 | 21.900 | - | 58.28 | 35.61% | 0.54 | 5,006.15 | 10,216.62 |
| MOLA | 710.000 | 29-Ene-21 | 1,670,501 | - | 5.34% | 5.34% | 101.08% | 170.044 | 763.000 | 7.94 | 523.79 | 27.02% | 0.49 | 34,848.24 | 34,848.24 |
| MOLA5 | 182.827 | 24-Oct-19 | - | - | - | - | - | - | - | - | - | - | - | - | - |
| MOLI | 81.500 | 29-Ene-21 | 375,091 | 0.49% | -7.18% | -7.18% | 13.99% | 44.000 | 119.000 | 8.11 | 147.92 | 25.10% | 0.52 | 16,415.33 | 16,415.33 |
| MORI | 15.550 | 29-Ene-21 | 1,685,624 | -1.27% | 1.30% | 1.30% | 117.21% | 3.818 | 20.046 | 66.33 | 503.53 | 32.59% | 0.59 | 4,383.58 | 4,383.58 |
| MTR (2) | 178.000 | 29-Ene-21 | 21,240 | 1.71% | 1.71% | 1.71% | 332.95% | 49.272 | 178.000 | 23.14 | 291.00 | - | 0.05 | 21,879.76 | 21,879.76 |
| MVIA (2) | 0.010 | 20-Jul-18 | - | - | - | - | - | - | - | 0.00 | 0.03 | - | - | 0.07 | 0.14 |
| OEST | 24.200 | 29-Ene-21 | 41,577 | -1.22% | -16.55% | -16.55% | -18.03% | 19.650 | 32.900 | - | 82.35 | 31.29% | 0.45 | 3,872.00 | 3,872.00 |
| PATA | 35.100 | 29-Ene-21 | 337,129 | -0.85% | -7.63% | -7.63% | -9.38% | 18.324 | 45.190 | 16.15 | 105.81 | 27.96% | 0.46 | 17,550.00 | 17,550.00 |
| PGR | 10.150 | 29-Ene-21 | 277,163 | - | -1.93% | -1.93% | -44.08% | 5.800 | 18.600 | - | 211.63 | 33.87% | 0.84 | 28,284.44 | 28,284.44 |
| POLL (2) | 9.790 | 29-Ene-21 | 3,965 | 8.78% | 7.58% | 7.58% | 11.25% | 6.700 | 10.500 | 2.47 | - | 69.85% | 0.14 | 62.86 | 62.86 |
| PREN1 (2) | 1.288 | 18-Nov-09 | - | - | - | - | - | - | - | - | 17.66 | - | - | 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 | 118.000 | 29-Ene-21 | 125,984 | -1.67% | 2.16% | 2.16% | 13.46% | 76.000 | 140.000 | 31.14 | 358.85 | 32.85% | 0.25 | 1,671.73 | 9,528.68 |
| RIGO (2) | 139.000 | 29-Ene-21 | 417 | -0.71% | 13.93% | 13.93% | 131.67% | 42.800 | 144.500 | - | 845.18 | 30.95% | 0.20 | 20,163.94 | 20,164.66 |
| RIGOS | 0.092 | 18-Feb-09 | - | - | - | - | - | - | - | - | - | - | - | - | - |
| ROSE (2) | 10.500 | 29-Ene-21 | 462 | -8.70% | -8.70% | -8.70% | 51.08% | 4.200 | 11.950 | - | 355.03 | 63.19% | 0.25 | 447.19 | 447.19 |
| SAMI | 136.000 | 29-Ene-21 | 1,152,357 | - | 17.24% | 17.24% | 9.68% | 59.500 | 164.000 | 4.03 | 50.18 | 33.37% | 0.68 | 9,676.53 | 9,676.53 |
| SEMI | 5.750 | 29-Ene-21 | 193,422 | - | 5.50% | 5.50% | 51.72% | 2.110 | 7.040 | 39.97 | 98.50 | 38.89% | 0.60 | 1,100.55 | 1,100.55 |
| TGLT | 4.140 | 29-Ene-21 | 836,859 | -0.96% | -18.34% | -18.34% | -32.68% | 2.700 | 12.950 | - | 60.83 | 30.13% | 0.85 | 3,829.46 | 3,829.46 |
| TGLT2 | 68.000 | 15-Ene-20 | - | - | - | - | - | - | - | - | - | - | - | - | - |
| URBA (2) | 13.653 | 21-Dic-09 | - | - | - | - | - | - | - | - | 104.37 | - | - | 2.59 | 2.59 |
| PYMES | | | | | | | | | | | | | | | |
| INAG (2) | 305.000 | 29-Ene-21 | 885 | 7.02% | 0.16% | 0.16% | 128.74% | 126.524 | 319.500 | 13.48 | 303.79 | - | 0.01 | 671.00 | 671.00 |
| OVOP (1) | 8.750 | 28-Jul-17 | - | - | - | - | - | - | - | 7.46 | 168.87 | - | - | 116.50 | 116.50 |

Notas Aclaratorias:

(*) Para Acciones del Índice 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 (intradía)

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

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

(e), (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
29-Ene-21
ADR, BDR y GDR

| Especie | Código BYMA | Código Divisa | Cotización ADR (a) | Volumen Nominal | Volumen Efectivo | Variación diaria | Var. dde. 31-Dic-20 | Var. dde. 31-Dic-20 | Mín. 52 semanas (b) | Max. | Volatil. últ. 40r (c) | Ratio (d) |
|---|-------------|---------------|--------------------|-----------------|------------------|------------------|---------------------|---------------------|---------------------|-------|-----------------------|-----------|
| ADR Irsa Prop. Comerciales (IRCP.O) | NASDAQ | USD | 9.1500 | 10,910 | 99,827 | -1.58% | -0.22% | -0.22% | 5.06 | 15.00 | 45.35% | 4.00 |
| ADR Banco BBVA Argentina (BFR.N) | NYSE | USD | 2.7300 | 59,528 | 162,511 | -3.53% | -14.95% | -14.95% | 2.10 | 5.11 | 42.30% | 3.00 |
| ADR Banco Macro (BMA.N) | NYSE | USD | 13.3300 | 28,137 | 375,066 | -2.98% | -14.39% | -14.39% | 11.50 | 34.78 | 39.82% | 10.00 |
| ADR BUNGE (BG.N) | NYSE | USD | 65.6900 | 130,401 | 8,566,042 | -1.44% | 0.17% | 0.17% | 30.77 | 73.49 | 30.46% | 1.00 |
| ADR Cresud (CRESY.O) | NASDAQ | USD | 4.8600 | 185,162 | 899,887 | 1.04% | 1.46% | 1.46% | 2.32 | 6.48 | 77.40% | 10.00 |
| ADR Edenor (EDN.N) | NYSE | USD | 3.4400 | 8,372 | 28,800 | -1.43% | -18.87% | -18.87% | 2.61 | 5.70 | 57.12% | 20.00 |
| ADR Grupo Financiero Galicia (GGAL.O) | NASDAQ | USD | 7.5200 | 323,332 | 2,431,457 | -2.97% | -13.96% | -13.96% | 5.66 | 15.80 | 41.70% | 10.00 |
| ADR IRSA (IRS.N) | NYSE | USD | 4.2000 | 3,242 | 13,616 | -0.47% | -6.87% | -6.87% | 2.54 | 5.80 | 67.15% | 10.00 |
| ADR Pampa Energía (PAM.N) | NYSE | USD | 12.7200 | 27,241 | 346,506 | -4.00% | -7.69% | -7.69% | 9.14 | 14.83 | 38.78% | 25.00 |
| ADR Transportadora de Gas del Sur (TGS.N) | NYSE | USD | 5.0300 | 46,422 | 233,503 | -3.27% | -3.27% | -3.27% | 3.72 | 6.77 | 33.49% | 5.00 |
| ADR Telecom Argentina (TEO.N) | NYSE | USD | 6.5100 | 52,397 | 341,104 | -0.91% | -0.76% | -0.76% | 5.87 | 12.35 | 41.89% | 5.00 |
| ADR Ternium (TX.N) | NYSE | USD | 26.6600 | 72,818 | 1,941,328 | -4.14% | -8.32% | -8.32% | 9.65 | 33.92 | 35.18% | 10.00 |
| ADR YPF (YPF.N) | NYSE | USD | 3.7500 | 389,883 | 1,462,061 | -5.78% | -20.21% | -20.21% | 2.27 | 10.07 | 65.08% | 1.00 |
| GDR GrupoClarín (GCSAQ.L) | London S.E. | USD | 1.5000 | - | - | - | - | - | 1.50 | 1.71 | - | 2.00 |
| ADR CENTRAL PUERTO | NYSE | USD | 2.2700 | 41,532 | 94,278 | -2.58% | -15.93% | -15.93% | 1.99 | 4.05 | 33.50% | 10.00 |
| ADR Grupo Supervielle(SUPV.N) | NYSE | USD | 1.7250 | 68,554 | 118,256 | -3.09% | -18.63% | -18.63% | 1.33 | 3.66 | 51.81% | 5.00 |
| ADR LOMA NEGRA (OTC)(LOMA.K) | NYSE | USD | 5.1300 | - | 135,659 | -4.11% | -16.59% | -16.59% | 3.09 | 7.41 | 43.88% | 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 | 2.2875 | 339.000 | 199.973 | - 139.03 |
| ADR Banco BBVA Argentina | BBAR | 0.9100 | 141.950 | 79.552 | - 62.40 |
| ADR Banco Macro | BMA | 1.3330 | 203.700 | 116.531 | - 87.17 |
| ADR BUNGE | - | 65.6900 | - | 5742.620 | - |
| ADR Cresud | CRES | 0.4860 | 73.450 | 42.486 | - 30.96 |
| ADR Edenor | EDN | 0.1720 | 26.100 | 15.036 | - 11.06 |
| ADR Grupo Financiero Galicia | GGAL | 0.7520 | 115.700 | 65.740 | - 49.96 |
| ADR IRSA | IRSA | 0.4200 | 65.600 | 36.716 | - 28.88 |
| ADR Pampa Energía | PAMP | 0.5088 | 78.450 | 44.479 | - 33.97 |
| ADR Transportadora de Gas del Sur | TGSU2 | 1.0060 | 151.650 | 87.945 | - 63.71 |
| ADR Telecom Argentina | TECO2 | 1.3020 | 199.000 | 113.821 | - 85.18 |
| ADR Ternium | - | 2.6660 | - | 233.062 | - |
| ADR YPF | YPFD | 3.7500 | 588.250 | 327.825 | - 260.43 |
| GDR GrupoClarín | GCLA | - | 39.000 | - | - |
| ADR CENTRAL PUERTO | CEPU | 0.2270 | 33.950 | 19.844 | - 14.11 |
| ADR Grupo Supervielle (SUPV.N) | SUPV | 0.3450 | 53.650 | 30.160 | - 23.49 |
| ADR LOMA NEGRA (OTC) | LOMA | 1.0260 | 157.250 | 89.693 | - 67.56 |

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

ANÁLISIS DE TÍTULOS PÚBLICOS REESTRUCTURACIÓN DE DEUDA (*)

