

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

| | Aug 12, 2019 | Aug 13, 2019 | Aug 14, 2019 | Aug 15, 2019 | Aug 16, 2019 |
|--|----------------|----------------|----------------|----------------|----------------|
| 1 Commercial bank current account before Central Bank operations | 7 580.4 | 7 282.5 | 8 987.2 | 8 696.3 | 4 253.2 |
| 2 Monetary and exchange Central Bank operations before close of the day | | | | | |
| a. Central Bank monetary operations | | | | | |
| 1. Auction sale of CD BCRP | 20.0 | 20.0 | 20.0 | 20.0 | 20.0 |
| Proposals received | 50.0 | 850.0 | 863.0 | 971.0 | 411.0 |
| Maturity | 178.4 | 722.4 | 540.4 | 358.4 | 354.4 |
| Interest rate: Minimum | 2.17 | 2.24 | 2.23 | 2.22 | 2.20 |
| Maximum | 2.25 | 2.24 | 2.25 | 2.25 | 2.31 |
| Average | 2.22 | 2.24 | 2.25 | 2.24 | 2.31 |
| Stock | 25 983.0 | 26 972.0 | 27 837.0 | 27 693.0 | 27 663.0 |
| Need maturity CD BCRP (Sep. 3, 2019) | 675.0 | 675.0 | 675.0 | 675.0 | 675.0 |
| CD BCRP matured from August 19 to 23, 2019 | | | | | |
| b. Outcomes of the buying auction sale securities (Repo) | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate: Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | 4 000.0 | 4 000.0 | 4 000.0 | 4 000.0 | 4 000.0 |
| Need maturity Repo (Aug. 22, 2019) | 400.0 | 400.0 | 400.0 | 400.0 | 400.0 |
| Repo BCRP matured from August 19 to 23, 2019 | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate: Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Need maturity COLD BCRP () | | | | | |
| COLD BCRP matured from August 19 to 23, 2019 | | | | | |
| c. Auction sale of time deposits in domestic currency | | | | | |
| Proposals received | 2000.0 | 1000.0 | 1000.0 | 1000.0 | 2000.0 |
| Maturity | 1364.0 | 1463.0 | 1744.0 | 1655.0 | 2659.4 |
| Interest rate: Minimum | 3.4 | 3.4 | 3.4 | 3.4 | 3.4 |
| Maximum | 2.07 | 1.85 | 2.00 | 2.00 | 2.09 |
| Average | 2.17 | 1.85 | 2.47 | 2.50 | 2.31 |
| Stock | 2 757.1 | 2 744.0 | 2 744.0 | 2 600.0 | 2 500.0 |
| Need maturity of time deposits (Aug 19, 2019) | 2 757.1 | 2 744.0 | 2 744.0 | 2 600.0 | 2 500.0 |
| Time deposits matured from August 19 to 23, 2019 | | | | | |
| d. Auction sale of time deposits TP in domestic currency | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate: Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | 4 500.1 | 4 500.1 | 4 500.1 | 4 500.1 | 4 500.1 |
| Need maturity of time deposits TP (Oct. 24, 2019) | 500.0 | 500.0 | 500.0 | 500.0 | 500.0 |
| Time Deposits TP matured from August 19 to 23, 2019 | | | | | |
| e. Auction sale of CD BCRP | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate: Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Need maturity CD BCRP | | | | | |
| CD BCRP matured from August 19 to 23, 2019 | | | | | |
| f. Auction sale of time deposits in foreign currency | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate: Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | 11 750.1 | 11 750.1 | 11 750.1 | 11 750.1 | 11 750.1 |
| Need maturity Swap (Dec 20, 2019) | 600.0 | 600.0 | 600.0 | 600.0 | 600.0 |
| Swap matured from August 19 to 23, 2019 | | | | | |
| g. Auction sale of time deposits in foreign currency (Emission) | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate: Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Need maturity Swap foreign currency | | | | | |
| Swap foreign currency matured from August 19 to 23, 2019 | | | | | |
| h. Auction sale of Swap operation in foreign currency (Distribution) | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate: Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Need maturity Swap foreign currency | | | | | |
| Swap foreign currency matured from August 19 to 23, 2019 | | | | | |
| i. Auction FX Swap Sell BCRP | | | | | |
| Proposals received | 300.0 | | 300.0 | 300.0 | |
| Maturity | 60.0 | | 60.0 | 60.0 | |
| Interest rate: Minimum | 1.30 | | 1.09 | 1.09 | |
| Maximum | 1.41 | | 1.07 | 1.14 | |
| Average | 1.50 | | 1.07 | 1.14 | |
| Stock | 1 500.1 | 1 500.1 | 1 500.1 | 1 500.1 | 1 500.1 |
| Need maturity FX Swap Sell (Oct. 4, 2019) | 600.1 | 600.1 | 600.1 | 600.1 | 600.1 |
| FX Swap Sell currency matured from August 19 to 23, 2019 | | | | | |
