

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Mar. 31, 2019	Apr. 2, 2019	Apr. 3, 2019	Apr. 4, 2019	Apr. 5, 2019
1. Commercial bank current account before Central Bank operations	925.1	6104.2	3289.2	3349.7	2926.8
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	26.0	26.0	26.0	26.0	26.0
Proposals received	281.0	281.0	281.0	281.0	281.0
Maturity	192.4	192.4	192.4	192.4	192.4
Interest rate: Minimum	2.58	2.58	2.58	2.58	2.58
Maximum	2.60	2.60	2.60	2.60	2.60
Average	2.59	2.59	2.59	2.59	2.59
Stock	22 312.8	22 312.8	22 312.8	22 312.8	22 312.8
Net maturity CD BCRP (Mar. 11, 2019)	2 464.5	2 464.5	2 464.5	2 464.5	2 464.5
CD BCRP matured from April 8 to 12, 2019	150.0	150.0	150.0	150.0	150.0
i. Outcome of the buying auction sale securities (Repo)	407.0	407.0	407.0	407.0	407.0
Proposals received	1.4	1.4	1.4	1.4	1.4
Maturity	3.0	3.0	3.0	3.0	3.0
Interest rate: Minimum	3.0	3.0	3.0	3.0	3.0
Maximum	3.0	3.0	3.0	3.0	3.0
Average	3.0	3.0	3.0	3.0	3.0
Stock	8 600.0	8 600.0	8 600.0	8 600.0	8 600.0
Repo BCRP matured from April 8 to 12, 2019	3 600.0	3 600.0	3 600.0	3 600.0	3 600.0
ii. Auction sale of CDBL BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Net maturity CDBL BCRP (1)					
CDBL BCRP matured from April 8 to 12, 2019					
iv. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Net maturity of time deposits (1)					
Time Deposits matured from April 8 to 12, 2019					
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock	4 700.0	4 700.0	4 700.0	4 700.0	4 700.0
Net maturity of time deposits TP (May 1, 2019)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from April 8 to 12, 2019					
vi. Auction sale of CD BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Net maturity CD BCRP (1)					
CD BCRP matured from April 8 to 12, 2019	500.0	500.0	500.0	500.0	500.0
vii. Swap operation in foreign currency	1 325.0	1 325.0	1 325.0	1 325.0	1 325.0
Proposals received	386.4	386.4	386.4	386.4	386.4
Maturity	3.75	3.75	3.75	3.75	3.75
Interest rate: Minimum	4.15	4.15	4.15	4.15	4.15
Maximum	3.8	3.8	3.8	3.8	3.8
Average	3.8	3.8	3.8	3.8	3.8
Stock	8 653.1	8 653.1	8 653.1	8 653.1	8 653.1
Swap matured from April 8 to 12, 2019	400.0	400.0	400.0	400.0	400.0
viii. Auction sale of Swap operation in foreign currency (Emission)					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency (1)					
Swap foreign currency matured from April 8 to 12, 2019					
ix. Auction sale of Swap operation in foreign currency (Distribution)					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock	500.0	500.0	500.0	500.0	500.0
Net maturity Swap foreign currency (1)	500.0	500.0	500.0	500.0	500.0
Swap foreign currency matured from April 8 to 12, 2019	500.0	500.0	500.0	500.0	500.0
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock	0.0	0.0	0.0	0.0	0.0
Net maturity FX Swap Sell (1)	0.0	0.0	0.0	0.0	0.0
FX Swap Sell currency matured from April 8 to 12, 2019					
xi. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Net maturity Purchase FX Swap (1)					
FX Swap Purchase currency matured from April 8 to 12, 2019					
3. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of USD)					
Average exchange rate (S/ USD)					
ii. Sale (millions of USD)					
Average exchange rate (S/ USD)					
c. Operations with Treasury Public (millions of USD)					
i. Purchase (millions of USD)					
ii. Sale (millions of USD)					
d. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP					
i. Purchase of BTP					
4. Commercial bank current account before close of the day	4 895.1	4 684.2	4 599.2	4 499.7	4 428.8
5. Central Bank monetary operations					
a. Swap operations of foreign currency	0.0076%	0.0076%	0.0076%	0.0076%	0.0076%
i. One (only) auction sale					
b. Outcome of the direct temporary buying securities (Repo)	3.30%	3.30%	3.30%	3.30%	3.30%
c. Monetary regulation credit					
Interest rate	1.50%	1.50%	1.50%	1.50%	1.50%
d. Overpaid deposits in domestic currency	156.7	156.7	156.7	156.7	156.7
Interest rate	4 818.4	4 684.2	4 599.2	4 499.7	4 378.8
6. Commercial bank current account before close of the day					
i. Cumulative average reserve balances in domestic currency (millions of S/ (*)	7 977.8	10 114.1	10 078.8	9 996.2	9 986.1
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve req.)	5.2	6.8	6.6	6.5	6.5
iii. Cumulative average current account in domestic currency (millions of S/)	3 892.1	4 711.3	4 676.6	4 615.4	4 522.2
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve req.)	1.7	3.1	3.0	3.0	3.0
7. Inflation rate and Secondary market of COBCRP					
a. Inflation rate (domestic currency)	315.4	1 111.4	1 279.7	1 088.6	1 116.5
Interest rate: Minimum (Maximum) (Average)	2 762 762.7%	2 762 762.7%	2 762 762.7%	2 762 762.7%	2 762 762.7%
b. Inflation rate (foreign currency)					
Interest rate: Minimum (Maximum) (Average)					
c. Secondary market of COBCRP and COBCRP-NR					
i. 6 month term (amount) (average interest rate)					
12 month term (amount) (average interest rate)					
8. Operations in the foreign exchange market (millions of USD)					
Mar. 29 2019					
Apr. 01 2019					
Apr. 02 2019					
Apr. 03 2019					
Apr. 04 2019					
Flow of foreign exchange position adjusted by forwards: $(a + b) - (c) + e + f + g$	76.3	-66.5	31.7	136.4	74.5
Flow of foreign exchange position: $(a + b) - (c) + e + f + g$	21.0	-64.6	-36.2	169.9	41.4
i. Spot purchases with non-banking customers	18.8	-34.8	-23.3	158.8	22.8
Purchases	482.4	296.3	281.0	297.9	365.9
i. i. Sales	472.4	327.1	403.3	485.6	433.3
ii. Forward purchases with non-banking customers	65.8	132.6	108.4	222.6	188.6
i. i. Forward	171.3	220.4	206.9	178.0	151.9
ii. Redemption	107.0	88.0	98.2	51.0	166.7
c. Forward sale with non-banking customers	88.5	122.4	108.8	206.3	158.8
i. i. Forward	228.0	195.1	205.2	622.1	536.6
ii. Redemption	139.5	157.9	157.0	133.8	69.7
d. Inflation operations					
i. i. Spot	480.3	369.8	456.0	743.0	627.7
ii. Forward	57.0	26.0	48.0	49.0	13.0
iii. Spot sales with NDF redemption and swaps	244.4	244.4	244.4	244.4	244.4
i. i. Purchases	148.2	76.9	265.7	183.5	678.4
ii. Sales	106.2	267.5	178.7	260.9	176.1
iii. Change due to FX options	1.0	0.0	0.0	0.0	0.0
iv. Net operations with other financial institutions	-12.0	0.0	10.0	-3.0	-3.0
v. Monetary regulation credit					
Interest rate	3 319.0	3 307.7	3 315.5	3 299.0	3 297.0
vi. Prudential information					