29-Ene-21

| Bono | Código | Vencimiento | Amortización | Cupón de Renta | Próximo Vencimiento | VR (en %) | Cotización c/100 v.n. (a) | Fecha última cotización | Cupón Corriente | | | Valor Técnico c/100 v.n. | Paridad (en%) | Volatilidad 40r. (b) (en %) | TIR Anual | DM | PPV (en años) | |
|--|--------|-------------|--------------|----------------|---------------------|-----------|---------------------------|-------------------------|--------------------|-------------------------------|--------------------|--------------------------|---------------|-----------------------------|-----------|--------|---------------|-------|
| | | | | | | | | | Renta Anual (en %) | Intereses Corridos c/100 v.n. | Yield Anual (en %) | | | | | | | |
| BONOS CANJE REESTRUCTURACIÓN DE DEUDA 2005 (**) | | | | | | | | | | | | | | | | | | |
| I. Bonos PAR | | | | | | | | | | | | | | | | | | |
| PAR Ley Arg. (CER) | PARP | 31-Dic-38 | Sem. | Sem. | 31-Mar-21 | R | 100.00 | 813.900 | 29-Ene-21 | Fija=1.77 | 10.73 | 3.94 | 1.798.73 | 45.25 | 14.19 | 9.56% | 9.96 | 12.16 |
| II. Bonos Discount | | | | | | | | | | | | | | | | | | |
| DISC Ley Arg. (CER) | DICP | 31-Dic-33 | Sem. | Sem. | 30-Jun-21 | R | 100.00 | 2055.000 | 29-Ene-21 | Fija=5.83 | 11.77 | 6.48 | 2.282.42 | 90.04 | 13.64 | 7.68% | 6.01 | 7.07 |
| III. Bono CUASIPAR | | | | | | | | | | | | | | | | | | |
| CUASIPAR (CER) | CUAP | 31-Dic-45 | Sem. | Sem. | 30-Jun-21 | R | 100.00 | 1180.000 | 29-Ene-21 | Fija=3.31 | 7.30 | 7.01 | 2.490.11 | 47.39 | 21.63 | 9.32% | 11.21 | 16.29 |
| III. Unidades Vinculadas al Producto (U.V.P.) | | | | | | | | | | | | | | | | | | |
| U.V.P. en USD Ley Arg. | TVPA | 15-Dic-35 | - | - | - | - | - | 60.000 | 29-Ene-21 | - | - | - | - | - | 26.30 | - | - | - |
| U.V.P. en ARS Ley Arg. | TVPP | 15-Dic-35 | - | - | - | - | - | 2.030 | 29-Ene-21 | - | - | - | - | - | 52.89 | - | - | - |
| U.V.P. en USD Ley N.Y. | TVPY | 15-Dic-35 | - | - | - | - | - | 80.000 | 29-Ene-21 | - | - | - | - | - | 87.24 | - | - | - |
| U.V.P. en EUR Ley Ing. | TVPE | 15-Dic-35 | - | - | - | - | - | 90.000 | 18-Ene-21 | - | - | - | - | - | - | - | - | - |
| BONOS CANJE REESTRUCTURACIÓN DE DEUDA 2010 (**) | | | | | | | | | | | | | | | | | | |
| I. Bonos Par | | | | | | | | | | | | | | | | | | |
| PAR Ley Arg. (CER) | PAP0 | 31-Dic-38 | Sem. | Sem. | 31-Mar-21 | R | 100.00 | 690.000 | 26-Ene-21 | Fija=1.77 | 10.73 | 4.66 | 1.798.73 | 38.36 | - | 11.33% | 9.54 | 12.16 |
| II. Bonos Discount | | | | | | | | | | | | | | | | | | |
| DISC Ley Arg. (CER) | DIP0 | 31-Dic-33 | Sem. | Sem. | 30-Jun-21 | R | 100.00 | 1810.000 | 29-Ene-21 | Fija=5.83 | 11.77 | 7.36 | 2.282.42 | 79.30 | - | 9.94% | 5.73 | 7.07 |
| IV. Unidades Vinculadas al Producto (U.V.P.) | | | | | | | | | | | | | | | | | | |
| U.V.P. en USD Ley N.Y. | TVY0 | 15-Dic-35 | - | - | - | - | - | 91.000 | 29-Ene-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 | 5877.500 | 29-Ene-21 | Fija=1 | 0.41 | 2.55 | 100.41 | 39.54 | 12.54 | 18.68% | 5.04 | 6.01 |
| Bonar Step-Up 2029 - USD | AL29D | 9-Jul-29 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 39.550 | 29-Ene-21 | Fija=1 | 0.41 | 2.56 | 100.41 | 39.39 | 10.74 | 18.77% | 5.04 | 6.01 |
| Bonar Step-Up 2030 | AL30 | 9-Jul-30 | 13 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 5640.000 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.33 | 100.05 | 38.07 | 11.31 | 17.84% | 5.41 | 6.47 |
| Bonar Step-Up 2030 - USD | AL30D | 9-Jul-30 | 13 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 38.140 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.33 | 100.05 | 38.12 | 11.06 | 17.81% | 5.41 | 6.47 |
| Bonar Step-Up 2035 | AL35 | 9-Jul-35 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 4999.000 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.37 | 100.05 | 33.75 | 15.85 | 16.04% | 8.29 | 10.72 |
| Bonar Step-Up 2035 - USD | AL35D | 9-Jul-35 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 33.630 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.37 | 100.05 | 33.61 | 15.68 | 16.10% | 8.28 | 10.72 |
| Bonar Step-Up 2038 | AE38 | 9-Ene-38 | 22 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 5451.000 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.34 | 100.05 | 36.80 | 16.41 | 17.26% | 7.01 | 10.17 |
| Bonar Step-Up 2038 - USD | AE38D | 9-Ene-38 | 22 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 36.700 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.34 | 100.05 | 36.68 | 16.73 | 17.31% | 7.00 | 10.17 |
| Bonar Step-Up 2041 | AL41 | 9-Jul-41 | 28 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 4950.000 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.37 | 100.05 | 33.42 | 18.04 | 16.15% | 7.75 | 11.97 |
| Bonar Step-Up 2041 - USD | AL41D | 9-Jul-41 | 28 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 33.490 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.37 | 100.05 | 33.47 | 13.89 | 16.13% | 7.75 | 11.97 |
| II. Bonos en Dólares Ley Extranjera (Globales) | | | | | | | | | | | | | | | | | | |
| Global Step-Up 2029 | GD29 | 9-Jul-29 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 6351.000 | 29-Ene-21 | Fija=1 | 0.41 | 2.35 | 100.41 | 42.72 | 22.54 | 17.03% | 5.12 | 6.01 |
| Global Step-Up 2029 - USD | GD29D | 9-Jul-29 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 43.000 | 29-Ene-21 | Fija=1 | 0.41 | 2.35 | 100.41 | 42.82 | 20.36 | 16.98% | 5.12 | 6.01 |
| Global Step-Up 2030 | GD30 | 9-Jul-30 | 13 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 5950.000 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.31 | 100.05 | 40.17 | 19.71 | 16.77% | 5.46 | 6.47 |
| Global Step-Up 2030 - USD | GD30D | 9-Jul-30 | 13 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 40.040 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.31 | 100.05 | 40.02 | 17.63 | 16.85% | 5.46 | 6.47 |
| Global Step-Up 2035 | GD35 | 9-Jul-35 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 5284.000 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.35 | 100.05 | 35.67 | 21.84 | 15.33% | 8.40 | 10.72 |
| Global Step-Up 2035 - USD | GD35D | 9-Jul-35 | 10 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 35.700 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.35 | 100.05 | 35.68 | 19.24 | 15.33% | 8.40 | 10.72 |
| Global Step-Up 2038 | GD38 | 9-Ene-38 | 22 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 6000.000 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.31 | 100.05 | 40.51 | 25.79 | 15.81% | 7.24 | 10.17 |
| Global Step-Up 2038 - USD | GD38D | 9-Ene-38 | 22 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 40.700 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.31 | 100.05 | 40.68 | 25.00 | 15.74% | 7.25 | 10.17 |
| Global Step-Up 2041 | GD41 | 9-Jul-41 | 28 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 5610.000 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.33 | 100.05 | 37.87 | 31.19 | 14.46% | 8.12 | 11.97 |
| Global Step-Up 2041 - USD | GD41D | 9-Jul-41 | 28 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 38.000 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.33 | 100.05 | 37.98 | 31.69 | 14.43% | 8.13 | 11.97 |
| Global Step-Up 2046 | GD46 | 9-Jul-46 | 44 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 5220.000 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.36 | 100.05 | 35.24 | 27.47 | 15.50% | 7.67 | 13.12 |
| Global Step-Up 2046 - USD | GD46D | 9-Jul-46 | 44 - Sem. | Sem. | 09-Jul-21 | R | 100.00 | 35.000 | 29-Ene-21 | Fija=0.125 | 0.05 | 0.36 | 100.05 | 34.98 | 37.29 | 15.61% | 7.65 | 13.12 |

| |
|------------------------------|
| Tipo de cambio Peso-Dólar(*) |
| \$148.0531 |

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 (*)

29-Ene-21

| bono | Código | vencimiento | amortización | Cupón de Renta | Próximo Vencimiento | VR (en %) | Cotización c/100 v.n. (a) | Fecha última cotización | cupón corriente | | | Valor Técnico c/100 v.n. | Paridad (en %) | Volatilidad 40 r. (b) (en %) | TIR Anual | dm | PPV (en años) | |
|---|--------|--------------------------------|--------------|----------------|-------------------------------|-----------|---------------------------|-------------------------------|--------------------|-------------------------------|----------------------|--------------------------|----------------|------------------------------|-----------|---------|---------------|------|
| | | | | | | | | | Renta Anual (en %) | Intereses Corridos c/100 v.n. | Yield Anual (en %) | | | | | | | |
| BONTE, BOGAR Y BONOS DE CONSOLIDACIÓN | | | | | | | | | | | | | | | | | | |
| I. Títulos emitidos en Pesos a tasa fija | | | | | | | | | | | | | | | | | | |
| BONTE Oct - 2021 | TO21 | 4-Oct-21 | Al Vto. | Sem. | 5-Abr-21 | R | 100.00 | 94.400 | 29-Ene-21 | Fija=18.2 | 5.92 | 20.57 | 105.92 | 89.13 | 11.47 | 43.15% | 0.51 | 0.63 |
| BONTE Oct - 2023 | TO23 | 17-Oct-23 | Al Vto. | Sem. | 19-Abr-21 | R | 100.00 | 57.700 | 29-Ene-21 | Fija=16 | 4.53 | 30.09 | 104.53 | 55.20 | 19.04 | 55.06% | 1.55 | 2.30 |
| BONTE Oct - 2026 | TO26 | 18-Oct-26 | Al Vto. | Sem. | 19-Abr-21 | R | 100.00 | 40.000 | 29-Ene-21 | Fija=15.5 | 4.39 | 43.53 | 104.39 | 38.32 | 15.68 | 57.40% | 1.94 | 4.38 |
| II. Títulos emitidos en Pesos a Tasa Variable | | | | | | | | | | | | | | | | | | |
| BONTE BADLAR +1% | TB21 | 5-Ago-21 | Al Vto. | Trim. | 5-Feb-21 | R | 100.00 | 107.650 | 29-Ene-21 | Fija=34.447 | 8.40 | 34.71 | 108.40 | 99.31 | 6.66 | 42.10% | 0.40 | 0.45 |
| Bocon Cons. 8° - BADLAR | PR15 | 4-Oct-22 | 14 - Trim. | Trim. | 5-Abr-21 | A+R | 55.00 | 93.600 | 29-Ene-21 | Var=34.11 | 2.62 | 36.18 | 99.13 | 94.42 | 11.56 | 48.53% | 0.73 | 0.92 |
| 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 | 432.650 | 29-Ene-21 | Fija=2.5 | 0.29 | 2.44 | 423.10 | 102.26 | 5.01 | - 2.25% | 0.47 | 0.47 |
| BONTE 2021 CER +1.1% | T2X1 | 17-Abr-21 | Al Vto. | Sem. | 17-Abr-21 | A+R | 100.00 | 129.700 | 29-Ene-21 | Fija=1.1 | 0.41 | 1.08 | 127.52 | 101.71 | 5.13 | - 6.99% | 0.21 | 0.20 |
| BONTE 2021 CER +1% | TX21 | 5-Ago-21 | Al Vto. | Sem. | 5-Feb-21 | R | 100.00 | 139.000 | 29-Ene-21 | Fija=1 | 0.66 | 0.98 | 135.87 | 102.31 | 5.88 | - 3.47% | 0.51 | 0.50 |
| BONTE 2022 CER +1.2% | TX22 | 18-Mar-22 | Al Vto. | Sem. | 18-Mar-21 | R | 100.00 | 132.500 | 29-Ene-21 | Fija=1.2 | 0.58 | 1.18 | 130.19 | 101.77 | 8.33 | - 0.38% | 1.11 | 1.11 |
| BONTE 2022 CER +1.30% | T2X2 | 20-Sep-22 | Al Vto. | Sem. | 20-Mar-21 | R | 100.00 | 124.700 | 29-Ene-21 | Fija=1.3 | 0.59 | 1.29 | 123.73 | 100.78 | 12.59 | 0.82% | 1.63 | 1.61 |
| BONCER 2023 | TC23 | 6-Mar-23 | Al Vto. | Sem. | 6-Mar-21 | R | 100.00 | 315.000 | 29-Ene-21 | Fija=4 | 4.83 | 3.84 | 302.78 | 104.04 | 16.45 | 2.01% | 1.97 | 2.00 |
| BONTE 2023 CER +1.4% | TX23 | 25-Mar-23 | Al Vto. | Sem. | 25-Mar-21 | R | 100.00 | 127.600 | 29-Ene-21 | Fija=1.4 | 0.64 | 1.42 | 129.74 | 98.35 | 11.72 | 2.21% | 2.08 | 2.11 |
| Bocon Cons. 6° 2% | PR13 | 15-Mar-24 | 120 Mens. | Mens. | 15-Feb-21 | A+R | 31.94 | 700.500 | 29-Ene-21 | Fija=2 | 0.65 | 1.98 | 693.02 | 101.08 | 10.87 | 1.33% | 1.56 | 1.58 |
| BONTE 2024 CER +1.50% | TX24 | 25-Mar-24 | Al Vto. | Sem. | 25-Mar-21 | R | 100.00 | 120.000 | 29-Ene-21 | Fija=1.5 | 0.68 | 1.62 | 129.79 | 92.46 | 12.77 | 4.14% | 3.00 | 3.07 |
| BONCER 2025 4% | TC25P | 27-Abr-25 | Al Vto. | Sem. | 27-Abr-21 | R | 100.00 | 270.000 | 29-Ene-21 | Fija=4 | 3.03 | 4.30 | 290.13 | 93.06 | 26.27 | 5.98% | 3.77 | 3.93 |
| BONTE 2026 CER +2% | TX26 | 9-Nov-26 | 5 - Sem. | Sem. | 9-May-21 | R | 100.00 | 96.800 | 29-Ene-21 | Fija=2 | 0.95 | 2.41 | 116.36 | 83.19 | 14.05 | 6.26% | 4.35 | 4.55 |
| BONTE 2028 CER +2.25% | TX28 | 9-Nov-28 | 10 - Sem. | Sem. | 9-May-21 | R | 100.00 | 92.300 | 29-Ene-21 | Fija=2.25 | 1.07 | 2.85 | 116.47 | 79.25 | 17.40 | 7.05% | 4.84 | 5.22 |
| IV. Títulos en Pesos Cláusula Gatillo | | | | | | | | | | | | | | | | | | |
| BONO DUAL 2021 (****) | TD21 | 5-Ago-21 | Al Vto. | Sem. | 5-Feb-21 | R | 100.00 | 114.500 | 28-Ene-21 | Fija=34 | 16.72 | 34.77 | 116.72 | 98.10 | - | 50.16% | 0.34 | 0.43 |
| V. Títulos emitidos en Dolares y pagaderos en pesos (Dollar-Linked). | | | | | | | | | | | | | | | | | | |
| BONTE DOLLAR LINKED 2021 | T2V1 | 30-Nov-21 | Al Vto. | Sem. | 30-May-21 | R | 100.00 | 9095.000 | 29-Ene-21 | Fija=0.1 | 0.03 | 0.10 | 100.03 | 104.15 | 8.39 | - 4.72% | 0.84 | 0.82 |
| BONTE D. LINKED 2021-USD | T2V1D | 30-Nov-21 | Al Vto. | Sem. | 30-May-21 | R | 100.00 | 60.050 | 29-Ene-21 | Fija=0.1 | 0.03 | 0.17 | 100.03 | 60.03 | 25.72 | 85.91% | 0.58 | 0.82 |
| BONTE DOLLAR LINKED 2022 | TV22 | 29-Abr-22 | Al Vto. | Sem. | 30-Abr-21 | R | 100.00 | 9170.000 | 29-Ene-21 | Fija=0.1 | 0.03 | 0.10 | 100.03 | 105.01 | 11.28 | - 3.78% | 1.26 | 1.23 |
| BONTE D. LINKED 2022-USD | TV22D | 29-Abr-22 | Al Vto. | Sem. | 30-Abr-21 | R | 100.00 | 60.000 | 27-Ene-21 | Fija=0.1 | 0.03 | 0.17 | 100.03 | 59.98 | - | 51.44% | 0.98 | 1.23 |
| BONAR, BONAC Y BONAD | | | | | | | | | | | | | | | | | | |
| IV. Títulos emitidos en Pesos (c) | | | | | | | | | | | | | | | | | | |
| BONAR 2022 - BADLAR+200 | AA22 | 3-Abr-22 | Al Vto. | Trim. | 5-Abr-21 | R | 100.00 | 101.900 | 29-Ene-21 | Var=36.103 | 2.87 | 36.46 | 102.87 | 99.06 | 17.44 | 42.51% | 0.88 | 1.01 |
| (l) Tasas de referencia (TNA %) | | Tasa LIBOR de 180 días 0.2201% | | | Tasa LIBOR de 90 días 0.2050% | | | Tasa LIBOR de 30 días 0.1229% | | | TASA BADLAR 34.0625% | | | Tipo de cambio Peso-Dólar(*) | | | | |
| | | | | | | | | | | | | \$148.0531 | | | | | | |

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 (*)

