

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Soles)

	Mar.04, 2019	Mar.05, 2019	Mar.06, 2019	Mar.07, 2019	Mar.08, 2019
1. Commercial bank current account before Central Bank operations	2 425,1	3 533,3	4 089,0	5 114,1	3 852,3
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	50,0		50,0	50,0	200,0
Proposals received	251,0		205,0	254,0	898,0
Maturity	183 d		546 d	362 d	180 d
Interest rate : Minimum	2,63		2,97	2,80	2,61
Maximum	2,63		2,98	2,83	2,61
Average	2,63		2,98	2,83	2,61
Stock	<u>29 728,8</u>	<u>29 728,8</u>	<u>29 801,8</u>	<u>28 876,9</u>	<u>28 876,9</u>
Next maturity CD BCRP (mar. 7, 2019)		1 324,90	1 324,90		1 450,1
CD BCRP matured from march 11 to 15, 2019.		350,0	1 324,90		1 450,1
ii. Outcome of the botina auction sale securities (Repo)	500,0	1 100,0	200,0	200,0	200,0
Proposals received	700,0	3 000,0	1 050,0	600,0	400,0
Maturity	184 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	3,96	2,83	2,91	3,01	2,76
Maximum	4,03	2,86	3,01	3,01	2,76
Average	4,01	2,84	2,96	3,01	2,76
Stock	<u>6 250,0</u>	<u>5 200,0</u>	<u>5 050,0</u>	<u>4 850,0</u>	<u>5 050,0</u>
Next maturity Repo (May. 11, 2019)		350,0	200,0		200,0
Repo BCRP matured from march 11 to 15, 2019.		350,00	200,00		200,0
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ()					
CDLD BCRP matured from march 11 to 15, 2019.					
iv. Auction sale of time deposits in domestic currency				459,5	459,5
Proposals received				459,5	459,5
Maturity				1 d	1 d
Interest rate : Minimum				2,26	2,26
Maximum				2,75	2,75
Average				2,45	2,45
Stock	<u>128,0</u>	<u>0,0</u>	<u>0,0</u>	<u>459,5</u>	<u>459,5</u>
Next maturity time deposits (Mar. 8, 2019)					
Time Deposits matured from march 11 to 15, 2019.					
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	<u>4 700,0</u>	<u>4 700,0</u>	<u>4 700,0</u>	<u>4 700,0</u>	<u>4 700,0</u>
Next maturity time deposits TP (May. 2, 2019)		300,0	300,0		300,0
Time Deposits TP matured from march 11 to 15, 2019.					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP ()					
CDR BCRP matured from march 11 to 15, 2019.					
vii. Auction sale of Swap operation in foreign currency	500,0	300,1			
Proposals received	2 053,0	1 247,0			
Maturity	396 d	396 d			
Interest rate : Minimum	4,09	4,10			
Maximum	4,20	4,15			
Average	4,14	4,13			
Stock	<u>7 253,0</u>	<u>7 553,1</u>	<u>7 553,1</u>	<u>7 553,1</u>	<u>7 553,1</u>
Next maturity Swap (Mar. 21, 2019)		600,0	600,0		600,0
Swap matured from march 11 to 15, 2019.					
viii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency ()					
Swap foreign currency matured from march 11 to 15, 2019.					
ix. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	<u>1 300,0</u>	<u>1 300,0</u>	<u>1 300,0</u>	<u>1 300,0</u>	<u>900,0</u>
Next maturity Swap foreign currency (Mar. 22, 2019)		400,0	400,0		400,0
Swap foreign currency matured from march 11 to 15, 2019.		400,0	400,0		
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	<u>0,0</u>	<u>0,0</u>	<u>0,0</u>	<u>0,0</u>	<u>0,0</u>
Next maturity FX Swap Sell ()					
FX Swap Sell currency matured from march 11 to 15, 2019.					
xi. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Purchase FX Swap ()					
FX Swap Purchase currency matured from march 11 to 15, 2019.					
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)					
Average exchange rate (S/ US\$)					
ii. Selling (millions of US\$)					
Average exchange rate (S/ US\$)					
c. Operations with Tesoro Públicos (millions of US\$)					
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)					
d. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	4 475,1	4 183,3	4 239,0	4 404,6	4 052,3
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0078%	0,0078%	0,0078%	0,0078%	0,0086%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	3,30%	3,30%	3,30%	3,30%	3,30%
c. Monetary regulation credit					
Interest rate					
Overnight deposits in domestic currency	5,0	5,0	5,0	5,0	400,0
Interest rate	1,50%	1,50%	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	4 470,1	4 178,3	4 234,0	4 399,6	3 652,3
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	10 510,3	10 372,6	10 194,5	10 151,0	10 103,1
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve req	6,8	6,8	6,6	6,6	6,6
c Cumulative average current account in domestic currency (millions of S/)	4 937,5	4 844,1	4 684,4	4 651,7	4 620,2
d Cumulative average current account in domestic currency (% of liabilities subject to reserve req	3,2	3,2	3,1	3,0	3,0
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	628,0	1 241,6	1 503,1	1 503,1	1 496,7
Interest rate : Minimum / Maximum / Average	2,75/2,75/2,75	2,75/2,80/2,76	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average					
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	50 / 2,62				
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Mar. 01 2019	Mar. 04 2019	Mar. 05 2019	Mar. 06 2019	Mar. 07 2019
Flow of foreign exchange position adjusted by forwards = a + b i - c j + e + f	7,3	-31,5	15,2	71,3	2,3
Flow of foreign exchange position = a + b i - c j + e + f	2,8	87,9	24,3	78,7	188,4
a. Spot purchases with non-banking costumers	11,4	91,8	15,8	55,0	133,4
i. Purchases	292,5	270,6	256,2	383,2	363,8
ii. Sales	281,2	188,8	240,4	328,2	230,4
b. Forward purchases with non-banking costumers	16,0	5,3	53,2	93,1	-183,0
i. Faced	155,7	117,5	233,5	176,3	283,9
ii. Redemption	139,7	113,1	170,3	83,2	466,9
c. Forward sells with non-banking costumers	11,3	122,8	72,0	100,8	-17,1
i. Faced	348,7	274,3	328,3	285,2	784,6
ii. Redemption	338,4	151,5	256,3	184,4	801,7
d. Interbank operations					
i. Spot	283,4	413,4	458,7	485,0	745,3
ii. Forward	63,0	91,0	65,0	5,0	97,0
e. Spot sales due to NDF redemption and swaps	197,8	45,3	105,3	136,1	365,2
i. Purchases	287,2	148,9	254,5	184,2	795,7
ii. Sales	89,4	103,5	149,1	48,1	430,5
f. Change due to FX options	-0,2	-0,2	-0,4	0,2	-0,2
g. Net operations with other financial institutions	-7,6	-0,8	-10,8	-11,1	4,6
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Dabtec)	3,3061	3,3107	3,3116	3,3083	3,3097
(*) Preliminary information.					