## CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

| | Abr.22, 2019 | Abr.23, 2019 | Abr.24, 2019 | Abr.25, 2019 | Abr.26, 2019 |
|---|---|---|---|---|---|
| **1. Commercial bank current account before Central Bank operations** | **953,4** | **135,7** | **-557,7** | **-446,9** | **-368,2** |
| **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 | | 50,1 | 50,0 | |
| Proposals received | 174,3 | | 266,0 | 304,5 | |
| Maturity | 171 d | | 527 d | 356 d | |
| Interest rate : Minimum | 2,51 | | 2,80 | 2,67 | |
| Maximum | 2,53 | | 2,81 | 2,70 | |
| Average | 2,52 | | 2,80 | 2,69 | |
| Stock | 27 467,3 | 27 467,3 | 27 567,4 | 27 642,4 | 27 642,4 |
| Next maturity CD BCRP (May. 3, 2019) | | | 1 699,90 | | 1 699,9 |
| CD BCRP matured from april 29 to may 02 , 2019. | | | | | 1 699,9 |
| ii. Outcome of the buying auction sale securities (Repo) | 1500,0 | 1400,0 | 800,0 200,0 1000,0 | 800,0 805,0 | 800,0 200,0 |
| Proposals received | 2230,0 | 1645,0 | 2470,0 400,0 1355,0 | 2450,0 805,0 | 2450,0 200,0 |
| Maturity | 1 d | 1 d | 1 d 183 d 1 d | 1 d 1 d | 3 d 3 d |
| Interest rate : Minimum | 3,10 | 2,76 | 3,26 3,41 3,06 | 3,32 2,75 | 3,37 2,75 |
| Maximum | 3,18 | 3,30 | 3,31 3,61 3,32 | 3,33 3,01 | 3,38 2,75 |
| Average | 3,15 | 3,16 | 3,29 3,52 3,26 | 3,33 2,86 | 3,37 2,75 |
| Stock | 6 850,0 | 6 750,0 | 7 350,0 | 7 155,0 | 6 550,0 |
| Next maturity Repo (Abr. 29 , 2018) | | | 1 800,0 | | 1 000,0 |
| Repo BCRP matured from april 29 to may 02 , 2019. | | | 1 800,00 | | 1 000,0 |
| iii | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity CDLD BCRP ( ) | | | | | |
| CDLD BCRP matured from april 29 to may 02 , 2019. | | | | | |
| iv. Auction sale of time deposits in domestic currency | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity of time deposits ( ) | | | | | |
| Time Deposits matured from april 29 to may 02 , 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 |
| Next maturity of time deposits TP (May. 2, 2019) | | | 300,0 | | 300,0 |
| Time Deposits TP matured from april 29 to may 02 , 2019. | | | | | 300,0 |
| vi. Auction sale of CDR BCRP | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity CDR BCRP ( ) | | | | | |
| CDR BCRP matured from april 29 to may 02 , 2019. | | | | | |
| vii. Auction sale of Swap operation in foreign currency | | | 200,0 | 200,0 | 200,0 |
| Proposals received | | | 820,0 | 820,0 | 830,0 |
| Maturity | | | 366 d | 366 d | 185 d |
| Interest rate : Minimum | | | 3,56 | 3,56 | 3,45 |
| Maximum | | | 3,69 | 3,69 | 3,51 |
| Average | | | 3,62 | 3,62 | 3,48 |
| Stock | 9 753.1 | 9 753.1 | 9 953.1 | 9 953.1 | 10 153.1 |
| Next maturity Swap (Jun.03, 2019) | | | 400,0 | | 400,0 |
| Swap matured from april 29 to may 02 , 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 april 29 to may 02 , 2019. | | | | | |
| ix. Auction sale of Swap operation in foreign currency (Sustitution) | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity Swap foreign currency ( ) | | | | | |
| Swap foreign currency matured from april 29 to may 02 , 2019. | | | | | |
| 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 |
| Next maturity FX Swap Sell ( ) | | | | | |
| FX Swap Sell currency matured from april 29 to may 02 , 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 april 29 to may 02 , 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 Publico (millions of US$) | | | 5,6 | 2,6 | |