29-Ene-21

| Bono | Código | Vencimiento | Amortización | Cupón de Renta | Próximo Vencimiento | VR (en %) | Cotización c/100 v.n. (a) | Fecha última cotización | Cupón Corriente | | | Valor Técnico c/ 100 v.n. | Paridad (en %) | Volatilidad 40 r. (b) (en %) | TIR Anual | DM | PPV (en años) | |
|---|--------|-------------|--------------|----------------|---------------------|-----------|---------------------------|-------------------------|--------------------|-------------------------------|--------------------|---------------------------|----------------|------------------------------|-----------|---------|---------------|------|
| | | | | | | | | | Renta Anual (en %) | Intereses Corridos c/100 v.n. | Yield Anual (en %) | | | | | | | |
| BONOS DOMESTICOS (LEY ARGENTINA) | | | | | | | | | | | | | | | | | | |
| I. Títulos emitidos en pesos (c) | | | | | | | | | | | | | | | | | | |
| Mendoza Jun. 2021 | PMJ21 | 9-Jun-21 | Al Vto. | Trim. | 9-Mar-21 | R | 100.00 | 103.400 | 29-Ene-21 | Var.=38.48 | 5.80 | 39.43 | 105.80 | 97.73 | 17.66 | 54.68% | 0.29 | 0.33 |
| CABA 2022 - BADLAR+500 | BDC22 | 23-Ene-22 | Al Vto. | Trim. | 23-Abr-21 | R | 100.00 | 99.750 | 29-Ene-21 | Var.=39.074 | 0.86 | 39.51 | 100.86 | 98.90 | 18.92 | 47.01% | 0.76 | 0.87 |
| Bs. As. 2022 - BADLAR+383 (h) | PBY22 | 31-May-22 | Al Vto. | Trim. | 28-Feb-21 | R | 100.00 | 98.400 | 29-Ene-21 | Var.=37.915 | 6.65 | 41.32 | 106.65 | 92.27 | 17.76 | 55.21% | 0.90 | 1.10 |
| CABA Mar. 2024 | BDC24 | 29-Mar-24 | Al Vto. | Trim. | 29-Mar-21 | R | 100.00 | 92.000 | 29-Ene-21 | Var.=37.355 | 3.58 | 42.25 | 103.58 | 88.82 | 16.79 | 52.12% | 1.62 | 2.33 |
| Bs. As. 2025 - BADLAR+375 | PBA25 | 12-Abr-25 | Al vto. | Trim. | 12-Abr-21 | R | 100.00 | 84.500 | 29-Ene-21 | Var.=37.834 | 2.18 | 45.96 | 102.18 | 82.70 | 21.25 | 56.91% | 1.77 | 2.96 |
| CABA Feb. 2028 | BDC28 | 22-Feb-28 | Al Vto. | Trim. | 22-Feb-21 | R | 100.00 | 93.000 | 29-Ene-21 | Var.=37.748 | 7.34 | 44.07 | 107.34 | 86.64 | 19.52 | 52.51% | 1.97 | 4.49 |
| II. Títulos emitidos en dólares | | | | | | | | | | | | | | | | | | |
| Córdoba Oct. 2026 | CO26 | 27-Oct-26 | 32 - Trim. | Trim. | 27-Abr-21 | A+R | 71.88 | 7940.000 | 29-Ene-21 | Fija=7.125 | 0.07 | 9.56 | 71.95 | 74.54 | 35.84 | 20.85% | 2.21 | 2.82 |
| Córdoba Oct. 2026 - USD | CO26D | 27-Oct-26 | 32 - Trim. | Trim. | 27-Abr-21 | A+R | 71.88 | 53.300 | 29-Ene-21 | Fija=7.125 | 0.07 | 9.62 | 71.95 | 74.08 | 30.65 | 21.17% | 2.20 | 2.82 |
| III. Títulos denominados en dólares y pagaderos en pesos (Dollar-Linked) | | | | | | | | | | | | | | | | | | |
| Chubut Mar. 2021 (g) | PUM21 | 30-Mar-21 | Trim. | Trim. | 30-Mar-21 | A+R | 6.25 | 576.000 | 29-Ene-21 | Fija=4.5 | 0.03 | 7.28 | 6.28 | 62.00 | - | *** | 0.02 | - |
| Formosa Feb. 2022 (g) | FORM3 | 27-Feb-22 | 40 - trim. | Trim. | 1-Mar-21 | A+R | 10.00 | 1175.000 | 29-Ene-21 | Fija=5 | 0.09 | 0.00 | 10.00 | 79.36 | - | 47.45% | 0.59 | 0.69 |
| BONOS EXTERNOS (LEY EXTRANJERA) | | | | | | | | | | | | | | | | | | |
| I. Dólares | | | | | | | | | | | | | | | | | | |
| Bs. As. Feb. 2023 | PBF23 | 15-Feb-23 | 3 Anual | Sem. | 15-Feb-21 | A+R | 100.00 | 3800.000 | 28-Ene-21 | Fija=6.5 | 3.02 | 28.70 | 103.02 | 24.92 | - | *** | 0.00 | - |
| Bs. As. Feb. 2023 - USD | PF23D | 15-Feb-23 | 3 Anual | Sem. | 15-Feb-21 | A+R | 100.00 | 38.500 | 26-Ene-21 | Fija=6.5 | 3.02 | 18.32 | 103.02 | 37.37 | - | *** | 0.03 | - |
| Bs. As. Mar. 2024 (e) | PBM24 | 16-Mar-24 | 3 - Anual | Sem. | 16-Mar-21 | R | 100.00 | 2464.068EX | 24-Oct-19 | Fija=9.125 | 3.47 | 69.28 | 103.47 | 16.08 | - | 302.00% | 0.40 | 1.95 |
| Bs. As. Abr. 2028 (d,f) | BP28 | 18-Abr-28 | Anual | Sem. | 18-Abr-21 | R | 100.00 | 3588.535EX | 3-Abr-20 | Fija=9.625 | 2.78 | 44.86 | 102.78 | 23.58 | - | 63.34% | 1.98 | 5.07 |
| Bs. As. PAR May. 2035 (f) | BPLD | 15-May-35 | 30 - Sem. | Sem. | 15-May-21 | A+R | 96.67 | 5800.000 | 28-Ene-21 | Fija=4 | 0.83 | 10.08 | 97.50 | 40.18 | - | 26.45% | 3.09 | 6.75 |
| II. Euros | | | | | | | | | | | | | | | | | | |
| Bs. As. PAR May. 2035 (f) | BPLE | 15-May-35 | 30 - Sem. | Sem. | 15-May-21 | A+R | 93.34 | 4850.000 | 6-Ago-20 | Fija=4 | 0.80 | 8.31 | 94.14 | 48.58 | - | 18.23% | 4.27 | 7.04 |

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 (*)

29-Ene-21

| Emisor | Código | Vencimiento | Amortización | Cupón de Renta | Próximo Vencimiento. | VR (en %) | Cotización c/100 v.r. (a) | Fecha última cotización | Cupón Corriente | | | Valor Técnico c/100 v.n. | Paridad (en %) | TIR anual | DM | PPV (en años) | |
|---|--------|-------------|--------------|----------------|----------------------|-----------|---------------------------|-------------------------|--------------------|-------------------------------|--------------------|--------------------------|----------------|-----------|------------------------------|---------------|------|
| | | | | | | | | | Renta Anual (en %) | Intereses Corridos c/100 v.n. | Yield Anual (en %) | | | | | | |
| Obligaciones Negociables Ley Argentina | | | | | | | | | | | | | | | | | |
| I - Denominadas y pagaderas en dólares | | | | | | | | | | | | | | | | | |
| ON CRESUD 9% VTO 2021 EN U\$S | CSFQO | 11-Jul-21 | Al Vto. | Sem. | 11-Jul-21 | A+R | 100.00 | 14950.000 | 29-Ene-21 | Fija=9 | 0.53 | 8.96 | 100.53 | 100.45 | 8.19% | 0.42 | 0.44 |
| Vista Oil 7.88% Vto 2021 (b) | VSC1O | 31-Jul-21 | Al Vto. | Sem. | 2-May-21 | R | 100.00 | 14800.000 | 29-Ene-21 | Var.=7.88 | 0.04 | 7.89 | 100.04 | 99.92 | 8.29% | 0.47 | 0.49 |
| ON VISTA OIL 8.50% VTO 2022 EN U\$S | VSC2O | 7-Ago-22 | Al Vto. | Trim. | 8-Feb-21 | R | 100.00 | 15600.000 | 29-Ene-21 | Fija=8.5 | 1.96 | 8.22 | 101.96 | 103.34 | 9.06% | 1.35 | 1.42 |
| Tecpetrol 4.875% Vto. 2022 (c) | TTC1O | 12-Dic-22 | Al Vto. | Sem. | 12-Jun-21 | R | 100.00 | 15200.000 | 29-Ene-21 | Var.=4.875 | 0.68 | 4.78 | 100.68 | 101.98 | 3.80% | 1.76 | 1.79 |
| ON CRESUD 6.50% VTO 2023 EN U\$S | CSDOO | 16-Feb-23 | Al Vto. | Sem. | 16-Feb-21 | R | 100.00 | 13776.000 | 29-Ene-21 | Fija=6.5 | 3.00 | 7.22 | 103.00 | 90.34 | 12.53% | 1.79 | 1.90 |
| Arcor 6% Vto. 2023 (c) | RCC9O | 6-Jul-23 | Al Vto. | Sem. | 6-Jul-21 | R | 100.00 | 14630.000 | 28-Ene-21 | Var.=6 | 0.43 | 6.10 | 100.43 | 98.39 | 6.86% | 2.21 | 2.30 |
| Vista Oil 3.5% Vto. 2024 (b) | VSC3O | 21-Feb-24 | Al Vto. | Sem. | 21-Feb-21 | R | 100.00 | 13250.000 | 29-Ene-21 | Var.=3.5 | 1.58 | 3.98 | 101.58 | 88.10 | 8.21% | 2.71 | 2.85 |
| II - Denominadas en dólares que pagan en pesos | | | | | | | | | | | | | | | | | |
| ON IRSA 7% VTO 2021 DOLLAR LINKED | IRC4O | 21-May-21 | Al Vto. | Trim. | 21-Feb-21 | R | 100.00 | 9100.000 | 29-Ene-21 | Fija=7 | 1.38 | 6.81 | 101.38 | 102.82 | - | 0.30 | 0.29 |
| ON IRSA 4% VTO 2022 DOLLAR LINKED | IRC7O | 21-Ene-22 | Al Vto. | Trim. | 21-Abr-21 | R | 100.00 | 8900.000 | 29-Ene-21 | Fija=4 | 0.12 | 3.93 | 100.12 | 101.82 | 2.11% | 0.94 | 0.95 |
| Obligaciones Negociables Ley extranjera | | | | | | | | | | | | | | | | | |
| I - Denominadas y pagaderas en dólares | | | | | | | | | | | | | | | | | |
| PAE Clase I 2021 (d) | OPNY1 | 7-May-21 | 3 - Anual | Sem. | 7-May-21 | A+R | 33.33 | 5187.000 | 27-Ene-21 | Fija=7.875 | 0.62 | 7.63 | 33.95 | 103.19 | - | 0.27 | 0.26 |
| EDENOR Clase IX 2022 (d) | ODNY9 | 25-Oct-22 | Al vto. | Sem. | 25-Abr-21 | R | 100.00 | 4903.098EX | 22-Oct-20 | Fija=9.75 | 2.63 | 31.98 | 102.63 | 32.27 | 131.22% | 0.87 | 1.61 |
| YPF Clase XXVIII 2024 | YPCUO | 4-Abr-24 | 3 Anual | Sem. | 4-Abr-21 | R | 100.00 | 12000.000 | 29-Ene-21 | Var.=8.75 | 2.87 | 11.19 | 102.87 | 78.79 | 22.94% | 1.75 | 2.10 |
| YPF Clase XXXIX 2025 | YCA6O | 28-Jul-25 | Al Vto. | Sem. | 28-Jul-21 | R | 100.00 | 10900.000 | 26-Ene-21 | Fija=8.5 | 0.09 | 11.56 | 100.09 | 73.55 | 17.96% | 3.38 | 3.88 |
| | | | | | | | | | | | | | | | Tipo de Cambio Peso-Dólar(*) | | |
| | | | | | | | | | | | | | | | \$148.0531 | | |

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)

29-Ene-21

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

| | Valor al 29-Ene-21 | Variación Diaria al 28-Ene-21 | Variación Semanal al 22-Ene-21 | Variación Mensual al 30-Dic-20 | Variación anual al 30-Dic-20 | Ponderación* |
|---|-----------------------|-------------------------------------|--------------------------------------|--------------------------------------|------------------------------------|--------------|
| Subíndice de Bonos Cortos emitidos en pesos | 30,211.915 | 0.30% | 1.57% | 4.56% | 4.56% | 13.70% |
| Subíndice de Bonos Cortos emitidos en dólares | 15,856.332 | -0.05% | 0.98% | 1.91% | 1.91% | 2.60% |
| Subíndice de Bonos Largos emitidos en pesos | 50,273.121 | 0.39% | 3.82% | 10.27% | 10.27% | 6.34% |
| Subíndice de Bonos Largos emitidos en dólares | 33,420.745 | -0.55% | -0.05% | -0.67% | -0.67% | 77.36% |
| Indice de Bonos General | 36,840.271 | -0.36% | 0.44% | 0.81% | 0.81% | 100.00% |

(*)Composicion Índices: Subíndice de Bonos Cortos emitidos en pesos (TC21, TO21, TO23, AA22, TX21, TB21, TX22, TX23, T2X1, T2X2, S26F1), Subíndice de Bonos Cortos emitidos en dólares (T2V1, TV22), Subíndice de Bonos Largos emitidos en pesos (DICP, TX24, TX26), Subíndice de Bonos Largos emitidos en dólares (AL30, AL35, AE38, AL41, AL29, GD30, GD35, GD41, GD38).