| j. Auction Purchase FX Swap BCRP | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate: Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Need maturity Purchase FX Swap | | | | | |
| Purchase FX Swap currency matured from August 19 to 23, 2019 | | | | | |
| k. Central Bank foreign currency operations at over-the-counter | | | | | |
| 1. Purchases (millions of US\$) | | | | | |
| a. Sale (millions of US\$) | | | | | |
| Average exchange rate (S/ US\$) | | | | | |
| c. Operations with Treasury Public (millions of US\$) | | | | | |
| 1. Purchases (millions of US\$) | | 3.5 | | 3.5 | |
| 2. Sale (millions of US\$) | | 3.5 | | 3.5 | |
| d. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP | | | | | |
| 1. Purchases of CD BCRP and CD BCRP-NR | | | | | |
| 2. Purchases of BTP | | | | | |
| 4 Commercial bank current account before close of the day | 4 023.0 | 3 588.5 | 2 817.2 | 2 298.3 | 1 963.2 |
| 5 Central Bank monetary operations | | | | | |
| a. Swap operations of foreign currency | 0.0074% | 0.0070% | 0.0074% | 0.0074% | 0.0084% |
| b. Outcomes of the direct temporary buying securities (Repo) | | | | | |
| Interest rate | 3.05% | 3.05% | 3.05% | 3.05% | 3.05% |
| c. Monetary regulation credit | | | | | |
| Interest rate | | | | | |
| d. Overpaid deposits in domestic currency | 38.0 | 6.0 | 3.3 | 365.0 | 452.3 |
| Interest rate | 1.00% | 1.20% | 1.20% | 1.20% | 1.20% |
| 6 Commercial bank current account before close of the day | 4 061.3 | 3 594.5 | 2 814.9 | 2 334.3 | 1 975.5 |
| 7 Cumulative average reserve balances in domestic currency (millions of S/ (*) | 9 586.5 | 9 586.0 | 9 533.0 | 9 280.4 | 9 251.1 |
| 1. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve req.) | 6.1 | 6.1 | 6.1 | 6.0 | 5.9 |
| 2. Cumulative average current account in domestic currency (millions of S/) | 4 024.4 | 4 018.0 | 3 081.3 | 3 030.9 | 3 702.1 |
| 3. Cumulative average current account in domestic currency (% of liabilities subject to reserve req.) | 2.6 | 2.6 | 2.6 | 2.4 | 2.4 |
| 8 Interbank market and Secondary market of CD BCRP | | | | | |
| a. Interbank operations (domestic currency) | 481.4 | 648.0 | 1 160.0 | 304.7 | 411.7 |
| Interest rate: Minimum (Maximum) (Average) | 2,602,602.00 | 2,602,602.00 | 2,602,602.00 | 2,502,602.00 | 2,602,602.00 |
| b. Interbank operations (foreign currency) | 132.0 | | | | |
| Interest rate: Minimum (Maximum) (Average) | 2,052,100.00 | | | | |
| c. Secondary market of CD BCRP and CD BCRP-NR | | 4.0 | | 10.0 | |
| Interest rate: Minimum (Maximum) (Average) | | | | | |
| d. 12 month term (amount) (average interest rate) | | | | 10,000.00 | |
| 9 Operations in the foreign exchange market (millions of US\$) | | | | | |
| 1. Flow of foreign exchange position acquired by forwards: = a + b + c + e + f | | | | | |
| a. Spot purchases with non-banking customers | 72.2 | 49.9 | 413.4 | 299.0 | 157.1 |
| b. Spot purchases with non-banking customers | 101.1 | 94.2 | 442.7 | 60.8 | 13.9 |
| c. Purchases | 134.2 | 82.4 | 374.0 | 78.8 | 34.4 |
| d. Sales | 278.8 | 307.5 | 287.5 | 385.2 | 345.5 |
| e. Forward and swap purchases with non-banking customers | 295.8 | 345.2 | 739.5 | 315.4 | 377.9 |
| f. Forward and swap purchases with non-banking customers | 31.5 | 25.4 | 52.6 | 44.1 | 44.1 |
| g. Redemption | 177.7 | 193.5 | 203.0 | 223.1 | 243.5 |
| h. Forward and swap sales with non-banking customers | 146.2 | 194.8 | 152.7 | 195.9 | 287.2 |
| i. Purchases | 62.4 | 28.4 | 14.6 | 64.8 | 138.4 |
| j. Redemption | 389.8 | 235.1 | 233.0 | 333.8 | 803.8 |
| k. Sales | 204.4 | 152.1 | 211.0 | 251.2 | 992.0 |
| l. Interbank operations | | | | | |
| m. Forward | 396.0 | 455.7 | 892.1 | 695.2 | 650.5 |
| n. Spot sales with NCF redemption and swaps | 75.0 | 90.0 | 61.5 | 200.0 | 200.0 |
| o. Purchases | 251.0 | 218.0 | 26.0 | 86.0 | 281.4 |
| p. Sales | 275.0 | 184.3 | 288.8 | 210.8 | 971.3 |
| q. Change due to FX options | 123.0 | 164.9 | 150.0 | 165.0 | 254.2 |
| r. Change due to FX options | 1.1 | 3.7 | -1.4 | -1.6 | -2.3 |
| s. Net operations with other financial institutions | 0.0 | 80.1 | 0.0 | 301.2 | 0.0 |
| t. Monetary regulation credit | | | | | |
| Interest rate | | | | | |
| 2. Net foreign exchange rate (Source: District) | 3,359.1 | 3,387.1 | 3,378.1 | 3,399.1 | 3,399.1 |
| (*) Prerequisite information | | | | | |