| i. Purchase (millions of US$) | | | 5,6 | 2,6 | |
| ii. Selling (millions of US$) | | | | | |
| d. Operations at the Secundary 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** | **2 403,4** | **1 535,7** | **1 592,3** | **1 108,1** | **831,8** |
| **4. Central Bank monetary operations** | | | | | |
| a. Swap operations of foreign currency. | | | | | |
| Fee (daily efective rate) | 0,0086% | 0,0076% | 0,0076% | 0,0106% | 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 | | | | | |
| d. Overnight deposits in domestic currency | 157,0 | 66,0 | 419,0 | 163,0 | 164,0 |
| 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** | **2 246,4** | **1 469,7** | **1 173,3** | **945,1** | **667,8** |
| a. Cumulative average reserve balances in domestic currency (millions of S/) (*) | 8 763,5 | 8 644,1 | 8 568,4 | 8 462,7 | 8 377,5 |
| b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ | 5,8 | 5,7 | 5,7 | 5,6 | 5,5 |
| c. Cumulative average current account in domestic currency (millions of S/) | 3 417,5 | 3 297,5 | 3 221,4 | 3 118,5 | 3 034,9 |
| d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requir | 2,3 | 2,2 | 2,1 | 2,1 | 2,0 |
| **6. Interbank market and Secondary market of CDBCRP** | | | | | |
| a. Interbank operations (domestic currency) | 1 665,5 | 1 525,7 | 1 149,7 | 1 139,4 | 1 379,9 |
| Interest rate : Minimum / Maximum / Average | 2,75/2,75/2,75 | 2,75/2,75/2,75 | 2,75/2,75/2,75 | 2,75/2,80/2,75 | 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) | | | | | |
| 12 month term (amount / average interes rate) | | | | | |
| 24 month term (amount / average interest rate) | | | | | |
| **7. Operations in the foreign exchange market (millions of US$)** | **Apr. 17 2019** | **Apr. 22 2019** | **Apr. 23 2019** | **Apr. 24 2019** | **Apr. 25 2019** |
| Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f | -86,4 | 76,2 | 54,1 | -28,9 | 47,4 |
| Flow of foreign exchange position = a + b.ii - c.ii + e + f | -52,0 | 178,0 | 22,1 | -2,3 | 3,3 |
| a. Spot purchases with non-banking costumers | -27,1 | 174,5 | 22,4 | -19,8 | -50,9 |
| i. Purchases | 383,8 | 503,6 | 347,7 | 404,4 | 367,2 |
| ii. Sales | 411,0 | 329,1 | 325,3 | 424,2 | 418,1 |
| b. Forward purchases with non-banking costumers | -92,4 | -115,0 | 80,9 | 64,9 | 42,6 |
| i. Pacted | 122,3 | 142,0 | 202,5 | 227,4 | 294,4 |
| ii. Redemption | 214,6 | 257,0 | 121,5 | 162,5 | 251,7 |
| C. Forward sells with non-banking costumers | -57,9 | -16,5 | 46,1 | 86,6 | -5,3 |
| i. Pacted | 181,7 | 165,5 | 307,0 | 387,0 | 273,3 |
| ii. Redemption | 239,7 | 182,1 | 260,9 | 300,4 | 278,6 |
| d. Interbank operations | | | | | |
| i. Spot | 815,8 | 582,0 | 597,7 | 543,7 | 453,2 |
| ii. Forward | 79,0 | 37,0 | 34,0 | 114,0 | 100,0 |
| e. Spot sales due to NDF redemption and swaps | 61,4 | -71,4 | 149,0 | 156,5 | 79,4 |
| i. Purchases | 188,7 | 73,1 | 259,7 | 289,4 | 277,4 |
| ii. Sales | 127,2 | 144,5 | 110,6 | 132,9 | 198,0 |
| f. Change due to FX options | 0,0 | -3,3 | -2,8 | -4,9 | -3,9 |
| g. Net operations with other financial institutions | -61,2 | 0,0 | -10,0 | -1,1 | 1,7 |
| h. Monetary regulation credit | | | | | |
| Interest rate | | | | | |
| Note: Interbank exchange rate (Source: Datatec) | 3,2956 | 3,3048 | 3,3108 | 3,3233 | 3,3316 |
| (*) Preliminar information | | | | | |