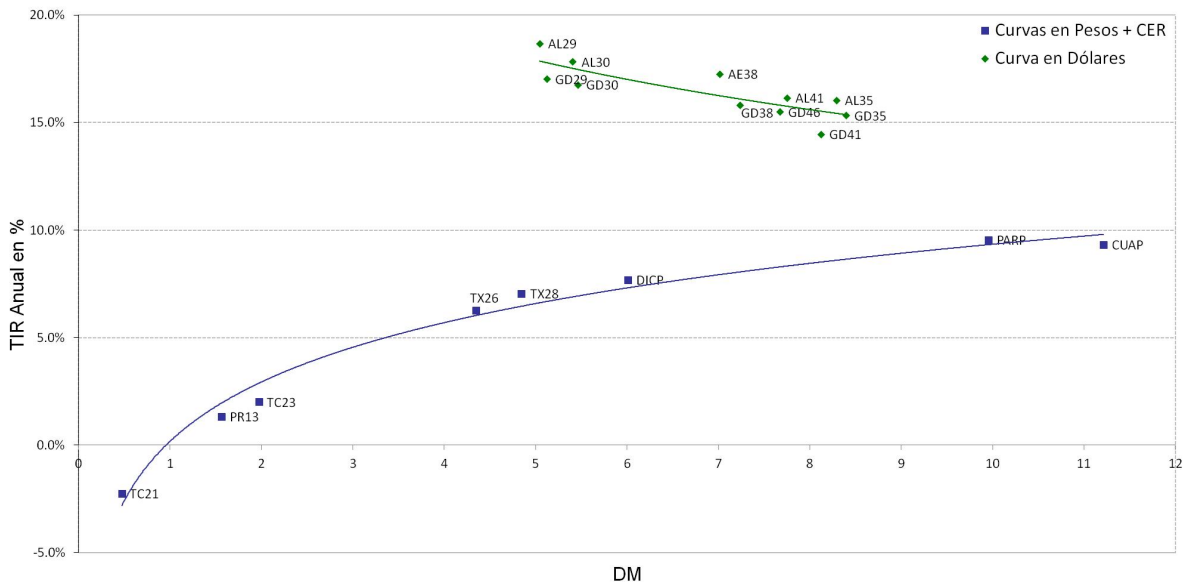
Indice de Bonos (Medido en Dólares)

29-Ene-21

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

| | Valor al 29-Ene-21 | Variación Diaria al 28-Ene-21 | Variación Semanal al 22-Ene-21 | Variación Mensual al 30-Dic-20 | Variación Anual al 30-Dic-20 | Ponderación* |
|---|-----------------------|-------------------------------------|--------------------------------------|--------------------------------------|------------------------------------|--------------|
| Subíndice de Bonos Cortos emitidos en pesos | 1,034.666 | 0.17% | 0.70% | 0.76% | 0.76% | 13.70% |
| Subíndice de Bonos Cortos emitidos en dólares | 220.789 | -0.17% | 0.11% | -1.78% | -1.78% | 2.60% |
| Subíndice de Bonos Largos emitidos en pesos | 1,235.984 | 0.26% | 2.93% | 6.27% | 6.27% | 6.34% |
| Subíndice de Bonos Largos emitidos en dólares | 383.512 | -0.68% | -0.91% | -4.28% | -4.28% | 77.36% |
| Indice de Bonos General | 422.442 | -0.49% | -0.42% | -2.85% | -2.85% | 100.00% |

(*)Composicion Índices: Subíndice de Bonos Cortos emitidos en pesos (TC21, TO21, TO23, AA22, TX21, TB21, TX22, TX23, T2X1, T2X2, S26F1), Subíndice de Bonos Cortos emitidos en dólares (T2V1, TV22), Subíndice de Bonos Largos emitidos en pesos (DICP, TX24, TX26), Subíndice de Bonos Largos emitidos en dólares (AL30, AL35, AE38, AL41, AL29, 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 Febrero - 19/02/2021 - 21 días - Tasa Promedio de Caucción a 30 días 35.69%

| AAPL Cotización Subyacente: 2,030.000 Volatilidad Histórica del subyacente 40 ruedas: 34.91% | | | | | | | | | | | | |
|--|---------|---------|---------|---------|----|--------|--------|---------|-------|--------|--------|-------|
| APLC1700FE | 350.000 | -29.29% | 350.000 | 400.000 | 5 | 18,000 | 17.24% | 365.511 | 0.992 | 5.51% | 0.00% | 1.000 |
| APLC1900FE | 200.000 | -20.00% | 200.000 | 230.000 | 2 | 4,300 | 9.85% | 181.991 | 0.859 | 9.58% | 48.95% | 0.787 |
| APLC2100FE | 65.444 | -40.51% | 60.000 | 110.000 | 61 | 48,560 | 3.22% | 56.163 | 0.455 | 16.45% | 39.68% | 0.465 |

| AGRO Cotización Subyacente: 18.600 Volatilidad Histórica del subyacente 40 ruedas: 43.23% | | | | | | | | | | | | |
|---|-------|--------|-------|-------|---|-------|--------|-------|-------|-------|-------|-------|
| AGRC12.0FE | 6.700 | -0.89% | 6.700 | 6.700 | 2 | 1,340 | 36.02% | 6.847 | 1.000 | 2.72% | 0.00% | 1.000 |

| ALUA Cotización Subyacente: 48.000 Volatilidad Histórica del subyacente 40 ruedas: 39.11% | | | | | | | | | | | | |
|---|--------|---------|--------|--------|-----|---------|--------|--------|-------|--------|---------|-------|
| ALUC31.0FE | 18.101 | -7.17% | 18.100 | 20.000 | 70 | 135,031 | 37.71% | 17.639 | 1.000 | 2.72% | 136.11% | 0.940 |
| ALUC41.0FE | 8.865 | -25.92% | 8.700 | 11.000 | 63 | 61,007 | 18.47% | 7.892 | 0.974 | 5.92% | 87.25% | 0.830 |
| ALUC47.0FE | 4.800 | 6.67% | 4.800 | 4.800 | 3 | 1,440 | 10.00% | 2.926 | 0.688 | 11.29% | 82.58% | 0.622 |
| ALUC51.0FE | 1.500 | 0.00% | 1.500 | 1.500 | 50 | 7,500 | 3.13% | 1.031 | 0.354 | 16.48% | 49.78% | 0.393 |
| ALUC53.0FE | 0.402 | -55.33% | 0.400 | 0.700 | 261 | 13,925 | 0.84% | 0.539 | 0.217 | 19.36% | 34.94% | 0.188 |
| ALUC55.0FE | 0.354 | -64.60% | 0.350 | 0.550 | 114 | 4,900 | 0.74% | 0.258 | 0.120 | 22.37% | 42.97% | 0.145 |
| ALUC57.0FE | 0.250 | -50.00% | 0.250 | 0.500 | 22 | 875 | 0.52% | 0.114 | 0.060 | 25.48% | 46.99% | 0.101 |
| ALUC59.0FE | 0.200 | -66.67% | 0.200 | 0.400 | 161 | 3,670 | 0.42% | 0.046 | 0.028 | 28.67% | 51.78% | 0.078 |

| AMZN Cotización Subyacente: 3,424.500 Volatilidad Histórica del subyacente 40 ruedas: 32.03% | | | | | | | | | | | | |
|--|---------|---------|---------|---------|---|-------|-------|---------|-------|--------|--------|-------|
| AMZC3200FE | 320.000 | -17.74% | 320.000 | 320.000 | 1 | 3,200 | 9.34% | 306.309 | 0.882 | 9.86% | 39.41% | 0.836 |
| AMZC3550FE | 85.000 | -15.00% | 85.000 | 85.000 | 2 | 1,700 | 2.48% | 82.312 | 0.437 | 18.20% | 32.86% | 0.440 |

| BBAR Cotización Subyacente: 141.950 Volatilidad Histórica del subyacente 40 ruedas: 43.18% | | | | | | | | | | | | |
|--|--------|---------|--------|--------|---|-------|--------|--------|-------|--------|--------|-------|
| BBAC110.FE | 45.600 | 4.83% | 45.600 | 45.600 | 1 | 4,560 | 32.12% | 34.233 | 0.997 | 4.13% | | 0.787 |
| BBAC140.FE | 7.000 | -46.15% | 7.000 | 13.000 | 2 | 2,000 | 4.93% | 8.536 | 0.650 | 10.80% | 30.82% | 0.692 |

| BMA Cotización Subyacente: 203.700 Volatilidad Histórica del subyacente 40 ruedas: 37.68% | | | | | | | | | | | | |
|---|-------|---------|-------|-------|---|-------|-------|-------|-------|--------|--------|-------|
| BMAC220.FE | 4.000 | -33.33% | 4.000 | 6.200 | 6 | 3,220 | 1.96% | 3.126 | 0.284 | 18.49% | 42.81% | 0.312 |

| BOLT Cotización Subyacente: 3.980 Volatilidad Histórica del subyacente 40 ruedas: 41.78% | | | | | | | | | | | | |
|--|-------|-------|-------|-------|-----|-------|-------|-------|-------|--------|--------|-------|
| BOLC4.20FE | 0.150 | 5.63% | 0.150 | 0.240 | 462 | 9,081 | 3.77% | 0.105 | 0.391 | 14.87% | 53.92% | 0.425 |
| BOLC4.60FE | 0.024 | 0.00% | 0.024 | 0.030 | 212 | 552 | 0.60% | 0.023 | 0.119 | 21.03% | 42.51% | 0.124 |

| COMC Cotización Subyacente: 2.420 Volatilidad Histórica del subyacente 40 ruedas: 28.65% | | | | | | | | | | | | |
|--|-------|---------|-------|-------|--------|---------|--------|-------|-------|--------|--------|-------|
| COMC1.30FE | 1.260 | 8.71% | 1.260 | 1.260 | 1 | 126 | 52.07% | 1.147 | 1.000 | 2.11% | | 0.898 |
| COMC1.50FE | 0.935 | 1.63% | 0.935 | 0.990 | 244 | 22,907 | 38.64% | 0.951 | 1.000 | 2.54% | 0.00% | 1.000 |
| COMC2.30FE | 0.220 | 10.00% | 0.212 | 0.300 | 1,831 | 48,152 | 9.09% | 0.180 | 0.858 | 11.54% | 52.43% | 0.735 |
| COMC2.50FE | 0.084 | 6.33% | 0.082 | 0.140 | 16,010 | 179,158 | 3.47% | 0.054 | 0.446 | 20.05% | 41.63% | 0.474 |
| COMC2.60FE | 0.039 | 0.00% | 0.038 | 0.057 | 3,029 | 13,625 | 1.61% | 0.023 | 0.242 | 25.32% | 36.87% | 0.299 |
| COMC2.70FE | 0.020 | 33.33% | 0.015 | 0.034 | 2,232 | 5,654 | 0.83% | 0.008 | 0.106 | 31.02% | 37.60% | 0.176 |
| COMC2.80FE | 0.012 | -33.33% | 0.012 | 0.015 | 1,557 | 2,241 | 0.50% | 0.002 | 0.038 | 37.05% | 40.50% | 0.109 |
| COMC3.00FE | 0.006 | 20.00% | 0.006 | 0.014 | 4,215 | 4,037 | 0.25% | 0.000 | 0.003 | - | 47.99% | 0.053 |

| CRES Cotización Subyacente: 73.450 Volatilidad Histórica del subyacente 40 ruedas: 67.65% | | | | | | | | | | | | |
|---|--------|---------|--------|--------|----|-------|--------|--------|-------|--------|---------|-------|
| CREC52.0FE | 25.000 | -37.50% | 25.000 | 27.000 | 2 | 5,200 | 34.04% | 22.564 | 0.990 | 3.22% | 168.71% | 0.865 |
| CREC64.0FE | 13.000 | -7.47% | 13.000 | 13.000 | 6 | 7,800 | 17.70% | 11.744 | 0.854 | 5.34% | 94.62% | 0.790 |
| CREC80.0FE | 2.200 | -26.67% | 2.200 | 2.200 | 1 | 220 | 3.00% | 2.871 | 0.377 | 9.64% | 57.56% | 0.346 |
| CREC92.0FE | 0.600 | -66.67% | 0.500 | 0.600 | 40 | 2,090 | 0.82% | 0.670 | 0.121 | 13.29% | 65.65% | 0.113 |

| EDN Cotización Subyacente: 26.100 Volatilidad Histórica del subyacente 40 ruedas: 47.30% | | | | | | | | | | | | |
|--|-------|---------|-------|-------|----|-------|-------|-------|-------|--------|--------|-------|
| EDNC26.0FE | 2.200 | -12.00% | 2.200 | 2.500 | 12 | 2,849 | 8.43% | 1.519 | 0.608 | 10.44% | 75.19% | 0.590 |

| GGAL Cotización Subyacente: 115.700 Volatilidad Histórica del subyacente 40 ruedas: 32.55% | | | | | | | | | | | | |
|--|--------|---------|--------|--------|--------|-----------|--------|--------|-------|--------|---------|-------|
| GFGC87.0FE | 31.827 | -4.99% | 29.500 | 32.500 | 44 | 139,972 | 27.51% | 30.493 | 1.000 | 3.79% | 103.84% | 0.911 |
| GFGC96.0FE | 21.200 | -21.19% | 21.200 | 21.200 | 100 | 212,000 | 18.32% | 21.688 | 0.996 | 5.31% | 0.00% | 1.000 |
| GFGC105.FE | 12.283 | -24.95% | 12.100 | 16.300 | 725 | 1,080,617 | 10.62% | 13.115 | 0.938 | 8.28% | 0.00% | 1.000 |
| GFGC108.FE | 11.000 | -15.38% | 11.000 | 12.800 | 51 | 60,517 | 9.51% | 10.475 | 0.881 | 9.73% | 40.81% | 0.831 |
| GFGC111.FE | 7.220 | -32.52% | 7.200 | 10.500 | 1,191 | 1,053,496 | 6.24% | 8.061 | 0.797 | 11.44% | 19.59% | 0.910 |
| GFGC114.FE | 5.381 | -32.71% | 5.200 | 8.199 | 5,716 | 3,680,126 | 4.65% | 5.948 | 0.689 | 13.40% | 26.68% | 0.721 |
| GFGC117.FE | 3.802 | -34.45% | 3.700 | 6.000 | 1,579 | 733,160 | 3.29% | 4.193 | 0.564 | 15.57% | 29.00% | 0.569 |
| GFGC11881F | 3.032 | -37.19% | 2.900 | 5.250 | 11,172 | 4,439,278 | 2.62% | 3.317 | 0.487 | 16.98% | 29.99% | 0.483 |
| GFGC123.FE | 1.800 | -40.02% | 1.700 | 3.169 | 19,745 | 4,535,554 | 1.56% | 1.797 | 0.318 | 20.46% | 32.58% | 0.318 |
| GFGC12481F | 1.433 | -43.47% | 1.310 | 2.750 | 3,525 | 668,840 | 1.24% | 1.337 | 0.255 | 22.03% | 33.61% | 0.262 |
| GFGC129.FE | 0.991 | -34.33% | 0.900 | 1.600 | 9,351 | 1,147,409 | 0.86% | 0.628 | 0.140 | 25.82% | 37.89% | 0.180 |
| GFGC132.FE | 0.712 | -30.94% | 0.651 | 1.100 | 7,357 | 618,969 | 0.62% | 0.343 | 0.085 | 28.64% | 39.62% | 0.133 |
| GFGC135.FE | 0.544 | -31.14% | 0.505 | 0.980 | 4,183 | 248,860 | 0.47% | 0.178 | 0.049 | 31.53% | 41.85% | 0.102 |
| GFGC140.FE | 0.329 | -34.20% | 0.300 | 0.570 | 3,909 | 151,497 | 0.28% | 0.054 | 0.017 | 36.49% | 44.50% | 0.063 |
| GFGC145.FE | 0.246 | -25.45% | 0.206 | 0.310 | 2,477 | 64,320 | 0.21% | 0.014 | 0.005 | 41.56% | 48.64% | 0.046 |
| GFGC150.FE | 0.200 | -32.89% | 0.160 | 0.268 | 493 | 11,361 | 0.17% | 0.003 | 0.001 | 46.70% | 52.97% | 0.036 |
| GFGC155.FE | 0.120 | -45.45% | 0.100 | 0.195 | 103 | 1,354 | 0.10% | 0.001 | 0.000 | 51.87% | 54.24% | 0.022 |
| GFGC15881F | 0.110 | -17.29% | 0.090 | 0.150 | 573 | 7,445 | 0.10% | 0.000 | 0.000 | - | 57.51% | 0.020 |
| GFGC16381F | 0.100 | -22.48% | 0.081 | 0.150 | 740 | 7,463 | 0.09% | 0.000 | 0.000 | - | 61.68% | 0.017 |
| GFGC16881F | 0.072 | -30.10% | 0.060 | 0.150 | 316 | 2,859 | 0.06% | 0.000 | 0.000 | - | 63.62% | 0.012 |

