

Daily report on REPOS and LELIQS

3/1/2019

Table I | REPO transactions entered into by BCRA

REPOS					REVERSE REPOS			
Term	Yield	Public Banks	Private Banks	Total	Yield	Public Banks	Private Banks	Total
1	46.53%	267	1,015	1,282	74.81%	0	0	0
Total		267	1,015	1,282		0	0	0

Table II | LELIQ transactions entered into by BCRA and Stock

Maturity	Transactions	Stock	Yield
7	149,665	794,500	59.435%

Table III | Trading session REPO

	Quantity	Amount - ARS	Part.
BCRA REPOS	11	1,282	16%
Interbank REPO	64	6,566	84%
Total trading session REPO	75	7,848	100%

Table IV | BCRA REPO outstanding

	Public banks	Private banks	Total
Reverse REPO	267	1,017	1,284
REPO	0	0	0
Net	267	1,017	1,284

* ARS billion

Figure I | Trading session REPO

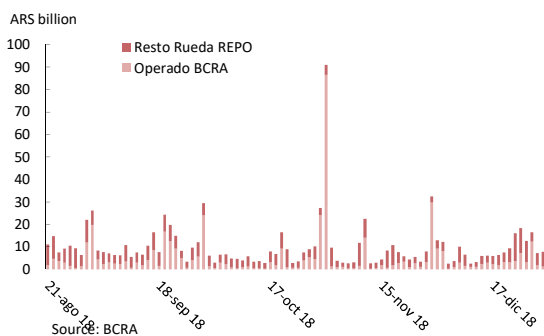


Figure II | BCRA Reverse Repo Outstanding trend

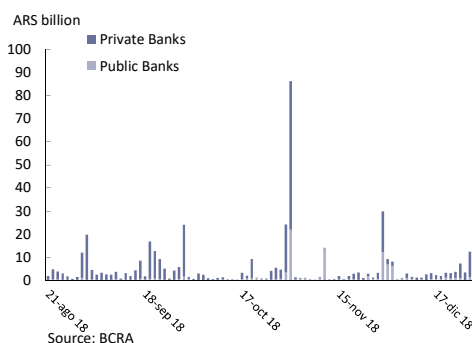


Table V | Reverse Repo maturity profile

Maturity	Public	Private	Total
4-ene-19	267	1,017	1,284
7-ene-19	0	0	0
8-ene-19	0	0	0
9-ene-19	0	0	0
10-ene-19	0	0	0

* ARS billion

Table VI | Repo maturity profile

Maturity	Public	Private	Total
4-ene-19	0	0	0
7-ene-19	0	0	0
8-ene-19	0	0	0
9-ene-19	0	0	0
10-ene-19	0	0	0

Table VII | Benchmark rates

Rates	Last	1D	1M	1Y
RIX	52.78%	52.91%	56.45%	26.07%
CALL	57.78%	58.56%	60.64%	27.82%
BADLAR PRI.	47.00%	49.50%	50.19%	23.25%
TM 20	49.94%	51.69%	53.50%	24.00%
LELIQ Avg.	59.44%	59.41%		

Table VIII | LELIQ maturity profile

Maturity	Public	Private	Total
4-ene-19	36,990	82,765	119,755
7-ene-19	102,400	73,606	176,006
8-ene-19	130,404	86,527	216,931
9-ene-19	12,790	117,646	130,436
10-ene-19	17,981	133,390	151,371

Figure III | Reference rate

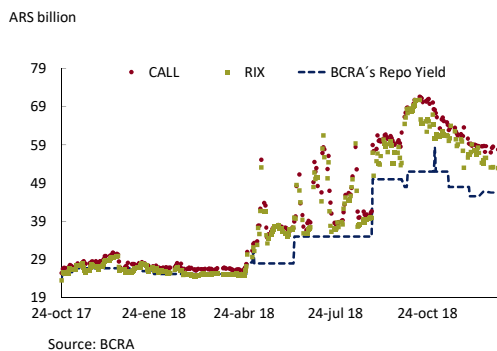
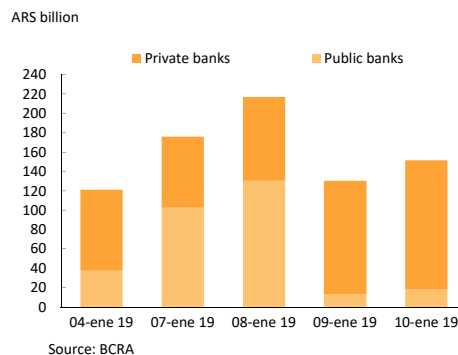


Figure IV | BCRA's REPOS Maturity and LELIQ Profile*



* Net result