| 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 |
| GFGC175.FE | 0.055 | -45.00% | 0.050 | 0.055 | 54 | 277 | 0.05% | 0.000 | 0.000 | - | 66.82% | 0.009 |
| GFGC190.FE | 0.055 | -30.38% | 0.055 | 0.055 | 100 | 550 | 0.05% | 0.000 | 0.000 | - | 78.67% | 0.008 |
| GFGC195.FE | 0.056 | -25.33% | 0.052 | 0.080 | 485 | 3,120 | 0.05% | 0.000 | 0.000 | - | 82.53% | 0.008 |
| GFGC19881F | 0.061 | -21.79% | 0.050 | 0.080 | 2,301 | 14,202 | 0.05% | 0.000 | 0.000 | - | 86.08% | 0.008 |
| LOMA Cotización Subyacente: 157.250 Volatilidad Histórica del subyacente 40 ruedas: 44.12% | | | | | | | | | | | | |
| LOMC150.FE | 15.000 | 0.00% | 15.000 | 15.000 | 3 | 4,500 | 9.54% | 12.905 | 0.755 | 9.21% | 60.75% | 0.704 |
| MIRG Cotización Subyacente: 1,560.000 Volatilidad Histórica del subyacente 40 ruedas: 20.82% | | | | | | | | | | | | |
| MIRC12522F | 350.000 | - | 350.000 | 350.000 | 35 | 1,225,000 | 22.44% | 333.600 | 1.000 | 4.68% | 84.38% | 0.900 |
| MORI Cotización Subyacente: 15.550 Volatilidad Histórica del subyacente 40 ruedas: 32.59% | | | | | | | | | | | | |
| MORC17.2FE | 0.350 | -12.50% | 0.350 | 0.350 | 87 | 3,045 | 2.25% | 0.103 | 0.164 | 24.84% | 54.17% | 0.292 |
| PAMP Cotización Subyacente: 78.450 Volatilidad Histórica del subyacente 40 ruedas: 47.14% | | | | | | | | | | | | |
| PAMC73.0FE | 9.000 | -25.00% | 9.000 | 12.500 | 9 | 9,900 | 11.47% | 7.951 | 0.808 | 7.98% | 65.63% | 0.747 |
| PAMC81.0FE | 2.551 | -43.31% | 2.550 | 5.900 | 31 | 13,590 | 3.25% | 3.158 | 0.484 | 12.01% | 39.10% | 0.472 |
| PAMC83.0FE | 1.990 | -45.25% | 1.500 | 4.900 | 139 | 34,733 | 2.54% | 2.380 | 0.399 | 13.16% | 41.77% | 0.381 |
| PAMC89.0FE | 0.370 | -50.67% | 0.370 | 1.000 | 845 | 48,357 | 0.47% | 0.902 | 0.193 | 16.75% | 35.38% | 0.117 |
| SUPV Cotización Subyacente: 53.650 Volatilidad Histórica del subyacente 40 ruedas: 40.48% | | | | | | | | | | | | |
| SUPC53.0FE | 3.500 | -32.34% | 3.500 | 3.500 | 18 | 6,300 | 6.52% | 3.044 | 0.650 | 11.46% | 49.88% | 0.631 |
| TECO2 Cotización Subyacente: 199.000 Volatilidad Histórica del subyacente 40 ruedas: 45.91% | | | | | | | | | | | | |
| TECC190.FE | 20.000 | 17.65% | 20.000 | 22.000 | 4 | 8,500 | 10.05% | 16.481 | 0.746 | 9.00% | 67.47% | 0.689 |
| TECC240.FE | 1.000 | -11.50% | 1.000 | 2.110 | 5 | 761 | 0.50% | 0.699 | 0.074 | 21.09% | 49.99% | 0.094 |
| TGNO4 Cotización Subyacente: 41.500 Volatilidad Histórica del subyacente 40 ruedas: 37.16% | | | | | | | | | | | | |
| TGNC42.0FE | 2.000 | 300.00% | 1.980 | 2.000 | 30 | 5,980 | 4.82% | 1.669 | 0.557 | 13.85% | 45.52% | 0.554 |
| TGNC44.0FE | 1.312 | -0.98% | 1.300 | 1.750 | 217 | 32,749 | 3.16% | 0.848 | 0.354 | 17.31% | 49.35% | 0.399 |
| TXAR Cotización Subyacente: 48.300 Volatilidad Histórica del subyacente 40 ruedas: 46.56% | | | | | | | | | | | | |
| TXAC44.0FE | 6.825 | -34.38% | 6.501 | 6.900 | 4 | 2,665 | 14.13% | 5.622 | 0.858 | 7.37% | 83.02% | 0.748 |
| TXAC50.0FE | 1.450 | -39.58% | 1.450 | 2.700 | 100 | 22,607 | 3.00% | 1.862 | 0.474 | 12.28% | 37.68% | 0.458 |
| TXAC56.0FE | 0.470 | 0.00% | 0.470 | 0.700 | 166 | 7,871 | 0.97% | 0.374 | 0.141 | 18.27% | 50.08% | 0.161 |
| TXAC60.0FE | 0.320 | 28.00% | 0.320 | 0.320 | 3 | 96 | 0.66% | 0.098 | 0.046 | 22.53% | 60.35% | 0.102 |
| VALO Cotización Subyacente: 27.150 Volatilidad Histórica del subyacente 40 ruedas: 30.38% | | | | | | | | | | | | |
| GVAC28.0FE | 0.410 | -31.67% | 0.410 | 0.650 | 161 | 10,012 | 1.51% | 0.669 | 0.460 | 18.67% | 20.38% | 0.429 |
| GVAC30.0FE | 0.110 | -26.67% | 0.110 | 0.160 | 82 | 908 | 0.41% | 0.149 | 0.149 | 27.20% | 27.69% | 0.126 |
| YFPC Cotización Subyacente: 588.250 Volatilidad Histórica del subyacente 40 ruedas: 66.37% | | | | | | | | | | | | |
| YFPC500.FE | 114.000 | -15.49% | 100.100 | 122.000 | 36 | 409,910 | 19.38% | 103.952 | 0.890 | 5.03% | 96.80% | 0.816 |
| YFPC600.FE | 39.000 | -17.89% | 36.500 | 52.000 | 86 | 354,220 | 6.63% | 37.878 | 0.535 | 8.30% | 68.36% | 0.535 |
| YFPC640.FE | 20.667 | -23.46% | 20.000 | 34.000 | 60 | 158,000 | 3.51% | 22.521 | 0.376 | 9.82% | 62.92% | 0.366 |
| YFPC680.FE | 11.500 | -28.10% | 11.000 | 15.000 | 74 | 90,131 | 1.95% | 12.597 | 0.244 | 11.38% | 63.88% | 0.234 |
| YFPC720.FE | 8.000 | -28.09% | 7.999 | 12.000 | 54 | 50,158 | 1.36% | 6.651 | 0.147 | 12.97% | 70.36% | 0.163 |
| YFPC800.FE | 3.875 | -22.13% | 3.000 | 4.000 | 28 | 10,100 | 0.66% | 1.593 | 0.044 | 16.18% | 79.54% | 0.081 |
| YFPC960.FE | 1.400 | -6.67% | 1.400 | 1.400 | 24 | 3,360 | 0.24% | 0.058 | 0.002 | 22.49% | 96.38% | 0.029 |
| Vencimiento Abril - 16/04/2021 - 77 días - Tasa Promedio de Caución a 30 días 35.69% | | | | | | | | | | | | |
| AAPL Cotización Subyacente: 2,030.000 Volatilidad Histórica del subyacente 40 ruedas: 34.91% | | | | | | | | | | | | |
| APLC1700AB | 550.000 | -21.32% | 550.000 | 551.000 | 14 | 77,010 | 27.09% | 462.090 | 0.951 | 4.18% | 79.67% | 0.809 |
| AGRO Cotización Subyacente: 18.600 Volatilidad Histórica del subyacente 40 ruedas: 43.23% | | | | | | | | | | | | |
| AGRC12.0AB | 8.000 | -0.12% | 8.000 | 9.000 | 18 | 15,550 | 43.01% | 7.486 | 0.996 | 2.48% | 105.61% | 0.903 |
| ALUA Cotización Subyacente: 48.000 Volatilidad Histórica del subyacente 40 ruedas: 39.11% | | | | | | | | | | | | |
| ALUC31.0AB | 20.586 | -12.29% | 20.500 | 24.190 | 38 | 85,561 | 42.89% | 19.283 | 0.998 | 2.49% | 104.68% | 0.904 |
| ALUC43.0AB | 9.501 | -17.38% | 9.501 | 10.750 | 101 | 103,976 | 19.79% | 8.781 | 0.869 | 4.75% | 52.41% | 0.813 |
| ALUC57.0AB | 2.210 | -18.81% | 2.200 | 2.800 | 182 | 48,584 | 4.60% | 1.720 | 0.331 | 9.23% | 45.10% | 0.362 |
| ALUC59.0AB | 1.300 | -66.57% | 1.300 | 1.400 | 54 | 7,060 | 2.71% | 1.280 | 0.265 | 9.94% | 39.39% | 0.267 |
| BBAR Cotización Subyacente: 141.950 Volatilidad Histórica del subyacente 40 ruedas: 43.18% | | | | | | | | | | | | |
| BBAC150.AB | 12.000 | -11.11% | 12.000 | 12.000 | 3 | 3,600 | 8.45% | 12.722 | 0.582 | 6.49% | 40.37% | 0.582 |
| COME Cotización Subyacente: 2.420 Volatilidad Histórica del subyacente 40 ruedas: 28.65% | | | | | | | | | | | | |
| COMC2.50AB | 0.300 | 42.86% | 0.300 | 0.300 | 66 | 1,980 | 12.40% | 0.184 | 0.654 | 8.62% | 56.17% | 0.617 |
| COMC2.70AB | 0.148 | 23.33% | 0.120 | 0.180 | 616 | 9,530 | 6.12% | 0.093 | 0.427 | 11.09% | 41.03% | 0.468 |
| COMC3.00AB | 0.080 | 33.33% | 0.080 | 0.080 | 125 | 1,000 | 3.31% | 0.026 | 0.164 | 15.12% | 44.61% | 0.285 |
| CRCS Cotización Subyacente: 73.450 Volatilidad Histórica del subyacente 40 ruedas: 67.65% | | | | | | | | | | | | |
| CREC80.0AB | 4.000 | -20.00% | 4.000 | 5.300 | 29 | 12,680 | 5.45% | 8.842 | 0.551 | 4.57% | 31.81% | 0.505 |
| GGAL Cotización Subyacente: 115.700 Volatilidad Histórica del subyacente 40 ruedas: 32.55% | | | | | | | | | | | | |
| GFGC111.AB | 19.500 | -2.50% | 19.500 | 19.500 | 3 | 5,850 | 16.85% | 14.891 | 0.805 | 6.25% | 59.74% | 0.714 |
| GFGC114.AB | 14.500 | -12.65% | 14.000 | 17.000 | 169 | 259,452 | 12.53% | 12.857 | 0.752 | 6.77% | 41.88% | 0.715 |
| GFGC120.AB | 10.600 | -17.47% | 10.600 | 12.600 | 370 | 417,150 | 9.16% | 9.301 | 0.633 | 7.87% | 38.96% | 0.622 |
| GFGC123.AB | 9.100 | -16.90% | 9.100 | 9.700 | 55 | 52,628 | 7.87% | 7.795 | 0.570 | 8.46% | 38.76% | 0.569 |

| 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 |
| GFGC129.AB | 6.033 | -20.62% | 6.000 | 7.500 | 81 | 53,220 | 5.21% | 5.309 | 0.444 | 9.68% | 35.97% | 0.455 |
| GFGC132.AB | 5.200 | -16.43% | 5.000 | 6.250 | 250 | 134,000 | 4.49% | 4.318 | 0.385 | 10.31% | 36.83% | 0.405 |
| GFGC135.AB | 4.500 | -10.61% | 4.400 | 5.250 | 173 | 78,650 | 3.89% | 3.479 | 0.329 | 10.95% | 37.74% | 0.360 |
| GFGC140.AB | 3.750 | -1.68% | 3.400 | 4.040 | 226 | 86,412 | 3.24% | 2.377 | 0.247 | 12.02% | 40.25% | 0.301 |
| GFGC145.AB | 2.610 | -8.90% | 2.610 | 3.150 | 34 | 9,575 | 2.26% | 1.584 | 0.179 | 13.11% | 39.28% | 0.232 |
| GFGC150.AB | 2.159 | - | 1.800 | 2.300 | 64 | 13,420 | 1.87% | 1.031 | 0.127 | 14.21% | 41.21% | 0.193 |
| GFGC200.AB | 0.735 | 2.08% | 0.735 | 0.750 | 218 | 16,124 | 0.64% | 0.005 | 0.001 | 25.21% | 59.91% | 0.059 |
| PAMP Cotización Subyacente: 78.450 Volatilidad Histórica del subyacente 40 ruedas: 47.14% | | | | | | | | | | | | |
| PAMC83.OAB | 4.501 | 5.91% | 4.501 | 4.501 | 1 | 450 | 5.74% | 7.546 | 0.580 | 6.02% | 25.66% | 0.590 |
| PAMC89.OAB | 3.600 | -6.49% | 3.600 | 4.600 | 100 | 37,000 | 4.59% | 5.159 | 0.452 | 6.88% | 36.22% | 0.415 |
| TXAR Cotización Subyacente: 48.300 Volatilidad Histórica del subyacente 40 ruedas: 46.56% | | | | | | | | | | | | |
| TXAC44.OAB | 13.000 | 0.00% | 13.000 | 13.000 | 1 | 1,300 | 26.92% | 8.704 | 0.815 | 4.52% | 107.50% | 0.722 |
| TXAC50.OAB | 6.050 | -24.38% | 6.000 | 7.000 | 7 | 4,500 | 12.53% | 5.119 | 0.619 | 5.84% | 57.47% | 0.614 |
| YFPD Cotización Subyacente: 588.250 Volatilidad Histórica del subyacente 40 ruedas: 66.37% | | | | | | | | | | | | |
| YPPC600.AB | 80.000 | 8.11% | 80.000 | 100.000 | 32 | 266,450 | 13.60% | 87.119 | 0.632 | 4.27% | 59.42% | 0.634 |
| YPPC640.AB | 47.950 | 1.19% | 47.950 | 55.000 | 23 | 111,095 | 8.15% | 69.718 | 0.551 | 4.65% | 46.22% | 0.528 |
| YPPC720.AB | 39.000 | 0.00% | 39.000 | 39.000 | 4 | 15,600 | 6.63% | 43.413 | 0.399 | 5.40% | 62.15% | 0.384 |
| Vencimiento Junio - 18/06/2021 - 140 días - Tasa Promedio de Caución a 30 días 35.69% | | | | | | | | | | | | |
| GGAL Cotización Subyacente: 115.700 Volatilidad Histórica del subyacente 40 ruedas: 32.55% | | | | | | | | | | | | |
| GFGC102.JU | 31.985 | 33.55% | 31.890 | 31.985 | 11 | 35,174 | 27.64% | 27.843 | 0.920 | 3.82% | 58.81% | 0.817 |
| GFGC200.JU | 2.000 | -14.89% | 2.000 | 2.500 | 67 | 15,050 | 1.73% | 0.235 | 0.028 | 13.81% | 50.31% | 0.126 |
| YFPD Cotización Subyacente: 588.250 Volatilidad Histórica del subyacente 40 ruedas: 66.37% | | | | | | | | | | | | |
| YPPC1000.JU | 12.998 | 13.03% | 11.500 | 14.000 | 11 | 13,450 | 2.21% | 26.936 | 0.230 | 5.02% | 52.37% | 0.150 |
| Opciones de Venta | | | | | | | | | | | | |
| Vencimiento Febrero - 19/02/2021 - 21 días - Tasa Promedio de Caución a 30 días 35.69% | | | | | | | | | | | | |
| BMA Cotización Subyacente: 203.700 Volatilidad Histórica del subyacente 40 ruedas: 37.68% | | | | | | | | | | | | |
| BMAV220.FE | 12.640 | 40.44% | 9.500 | 12.640 | 13 | 14,271 | 6.21% | 14.893 | -0.716 | 9.80% | 22.36% | -0.844 |
| GGAL Cotización Subyacente: 115.700 Volatilidad Histórica del subyacente 40 ruedas: 32.55% | | | | | | | | | | | | |
| GFGV82808F | 0.120 | 20.00% | 0.100 | 0.120 | 280 | 2,900 | 0.10% | 0.000 | 0.000 | - | 71.44% | -0.016 |
| GFGV87.0FE | 0.180 | 24.14% | 0.145 | 0.180 | 144 | 2,267 | 0.16% | 0.000 | 0.000 | - | 66.94% | -0.024 |
| GFGV97808F | 0.376 | 34.29% | 0.350 | 0.479 | 1,182 | 45,492 | 0.32% | 0.022 | -0.007 | 38.20% | 51.77% | -0.058 |
| GFGV105.FE | 0.883 | 28.53% | 0.700 | 0.950 | 1,936 | 151,310 | 0.76% | 0.251 | -0.062 | 28.51% | 45.76% | -0.131 |
| GFGV111.FE | 1.877 | 31.72% | 1.390 | 1.975 | 3,422 | 575,055 | 1.62% | 1.074 | -0.203 | 21.84% | 42.03% | -0.253 |
| GFGV114.FE | 2.916 | 34.69% | 2.100 | 3.000 | 5,622 | 1,453,384 | 2.52% | 1.899 | -0.311 | 18.96% | 42.61% | -0.345 |
| GFGV117.FE | 3.900 | 21.88% | 3.900 | 3.900 | 3 | 1,170 | 3.37% | 3.082 | -0.436 | 16.35% | 39.98% | -0.441 |
| GFGV11881F | 5.006 | 28.42% | 3.709 | 5.240 | 4,646 | 2,020,442 | 4.33% | 3.979 | -0.513 | 14.92% | 41.76% | -0.502 |
| GFGV123.FE | 7.877 | 30.33% | 5.900 | 8.000 | 947 | 647,689 | 6.81% | 6.563 | -0.682 | 12.03% | 45.28% | -0.623 |
| GFGV12481F | 9.100 | 24.15% | 7.101 | 9.100 | 165 | 135,685 | 7.87% | 7.876 | -0.745 | 10.95% | 45.30% | -0.673 |
| GFGV129.FE | 13.700 | 24.55% | 10.500 | 13.700 | 76 | 94,150 | 11.84% | 11.270 | -0.860 | 8.83% | 61.45% | -0.698 |
| GFGV132.FE | 16.033 | 32.50% | 11.800 | 16.100 | 75 | 102,457 | 13.86% | 13.924 | -0.915 | 7.60% | 62.19% | -0.747 |
| GFGV135.FE | 18.500 | 2.78% | 10.600 | 19.998 | 60 | 106,688 | 15.99% | 16.697 | -0.951 | 6.59% | 63.17% | -0.788 |
| PAMP Cotización Subyacente: 78.450 Volatilidad Histórica del subyacente 40 ruedas: 47.14% | | | | | | | | | | | | |
| PAMV81.0FE | 2.950 | -32.95% | 2.660 | 3.120 | 26 | 7,536 | 3.76% | 4.039 | -0.516 | 10.03% | 32.70% | -0.541 |
| TXAR Cotización Subyacente: 48.300 Volatilidad Histórica del subyacente 40 ruedas: 46.56% | | | | | | | | | | | | |
| TXAV50.0FE | 2.000 | 42.86% | 1.300 | 2.000 | 83 | 14,430 | 4.14% | 2.532 | -0.526 | 10.04% | 35.09% | -0.548 |
| YFPD Cotización Subyacente: 588.250 Volatilidad Histórica del subyacente 40 ruedas: 66.37% | | | | | | | | | | | | |
| YPPV400.FE | 0.700 | -0.28% | 0.700 | 0.700 | 31 | 2,170 | 0.12% | 0.136 | -0.005 | 19.24% | 82.10% | -0.016 |
| YPPV440.FE | 1.500 | 22.85% | 1.500 | 1.500 | 11 | 1,650 | 0.25% | 0.796 | -0.022 | 15.98% | 74.20% | -0.034 |
| YPPV500.FE | 6.285 | 57.09% | 4.000 | 6.500 | 67 | 34,779 | 1.07% | 5.400 | -0.111 | 12.03% | 69.58% | -0.120 |
| YPPV580.FE | 25.000 | 38.89% | 25.000 | 25.000 | 1 | 2,500 | 4.25% | 27.698 | -0.383 | 8.13% | 61.39% | -0.378 |
| YPPV680.FE | 80.000 | 60.00% | 80.000 | 80.000 | 3 | 24,000 | 13.60% | 90.337 | -0.756 | 4.92% | 37.70% | -0.906 |
| Vencimiento Abril - 16/04/2021 - 77 días - Tasa Promedio de Caución a 30 días 35.69% | | | | | | | | | | | | |
| GGAL Cotización Subyacente: 115.700 Volatilidad Histórica del subyacente 40 ruedas: 32.55% | | | | | | | | | | | | |
| GFGV105.AB | 1.750 | 43.80% | 1.300 | 1.750 | 112 | 16,920 | 1.51% | 0.987 | -0.110 | 12.88% | 39.31% | -0.148 |
| GFGV111.AB | 3.305 | 10.42% | 3.000 | 3.500 | 99 | 32,990 | 2.86% | 2.033 | -0.196 | 11.13% | 40.66% | -0.236 |
| GFGV114.AB | 4.240 | 21.11% | 3.600 | 4.240 | 11 | 4,332 | 3.66% | 2.778 | -0.248 | 10.33% | 40.88% | -0.282 |
| GFGV120.AB | 7.150 | 19.17% | 7.150 | 7.790 | 29 | 21,311 | 6.18% | 4.782 | -0.367 | 8.88% | 44.21% | -0.383 |
| GFGV123.AB | 9.150 | 14.52% | 9.150 | 9.150 | 2 | 1,830 | 7.91% | 6.055 | -0.430 | 8.22% | 47.27% | -0.429 |
| GFGV135.AB | 18.968 | 8.39% | 17.500 | 19.000 | 69 | 126,450 | 16.39% | 12.857 | -0.671 | 6.04% | 62.27% | -0.550 |
| SUPV Cotización Subyacente: 53.650 Volatilidad Histórica del subyacente 40 ruedas: 40.48% | | | | | | | | | | | | |
| SUPV53.OAB | 1.000 | 0.00% | 1.000 | 1.000 | 10 | 1,000 | 1.86% | 1.978 | -0.286 | 7.75% | 28.34% | -0.229 |
| TXAR Cotización Subyacente: 48.300 Volatilidad Histórica del subyacente 40 ruedas: 46.56% | | | | | | | | | | | | |
| TXAV50.OAB | 2.460 | 23.00% | 2.400 | 2.650 | 39 | 9,476 | 5.09% | 3.144 | -0.381 | 5.86% | 38.51% | -0.373 |

Anexo A

Análisis de opciones

29/01/2021

| 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: 588.250 Volatilidad Histórica del subyacente 40 ruedas: 66.37%

| | | | | | | | | | | | | |
|------------|--------|--------|--------|--------|---|--------|-------|--------|--------|-------|--------|--------|
| YPFV580.AB | 25.000 | -0.40% | 25.000 | 25.000 | 5 | 12,500 | 4.25% | 46.133 | -0.327 | 4.17% | 44.45% | -0.294 |
|------------|--------|--------|--------|--------|---|--------|-------|--------|--------|-------|--------|--------|

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 uno de los indicadores está disponible en internet(<http://www.iamc.sba.com.ar/informes/glosarioOpciones.pdf>)

Anexo B
Posiciones Abiertas por Especie al 28/01/2021

| Especie | Serie | Posiciones (nominales) - Open Interest - | | | | | |
|---------------------------|---------------------------|--|------------------|------------------|------------------|-------------------|---------------------------|
| | | cubiertas | opuestas | cruzadas | descubiertas | total | Variación c/ día anterior |
| Opciones de Compra | | | | | | | |
| AAPL | APLC1700FE | 530 | 150 | 0 | 5,280 | 5,960 | -30 |
| | APLC1900FE | 12,600 | 0 | 10 | 170 | 12,780 | 0 |
| | APLC2100FE | 13,070 | 830 | 50 | 1,270 | 15,220 | -20 |
| | Total Call Febrero | 26,200 | 980 | 60 | 6,720 | 33,960 | -50 |
| | APLC1700AB | 910 | 160 | 0 | 210 | 1,280 | 0 |
| | Total Call Abril | 910 | 160 | 0 | 210 | 1,280 | 0 |
| AGRO | AGRC12.0FE | 67,300 | 0 | 19,693 | 19,007 | 106,000 | 0 |
| | Total Call Febrero | 67,300 | 0 | 19,693 | 19,007 | 106,000 | 0 |
| | AGRC12.0AB | 2,600 | 0 | 0 | 2,100 | 4,700 | 0 |
| | Total Call Abril | 2,600 | 0 | 0 | 2,100 | 4,700 | 0 |
| ALUA | ALUC31.0FE | 1,711,600 | 8,700 | 26,000 | 56,500 | 1,802,800 | 1,600 |
| | ALUC41.0FE | 210,300 | 15,880 | 3,120 | 4,400 | 233,700 | 9,000 |
| | ALUC47.0FE | 74,100 | 38,500 | 0 | 25,800 | 138,400 | 13,000 |
| | ALUC51.0FE | 31,800 | 14,800 | 0 | 7,200 | 53,800 | 3,300 |
| | ALUC53.0FE | 66,600 | 35,000 | 8,818 | 29,282 | 139,700 | -14,700 |
| | ALUC55.0FE | 109,800 | 86,700 | 0 | 14,600 | 211,100 | 200 |
| | ALUC57.0FE | 68,100 | 46,754 | 50,146 | 11,000 | 176,000 | 0 |
| | ALUC59.0FE | 91,300 | 66,746 | 124,570 | 19,984 | 302,600 | 0 |
| | Total Call Febrero | 2,363,600 | 313,080 | 212,654 | 168,766 | 3,058,100 | 12,400 |
| | ALUC31.0AB | 354,300 | 6,900 | 10,700 | 83,600 | 455,500 | 17,000 |
| | ALUC43.0AB | 65,400 | 0 | 0 | 15,900 | 81,300 | -9,000 |
| | ALUC57.0AB | 4,700 | 2,100 | 0 | 1,800 | 8,600 | 6,700 |
| | ALUC59.0AB | 3,900 | 0 | 0 | 600 | 4,500 | 0 |
| | Total Call Abril | 428,300 | 9,000 | 10,700 | 101,900 | 549,900 | 14,700 |
| | ALUC35.0JU | 14,100 | 0 | 0 | 200 | 14,300 | 13,200 |
| | Total Call Junio | 14,100 | 0 | 0 | 200 | 14,300 | 13,200 |
| AMZN | AMZC3200FE | 0 | 30 | 0 | 0 | 30 | 0 |
| | AMZC3550FE | 120 | 0 | 0 | 0 | 120 | 20 |
| | Total Call Febrero | 120 | 30 | 0 | 0 | 150 | 20 |
| BBAR | BBAC110.FE | 2,500 | 400 | 0 | 200 | 3,100 | 400 |
| | BBAC140.FE | 10,200 | 0 | 0 | 500 | 10,700 | 0 |
| | Total Call Febrero | 12,700 | 400 | 0 | 700 | 13,800 | 400 |
| | BBAC150.AB | 200 | 0 | 0 | 0 | 200 | 0 |
| | Total Call Abril | 200 | 0 | 0 | 0 | 200 | 0 |
| BHIP | BHIC10.0FE | 65,700 | 0 | 0 | 1,200 | 66,900 | 0 |
| | BHIC8.00FE | 11,500 | 0 | 3,400 | 7,600 | 22,500 | 0 |
| | Total Call Febrero | 77,200 | 0 | 3,400 | 8,800 | 89,400 | 0 |
| BMA | BMAC220.FE | 5,700 | 100 | 0 | 1,200 | 7,000 | 1,500 |
| | BMAC230.FE | 400 | 0 | 0 | 0 | 400 | 0 |
| | BMAC250.FE | 100 | 0 | 0 | 0 | 100 | 0 |
| | Total Call Febrero | 6,200 | 100 | 0 | 1,200 | 7,500 | 1,500 |
| BOLT | BOLC4.20FE | 138,200 | 0 | 0 | 24,600 | 162,800 | 6,400 |
| | BOLC4.60FE | 341,400 | 10,300 | 0 | 41,800 | 393,500 | -800 |
| | BOLC5.00FE | 186,600 | 100 | 0 | 35,900 | 222,600 | 0 |
| | Total Call Febrero | 666,200 | 10,400 | 0 | 102,300 | 778,900 | 5,600 |
| | BOLC4.40AB | 4,100 | 0 | 0 | 0 | 4,100 | 0 |
| | Total Call Abril | 4,100 | 0 | 0 | 0 | 4,100 | 0 |
| BYMA | BYMC510.FE | 0 | 0 | 0 | 20,000 | 20,000 | 0 |
| | Total Call Febrero | 0 | 0 | 0 | 20,000 | 20,000 | 0 |
| CEPU | CEPC32.0FE | 4,500 | 0 | 0 | 1,700 | 6,200 | 500 |
| | CEPC40.0FE | 7,500 | 0 | 0 | 200 | 7,700 | 0 |
| | CEPC42.0FE | 7,100 | 0 | 0 | 1,800 | 8,900 | 0 |
| | Total Call Febrero | 19,100 | 0 | 0 | 3,700 | 22,800 | 500 |
| COME | COMC1.30FE | 1,900 | 142,200 | 700 | 3,100 | 147,900 | 0 |
| | COMC1.50FE | 343,500 | 81,900 | 53,100 | 51,100 | 529,600 | 3,000 |
| | COMC2.30FE | 615,600 | 124,200 | 664,000 | 156,000 | 1,559,800 | 54,000 |
| | COMC2.50FE | 3,323,900 | 192,800 | 2,747,536 | 1,365,764 | 7,630,000 | 407,800 |
| | COMC2.60FE | 1,405,400 | 190,500 | 1,904,466 | 991,134 | 4,491,500 | -30,200 |
| | COMC2.70FE | 1,841,700 | 424,400 | 90,664 | 372,936 | 2,729,700 | -210,000 |
| | COMC2.80FE | 824,700 | 107,600 | 0 | 301,500 | 1,233,800 | 0 |
| | COMC2.90FE | 21,700 | 0 | 0 | 22,300 | 44,000 | 0 |
| | COMC3.00FE | 7,835,100 | 209,764 | 335,400 | 1,492,836 | 9,873,100 | 62,300 |
| | COMC3.60FE | 1,958,900 | 172,600 | 76,800 | 599,900 | 2,808,200 | 82,700 |
| | COMC4.00FE | 5,727,400 | 299,100 | 0 | 109,500 | 6,136,000 | 0 |
| | Total Call Febrero | 23,899,800 | 1,945,064 | 5,872,666 | 5,466,070 | 37,183,600 | 369,600 |
| | COMC2.50AB | 0 | 0 | 0 | 204,000 | 204,000 | 0 |
| | COMC2.70AB | 164,300 | 100 | 20,000 | 11,200 | 195,600 | 50,000 |
| | COMC3.00AB | 362,300 | 145,500 | 0 | 179,600 | 687,400 | 5,600 |
| | Total Call Abril | 526,600 | 145,600 | 20,000 | 394,800 | 1,087,000 | 55,600 |
| CRES | CREC50.0FE | 0 | 600 | 0 | 100 | 700 | 0 |
| | CREC52.0FE | 4,800 | 400 | 0 | 1,600 | 6,800 | 0 |
| | CREC56.0FE | 0 | 200 | 0 | 0 | 200 | 0 |

Anexo B
Posiciones Abiertas por Especie al 28/01/2021

| Especie | Serie | Posiciones (nominales) - Open Interest - | | | | | total | Variación c/ día anterior |
|---------|---------------------------|--|-------------------|------------------|-------------------|-------------------|------------------|---------------------------|
| | | cubiertas | opuestas | cruzadas | descubiertas | | | |
| | CREC58.0FE | 21,500 | 800 | 0 | 15,500 | 37,800 | 2,500 | |
| | CREC64.0FE | 26,700 | 3,700 | 0 | 7,700 | 38,100 | 2,700 | |
| | CREC80.0FE | 8,400 | 4,600 | 0 | 7,400 | 20,400 | 800 | |
| | CREC92.0FE | 3,100 | 3,900 | 0 | 14,900 | 21,900 | 0 | |
| | Total Call Febrero | 64,500 | 14,200 | 0 | 47,200 | 125,900 | 6,000 | |
| | CREC100.AB | 6,300 | 400 | 0 | 1,500 | 8,200 | 0 | |
| | CREC64.0AB | 8,500 | 300 | 0 | 0 | 8,800 | 0 | |
| | CREC80.0AB | 5,800 | 1,700 | 0 | 8,400 | 15,900 | -900 | |
| | Total Call Abril | 20,600 | 2,400 | 0 | 9,900 | 32,900 | -900 | |
| | CREC80.0JU | 0 | 0 | 0 | 900 | 900 | 900 | |
| | Total Call Junio | 0 | 0 | 0 | 900 | 900 | 900 | |
| EDN | EDNC25.0FE | 0 | 0 | 0 | 300 | 300 | 0 | |
| | EDNC26.0FE | 62,000 | 0 | 1,100 | 61,600 | 124,700 | 0 | |
| | Total Call Febrero | 62,000 | 0 | 1,100 | 61,900 | 125,000 | 0 | |
| | EDNC26.0AB | 0 | 0 | 0 | 12,100 | 12,100 | 0 | |
| | Total Call Abril | 0 | 0 | 0 | 12,100 | 12,100 | 0 | |
| | EDNC27.0JU | 0 | 0 | 0 | 1,100 | 1,100 | 0 | |
| | Total Call Junio | 0 | 0 | 0 | 1,100 | 1,100 | 0 | |
| GGAL | GFGC102.FE | 0 | 0 | 0 | 5,000 | 5,000 | 0 | |
| | GFGC105.FE | 17,300 | 388,089 | 7,911 | 88,300 | 501,600 | 70,000 | |
| | GFGC108.FE | 700 | 35,940 | 860 | 69,100 | 106,600 | -2,200 | |
| | GFGC111.FE | 301,800 | 86,100 | 100 | 78,600 | 466,600 | 8,400 | |
| | GFGC114.FE | 889,000 | 439,500 | 16,599 | 338,901 | 1,684,000 | 9,200 | |
| | GFGC117.FE | 93,700 | 156,000 | 0 | 246,700 | 496,400 | -19,200 | |
| | GFGC11881F | 1,738,700 | 709,976 | 114,205 | 529,019 | 3,091,900 | 47,400 | |
| | GFGC123.FE | 1,894,300 | 1,099,309 | 1,163,213 | 2,066,978 | 6,223,800 | 670,700 | |
| | GFGC12481F | 995,100 | 703,000 | 13,178 | 492,022 | 2,203,300 | 31,600 | |
| | GFGC129.FE | 777,300 | 1,227,302 | 139,487 | 1,042,011 | 3,186,100 | 129,900 | |
| | GFGC132.FE | 1,061,000 | 2,687,661 | 62,698 | 2,210,641 | 6,022,000 | 42,400 | |
| | GFGC135.FE | 872,400 | 1,282,379 | 45,724 | 865,597 | 3,066,100 | 7,400 | |
| | GFGC140.FE | 1,483,100 | 2,014,081 | 107,747 | 1,619,372 | 5,224,300 | -25,000 | |
| | GFGC145.FE | 418,000 | 1,052,438 | 16,000 | 638,662 | 2,125,100 | 14,300 | |
| | GFGC150.FE | 334,900 | 633,191 | 47,620 | 550,189 | 1,565,900 | 50,800 | |
| | GFGC155.FE | 266,000 | 514,099 | 14,400 | 362,301 | 1,156,800 | 23,400 | |
| | GFGC15881F | 288,000 | 820,600 | 3,200 | 891,100 | 2,002,900 | -5,900 | |
| | GFGC16381F | 89,300 | 624,818 | 16,182 | 239,500 | 969,800 | -12,800 | |
| | GFGC16881F | 218,800 | 317,638 | 17,444 | 505,018 | 1,058,900 | 18,500 | |
| | GFGC175.FE | 9,800 | 275,900 | 0 | 49,100 | 334,800 | 0 | |
| | GFGC180.FE | 76,000 | 139,700 | 0 | 24,600 | 240,300 | 0 | |
| | GFGC190.FE | 100 | 233,600 | 0 | 52,700 | 286,400 | 23,100 | |
| | GFGC195.FE | 99,800 | 271,500 | 815 | 440,285 | 812,400 | 33,100 | |
| | GFGC19881F | 588,200 | 1,768,800 | 67,633 | 2,139,467 | 4,564,100 | 180,100 | |
| | GFGC87.0FE | 4,800 | 2,200 | 100 | 31,300 | 38,400 | 1,000 | |
| | GFGC93.0FE | 0 | 0 | 100 | 0 | 100 | 0 | |
| | GFGC96.0FE | 3,600 | 19,051 | 1,349 | 86,200 | 110,200 | 800 | |
| | Total Call Febrero | 12,521,700 | 17,502,872 | 1,856,565 | 15,662,663 | 47,543,800 | 1,297,000 | |
| | GFGC105.AB | 0 | 200 | 0 | 0 | 200 | 100 | |
| | GFGC111.AB | 700 | 3,800 | 0 | 0 | 4,500 | 4,400 | |
| | GFGC114.AB | 2,500 | 2,800 | 0 | 600 | 5,900 | 1,400 | |
| | GFGC120.AB | 291,300 | 131,356 | 20,216 | 126,128 | 569,000 | 61,300 | |
| | GFGC123.AB | 2,000 | 0 | 0 | 2,100 | 4,100 | 2,000 | |
| | GFGC129.AB | 31,900 | 1,400 | 11,646 | 6,554 | 51,500 | 2,200 | |
| | GFGC132.AB | 144,100 | 6,638 | 362 | 8,800 | 159,900 | 14,100 | |
| | GFGC135.AB | 346,500 | 34,100 | 20,100 | 6,200 | 406,900 | 12,900 | |
| | GFGC140.AB | 171,100 | 225,936 | 93,964 | 36,300 | 527,300 | 69,500 | |
| | GFGC145.AB | 5,700 | 2,500 | 13,300 | 1,200 | 22,700 | 17,700 | |
| | GFGC200.AB | 77,500 | 61,700 | 7,200 | 129,000 | 275,400 | 5,500 | |
| | GFGC90.0AB | 7,100 | 0 | 0 | 2,000 | 9,100 | 0 | |
| | GFGC99.0AB | 500 | 0 | 0 | 0 | 500 | 0 | |
| | Total Call Abril | 1,080,900 | 470,430 | 166,788 | 318,882 | 2,037,000 | 191,100 | |
| | GFGC102.JU | 4,000 | 0 | 700 | 200 | 4,900 | 0 | |
| | GFGC111.JU | 1,500 | 0 | 0 | 3,100 | 4,600 | 0 | |
| | GFGC114.JU | 2,000 | 0 | 0 | 0 | 2,000 | 0 | |
| | GFGC117.JU | 300 | 0 | 0 | 0 | 300 | 300 | |
| | GFGC120.JU | 500 | 0 | 0 | 0 | 500 | 500 | |
| | GFGC155.JU | 600 | 0 | 0 | 0 | 600 | 0 | |
| | GFGC190.JU | 3,700 | 0 | 0 | 10,600 | 14,300 | 0 | |
| | GFGC200.JU | 8,000 | 2,900 | 12,200 | 7,100 | 30,200 | 7,400 | |
| | Total Call Junio | 20,600 | 2,900 | 12,900 | 21,000 | 57,400 | 8,200 | |
| LOMA | LOMC150.FE | 14,100 | 0 | 5,404 | 16,296 | 35,800 | 100 | |
| | LOMC160.FE | 6,500 | 0 | 0 | 0 | 6,500 | 0 | |
| | LOMC180.FE | 600 | 0 | 0 | 0 | 600 | 0 | |
| | Total Call Febrero | 21,200 | 0 | 5,404 | 16,296 | 42,900 | 100 | |
| MIRG | MIRC12522F | 0 | 0 | 0 | 8,000 | 8,000 | 0 | |
| | Total Call Febrero | 0 | 0 | 0 | 8,000 | 8,000 | 0 | |
| MORI | MORC17.2FE | 54,000 | 0 | 0 | 0 | 54,000 | 2,000 | |

Anexo B
Posiciones Abiertas por Especie al 28/01/2021

| Especie | Serie | Posiciones (nominales) - Open Interest - | | | | | total | Variación c/ día anterior |
|---------|---------------------------|--|---------------|----------------|----------------|------------------|---------------|---------------------------|
| | | cubiertas | opuestas | cruzadas | descubiertas | | | |
| | Total Call Febrero | 54,000 | 0 | 0 | 0 | 54,000 | 2,000 | |
| PAMP | PAMC73.0FE | 18,900 | 900 | 4,400 | 5,200 | 29,400 | 0 | |
| | PAMC81.0FE | 19,800 | 800 | 20,000 | 20,900 | 61,500 | 0 | |
| | PAMC83.0FE | 329,900 | 12,000 | 20,200 | 36,200 | 398,300 | 1,600 | |
| | PAMC85.0FE | 100 | 0 | 400 | 0 | 500 | 500 | |
| | PAMC89.0FE | 182,300 | 18,600 | 7,000 | 61,400 | 269,300 | 11,600 | |
| | Total Call Febrero | 551,000 | 32,300 | 52,000 | 123,700 | 759,000 | 13,700 | |
| | PAMC83.0AB | 0 | 0 | 0 | 400 | 400 | 0 | |
| | PAMC89.0AB | 35,800 | 1,300 | 0 | 8,200 | 45,300 | 7,000 | |
| | Total Call Abril | 35,800 | 1,300 | 0 | 8,600 | 45,700 | 7,000 | |
| SUPV | SUPC53.0FE | 60,400 | 0 | 406 | 45,894 | 106,700 | 0 | |
| | SUPC62.0FE | 17,900 | 0 | 0 | 2,200 | 20,100 | 0 | |
| | SUPC71.0FE | 23,600 | 0 | 0 | 2,500 | 26,100 | 0 | |
| | SUPC74.0FE | 16,500 | 0 | 0 | 0 | 16,500 | 0 | |
| | Total Call Febrero | 118,400 | 0 | 406 | 50,594 | 169,400 | 0 | |
| | SUPC53.0AB | 19,500 | 0 | 0 | 14,400 | 33,900 | 0 | |
| | Total Call Abril | 19,500 | 0 | 0 | 14,400 | 33,900 | 0 | |
| | SUPC53.0JU | 9,000 | 0 | 0 | 0 | 9,000 | 2,000 | |
| | Total Call Junio | 9,000 | 0 | 0 | 0 | 9,000 | 2,000 | |
| TECO2 | TECC190.FE | 4,100 | 0 | 0 | 1,500 | 5,600 | 600 | |
| | TECC220.FE | 200 | 0 | 0 | 100 | 300 | 200 | |
| | TECC240.FE | 10,500 | 1,000 | 100 | 600 | 12,200 | 0 | |
| | Total Call Febrero | 14,800 | 1,000 | 100 | 2,200 | 18,100 | 800 | |
| TGNO4 | TGNC42.0FE | 16,200 | 0 | 0 | 20,400 | 36,600 | 0 | |
| | TGNC44.0FE | 19,300 | 0 | 0 | 23,600 | 42,900 | 6,000 | |
| | TGNC50.0FE | 67,800 | 5,400 | 0 | 8,900 | 82,100 | -100 | |
| | TGNC54.0FE | 17,000 | 0 | 0 | 10,000 | 27,000 | 0 | |
| | TGNC56.0FE | 7,100 | 0 | 0 | 0 | 7,100 | 0 | |
| | Total Call Febrero | 127,400 | 5,400 | 0 | 62,900 | 195,700 | 5,900 | |
| | TGNC42.0AB | 1,000 | 0 | 0 | 0 | 1,000 | 0 | |
| | Total Call Abril | 1,000 | 0 | 0 | 0 | 1,000 | 0 | |
| TGSU2 | TGSC145.FE | 300 | 0 | 0 | 0 | 300 | 0 | |
| | Total Call Febrero | 300 | 0 | 0 | 0 | 300 | 0 | |
| TRAN | TRAC24.0FE | 76,800 | 0 | 0 | 45,900 | 122,700 | 0 | |
| | TRAC26.0FE | 17,600 | 3,300 | 0 | 9,400 | 30,300 | 0 | |
| | TRAC34.0FE | 90,300 | 200 | 0 | 42,200 | 132,700 | 0 | |
| | Total Call Febrero | 184,700 | 3,500 | 0 | 97,500 | 285,700 | 0 | |
| | TRAC34.0AB | 7,600 | 0 | 0 | 0 | 7,600 | 5,600 | |
| | Total Call Abril | 7,600 | 0 | 0 | 0 | 7,600 | 5,600 | |
| TXAR | TXAC44.0FE | 45,500 | 0 | 26,300 | 33,900 | 105,700 | 0 | |
| | TXAC50.0FE | 250,100 | 5,300 | 32,704 | 57,596 | 345,700 | -2,000 | |
| | TXAC54.0FE | 9,800 | 0 | 0 | 0 | 9,800 | 0 | |
| | TXAC56.0FE | 372,600 | 27,200 | 0 | 74,300 | 474,100 | 0 | |
| | TXAC60.0FE | 273,100 | 63,500 | 78,987 | 68,013 | 483,600 | -500 | |
| | TXAC64.0FE | 10,200 | 1,000 | 2,500 | 2,000 | 15,700 | 0 | |
| | Total Call Febrero | 961,300 | 97,000 | 140,491 | 235,809 | 1,434,600 | -2,500 | |
| | TXAC44.0AB | 15,500 | 0 | 1,000 | 14,700 | 31,200 | 0 | |
| | TXAC50.0AB | 11,200 | 300 | 0 | 3,000 | 14,500 | 0 | |
| | TXAC60.0AB | 30,700 | 8,500 | 5,600 | 5,000 | 49,800 | 0 | |
| | TXAC64.0AB | 1,000 | 4,200 | 0 | 0 | 5,200 | 0 | |
| | TXAC66.0AB | 7,500 | 0 | 0 | 0 | 7,500 | 5,000 | |
| | Total Call Abril | 65,900 | 13,000 | 6,600 | 22,700 | 108,200 | 5,000 | |
| | TXAC44.0JU | 300 | 0 | 0 | 700 | 1,000 | 0 | |
| | Total Call Junio | 300 | 0 | 0 | 700 | 1,000 | 0 | |
| VALO | GVAC23.0FE | 8,600 | 3,100 | 0 | 0 | 11,700 | 0 | |
| | GVAC28.0FE | 62,400 | 0 | 0 | 76,200 | 138,600 | 40,000 | |
| | GVAC30.0FE | 124,100 | 900 | 0 | 66,300 | 191,300 | 600 | |
| | GVAC32.0FE | 15,500 | 0 | 0 | 2,700 | 18,200 | 0 | |
| | GVAC33.0FE | 4,600 | 100 | 0 | 700 | 5,400 | 0 | |
| | Total Call Febrero | 215,200 | 4,100 | 0 | 145,900 | 365,200 | 40,600 | |
| YFPD | YRFC1000FE | 0 | 100 | 0 | 400 | 500 | 0 | |
| | YRFC500.FE | 13,100 | 2,300 | 3,755 | 6,445 | 25,600 | 1,800 | |
| | YRFC600.FE | 6,400 | 6,621 | 2,768 | 8,011 | 23,800 | 2,500 | |
| | YRFC640.FE | 4,200 | 1,895 | 5 | 4,900 | 11,000 | 600 | |
| | YRFC680.FE | 17,700 | 4,830 | 1,770 | 19,400 | 43,700 | -100 | |
| | YRFC720.FE | 31,100 | 8,239 | 5,547 | 34,214 | 79,100 | -2,800 | |
| | YRFC760.FE | 200 | 0 | 0 | 0 | 200 | 0 | |
| | YRFC800.FE | 37,400 | 11,354 | 4,818 | 55,228 | 108,800 | 1,500 | |
| | YRFC840.FE | 3,300 | 200 | 0 | 4,700 | 8,200 | 400 | |
| | YRFC960.FE | 38,500 | 22,100 | 2,481 | 86,119 | 149,200 | -200 | |
| | Total Call Febrero | 151,900 | 57,639 | 21,144 | 219,417 | 450,100 | 3,700 | |
| | YRFC600.AB | 10,700 | 0 | 2,361 | 11,039 | 24,100 | 4,200 | |
| | YRFC640.AB | 2,100 | 0 | 0 | 0 | 2,100 | 2,100 | |
| | YRFC720.AB | 32,200 | 0 | 0 | 11,500 | 43,700 | 0 | |

Anexo B
Posiciones Abiertas por Especie al 28/01/2021

| Especie | Serie | Posiciones (nominales) - Open Interest - | | | | | total | Variación c/ día anterior |
|---------------------------------|--------------------------|--|-------------------|------------------|-------------------|-------------------|----------------|---------------------------|
| | | cubiertas | opuestas | cruzadas | descubiertas | | | |
| | YPFC760.AB | 3,000 | 0 | 0 | 7,500 | 10,500 | 0 | |
| | YPFC800.AB | 8,400 | 400 | 0 | 27,800 | 36,600 | 0 | |
| | Total Call Abril | 56,400 | 400 | 2,361 | 57,839 | 117,000 | 6,300 | |
| | YPFC1000JU | 400 | 0 | 100 | 2,900 | 3,400 | 800 | |
| | Total Call Junio | 400 | 0 | 100 | 2,900 | 3,400 | 800 | |
| Total Opciones de Compra | | 44,481,630 | 20,633,255 | 8,405,132 | 23,501,573 | 97,021,590 | | |
| Opciones de Venta | | | | | | | | |
| ALUA | ALUV41.0FE | 0 | 6,000 | 0 | 73,100 | 79,100 | 0 | |
| | ALUV45.0FE | 0 | 0 | 0 | 600 | 600 | 0 | |
| | ALUV47.0FE | 0 | 0 | 0 | 3,300 | 3,300 | 0 | |
| | ALUV53.0FE | 0 | 0 | 0 | 600 | 600 | 0 | |
| | Total Put Febrero | 0 | 6,000 | 0 | 77,600 | 83,600 | 0 | |
| | ALUV45.0AB | 0 | 0 | 0 | 400 | 400 | 0 | |
| | ALUV59.0AB | 0 | 0 | 0 | 100 | 100 | 0 | |
| | Total Put Abril | 0 | 0 | 0 | 500 | 500 | 0 | |
| BBAR | BBAV130.FE | 0 | 0 | 0 | 5,800 | 5,800 | 0 | |
| | Total Put Febrero | 0 | 0 | 0 | 5,800 | 5,800 | 0 | |
| BMA | BMAV220.FE | 0 | 0 | 0 | 18,000 | 18,000 | 100 | |
| | Total Put Febrero | 0 | 0 | 0 | 18,000 | 18,000 | 100 | |
| CEPU | CEPV32.0AB | 0 | 0 | 0 | 400 | 400 | 0 | |
| | Total Put Abril | 0 | 0 | 0 | 400 | 400 | 0 | |
| COME | COMV2.20FE | 0 | 106,136 | 0 | 133,464 | 239,600 | 0 | |
| | COMV2.40FE | 0 | 0 | 0 | 29,600 | 29,600 | 0 | |
| | COMV2.50FE | 0 | 1,800 | 0 | 355,600 | 357,400 | 0 | |
| | COMV2.70FE | 0 | 100 | 0 | 12,200 | 12,300 | 0 | |
| | Total Put Febrero | 0 | 108,036 | 0 | 530,864 | 638,900 | 0 | |
| CRES | CREV52.0FE | 0 | 6,700 | 0 | 68,900 | 75,600 | 0 | |
| | CREV56.0FE | 0 | 0 | 0 | 2,200 | 2,200 | 0 | |
| | CREV58.0FE | 0 | 0 | 0 | 1,400 | 1,400 | 0 | |
| | CREV64.0FE | 0 | 0 | 0 | 5,400 | 5,400 | 0 | |
| | Total Put Febrero | 0 | 6,700 | 0 | 77,900 | 84,600 | 0 | |
| EDN | EDNV24.0FE | 0 | 2,100 | 0 | 34,300 | 36,400 | 0 | |
| | EDNV26.0FE | 0 | 0 | 0 | 5,600 | 5,600 | 0 | |
| | Total Put Febrero | 0 | 2,100 | 0 | 39,900 | 42,000 | 0 | |
| GGAL | GFGV105.FE | 0 | 453,240 | 0 | 393,460 | 846,700 | -5,700 | |
| | GFGV111.FE | 0 | 501,400 | 0 | 567,600 | 1,069,000 | 45,300 | |
| | GFGV114.FE | 0 | 489,420 | 0 | 1,237,880 | 1,727,300 | 46,300 | |
| | GFGV117.FE | 0 | 18,100 | 0 | 2,500 | 20,600 | 19,000 | |
| | GFGV11881F | 0 | 609,600 | 0 | 959,000 | 1,568,600 | 49,000 | |
| | GFGV123.FE | 0 | 125,700 | 0 | 665,800 | 791,500 | -14,200 | |
| | GFGV12481F | 0 | 393,900 | 0 | 190,800 | 584,700 | 11,400 | |
| | GFGV129.FE | 0 | 81,100 | 0 | 147,700 | 228,800 | -200 | |
| | GFGV132.FE | 0 | 36,300 | 0 | 40,200 | 76,500 | -2,600 | |
| | GFGV135.FE | 0 | 99,100 | 0 | 96,400 | 195,500 | -19,200 | |
| | GFGV155.FE | 0 | 0 | 0 | 0 | 0 | 0 | |
| | GFGV82808F | 0 | 164,200 | 0 | 716,700 | 880,900 | 9,900 | |
| | GFGV87.0FE | 0 | 25,700 | 0 | 404,400 | 430,100 | 200 | |
| | GFGV97808F | 0 | 518,300 | 0 | 758,900 | 1,277,200 | 12,000 | |
| | Total Put Febrero | 0 | 3,516,060 | 0 | 6,181,340 | 9,697,400 | 151,200 | |
| | GFGV105.AB | 0 | 22,700 | 0 | 159,500 | 182,200 | 7,100 | |
| | GFGV111.AB | 0 | 1,900 | 0 | 15,000 | 16,900 | 3,400 | |
| | GFGV114.AB | 0 | 0 | 0 | 100 | 100 | 0 | |
| | GFGV120.AB | 0 | 2,300 | 0 | 28,400 | 30,700 | 1,100 | |
| | GFGV123.AB | 0 | 1,900 | 0 | 5,700 | 7,600 | 200 | |
| | GFGV132.AB | 0 | 200 | 0 | 1,100 | 1,300 | 1,000 | |
| | GFGV135.AB | 0 | 1,400 | 0 | 10,800 | 12,200 | 0 | |
| | Total Put Abril | 0 | 30,400 | 0 | 220,600 | 251,000 | 12,800 | |
| | GFGV111.JU | 0 | 5,600 | 0 | 17,600 | 23,200 | 0 | |
| | Total Put Junio | 0 | 5,600 | 0 | 17,600 | 23,200 | 0 | |
| LOMA | LOMV150.FE | 0 | 2,000 | 0 | 3,000 | 5,000 | 0 | |
| | Total Put Febrero | 0 | 2,000 | 0 | 3,000 | 5,000 | 0 | |
| PAMP | PAMV71.0FE | 0 | 2,000 | 0 | 37,500 | 39,500 | 0 | |
| | PAMV73.0FE | 0 | 10,400 | 0 | 72,600 | 83,000 | 0 | |
| | PAMV77.0FE | 0 | 800 | 0 | 0 | 800 | 0 | |
| | PAMV81.0FE | 0 | 1,000 | 0 | 2,000 | 3,000 | 0 | |
| | Total Put Febrero | 0 | 14,200 | 0 | 112,100 | 126,300 | 0 | |
| | PAMV73.0AB | 0 | 3,000 | 0 | 0 | 3,000 | 0 | |
| | PAMV77.0AB | 0 | 0 | 0 | 1,700 | 1,700 | 200 | |
| | Total Put Abril | 0 | 3,000 | 0 | 1,700 | 4,700 | 200 | |
| SUPV | SUPV53.0AB | 0 | 0 | 0 | 1,000 | 1,000 | 1,000 | |
| | Total Put Abril | 0 | 0 | 0 | 1,000 | 1,000 | 1,000 | |
| TECO2 | TECV190.FE | 0 | 0 | 0 | 1,000 | 1,000 | 0 | |
| | Total Put Febrero | 0 | 0 | 0 | 1,000 | 1,000 | 0 | |

Anexo B
Posiciones Abiertas por Especie al 28/01/2021

| Especie | Serie | Posiciones (nominales) - Open Interest - | | | | | total | Variación c/ día anterior |
|--------------------------------|--------------------------|--|------------------|----------|------------------|-------------------|---------------|---------------------------|
| | | cubiertas | opuestas | cruzadas | descubiertas | | | |
| TRAN | TRAV24.0FE | 0 | 0 | 0 | 11,100 | 11,100 | 0 | |
| | Total Put Febrero | 0 | 0 | 0 | 11,100 | 11,100 | 0 | |
| TXAR | TXAV38.0FE | 0 | 500 | 0 | 11,000 | 11,500 | 0 | |
| | TXAV48.0FE | 0 | 0 | 0 | 1,200 | 1,200 | 0 | |
| | TXAV50.0FE | 0 | 4,200 | 0 | 33,600 | 37,800 | 0 | |
| | Total Put Febrero | 0 | 4,700 | 0 | 45,800 | 50,500 | 0 | |
| | TXAV44.0AB | 0 | 0 | 0 | 3,000 | 3,000 | 0 | |
| | TXAV50.0AB | 0 | 5,200 | 0 | 23,800 | 29,000 | 10,000 | |
| | Total Put Abril | 0 | 5,200 | 0 | 26,800 | 32,000 | 10,000 | |
| VALO | GVAV25.0FE | 0 | 0 | 0 | 20,000 | 20,000 | 0 | |
| | Total Put Febrero | 0 | 0 | 0 | 20,000 | 20,000 | 0 | |
| YPFD | YPFV400.FE | 0 | 4,900 | 0 | 28,800 | 33,700 | 8,600 | |
| | YPFV440.FE | 0 | 4,000 | 0 | 63,100 | 67,100 | 400 | |
| | YPFV500.FE | 0 | 4,600 | 0 | 21,500 | 26,100 | 3,100 | |
| | YPFV580.FE | 0 | 500 | 0 | 4,400 | 4,900 | 0 | |
| | YPFV600.FE | 0 | 0 | 0 | 1,300 | 1,300 | 200 | |
| | YPFV640.FE | 0 | 100 | 0 | 700 | 800 | 600 | |
| | YPFV680.FE | 0 | 0 | 0 | 12,600 | 12,600 | 0 | |
| | YPFV720.FE | 0 | 0 | 0 | 1,400 | 1,400 | 0 | |
| | YPFV760.FE | 0 | 0 | 0 | 0 | 0 | 0 | |
| | YPFV800.FE | 0 | 0 | 0 | 0 | 0 | 0 | |
| | Total Put Febrero | 0 | 14,100 | 0 | 133,800 | 147,900 | 12,900 | |
| | YPFV580.AB | 0 | 300 | 0 | 2,500 | 2,800 | 1,800 | |
| | YPFV600.AB | 0 | 0 | 0 | 300 | 300 | 0 | |
| | Total Put Abril | 0 | 300 | 0 | 2,800 | 3,100 | 1,800 | |
| Total Opciones de Venta | | 0 | 3,718,396 | 0 | 7,529,604 | 11,248,000 | | |

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 opativamente 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) idénticas 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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