

**CENTRAL RESERVE BANK OF PERU**  
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Feb. 25, 2019	Feb. 27, 2019	Feb. 28, 2019	Feb. 29, 2019	Mar. 01, 2019
<b>1. Commercial bank current accounts before Central Bank operations</b>	<b>1 692.1</b>	<b>1 731.0</b>	<b>2 237.9</b>	<b>891.5</b>	<b>1 298.3</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>					
a. Central Bank monetary operations	20.0	20.0	20.0	20.0	20.0
i. Auction sale of CD BCRP	20.0	20.0	20.0	20.0	20.0
Proposals received	171.0	190.0	189.0	369.0	369.0
Maturity	2.85	2.81	2.83	2.83	2.83
Interest rate - Minimum	2.65	2.64	2.65	2.84	2.84
Maximum	2.85	2.83	2.84	2.88	2.83
Average	2.75	2.74	2.74	2.86	2.83
Stock	1 171.0	1 043.7	1 227.7	1 174.0	1 293.7
Near maturity CD BCRP (Mar. 4, 2019)					3 096.9
CD BCRP matured from March 4 to 8, 2019					1 741.9
ii. Outcome of the buying auction sale securities (Repo)					100.0
Proposals received					350.0
Maturity					180.0
Interest rate - Minimum					3.4
Maximum					3.9
Average					3.65
Stock	4 800.0	4 800.0	4 800.0	4 800.0	8 100.0
Near maturity Repo (Mar. 4, 2019)	700.0	700.0	700.0	700.0	2 500.0
Repo BCRP matured from March 4 to 8, 2019					3 800.0
iii. Auction sale of CSDD BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Near maturity CSDD BCRP ( )					
CSDD BCRP matured from March 4 to 8, 2019					
iv. Auction sale of time deposits in domestic currency	100.0	128.0	400.1	451.5	
Proposals received	1.4	7.4	1.4	1.4	
Maturity	2.40	2.70	2.40	2.39	
Interest rate - Minimum	2.41	2.75	2.44	2.74	
Maximum	2.52	2.71	2.48	2.55	
Average	2.42	2.71	2.48	2.52	
Stock	1 028.0	954.1	1 228.5	1 284.0	1 284.0
Near maturity of time deposits (Mar. 5, 2019)	600.0	451.5	451.5	128.0	128.0
Time Deposits matured from March 4 to 8, 2019	1 028.0	451.5	451.5	128.0	128.0
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	4 500.0	4 500.0	4 500.0	4 500.0	4 500.0
Near maturity of time deposits TP (May 2, 2019)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from March 4 to 8, 2019					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Near maturity CDR BCRP ( )					
CDR BCRP matured from March 4 to 8, 2019	600.0				300.0
vii. Auction sale of foreign operation in foreign currency	2 388.5				1 130.0
Proposals received	385.4				387.4
Maturity	4.06				4.13
Interest rate - Minimum	4.10				4.15
Maximum	4.10				4.15
Average	4.10				4.15
Stock	7 053.0	7 053.0	7 053.0	7 053.0	7 053.0
Near maturity Swap (Mar. 4, 2019)	300.0				300.0
Swap matured from March 4 to 8, 2019	300.0				300.0
viii. Auction sale of foreign operation in foreign currency (Bilateral)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Near maturity Swap foreign currency ( )					
Swap foreign currency matured from March 4 to 8, 2019					
ix. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	1 300.0	1 300.0	1 300.0	1 300.0	1 300.0
Near maturity Swap foreign currency (Mar. 8, 2019)	400.0				400.0
Swap foreign currency matured from March 4 to 8, 2019					400.0
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	300.0	0.0	0.0	0.0	0.0
Near maturity FX Swap Sell ( )	300.0				
FX Swap Sell currency matured from March 4 to 8, 2019	300.0				
xi. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Near maturity Purchase FX Swap ( )					
FX Swap Purchase currency matured from March 4 to 8, 2019					
b. Central Bank foreign currency operations at close of the day					
i. Purchase (in millions of USD)					
Average exchange rate (S/ USD)					
ii. Selling (in millions of USD)					
Average exchange rate (S/ USD)					
c. Operations with Foreign Public (in millions of USD)	2.0			3.0	
i. Purchase (in millions of USD)	2.0			3.0	
ii. Selling (in millions of USD)					
d. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP					
i. Purchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
<b>3. Commercial bank current accounts before close of the day</b>	<b>848.1</b>	<b>1 002.0</b>	<b>1 536.4</b>	<b>941.5</b>	<b>9 098.3</b>
<b>4. Central Bank monetary operations</b>					
a. Swap operations of foreign currency	0.0076%	0.0076%	0.0076%	0.0076%	0.0096%
i. For (bank deposits rate)					
b. Outcome of the daily temporary buying securities (Repo)	3.30%	3.30%	3.30%	3.30%	3.30%
c. Monetary regulation costs					
Interest rate					
Outcome of operations in domestic currency	1 601.0	1 648.7	1 627.0	20.0	6.0
Interest rate	1 601.0	1 648.7	1 627.0	1 601.0	1 601.0
<b>5. Commercial bank current accounts to the BCR at close of the day (*)</b>	<b>8 207.7</b>	<b>8 168.8</b>	<b>8 068.8</b>	<b>8 255.4</b>	<b>8 184.3</b>
i. Cumulative reserve balances in domestic currency (% of liabilities subject to reserve reqs)	5.8	5.8	5.7	5.4	5.4
ii. Cumulative average current account in domestic currency (in millions of S/)	3 525.1	3 154.6	3 154.1	2 925.4	2 865.0
iii. Cumulative average current account in domestic currency (% of liabilities subject to reserve reqs)	2.3	2.1	2.2	1.9	1.9
<b>6. Interbank market and Secondary market of BCRP</b>					
a. Interbank operations (domestic currency)	1 035.7	911.0	844.0	963.7	698.4
i. Interbank operations (foreign currency)	2 792 792.75	2 792 792.75	2 792 792.75	2 792 792.75	2 792 792.75
Interest rate - Minimum					
Maximum					
Average					
b. Secondary market of CDBCRP and CDBCRP-NR	100.0			60.0	
6 month term (annual / average interest rate)	50 / 2.62			50 / 2.62	
12 month term (annual / average interest rate)					
24 month term (annual / average interest rate)					
<b>7. Operations in the foreign exchange market (in millions of USD)</b>	<b>Feb. 25, 2019</b>	<b>Feb. 27, 2019</b>	<b>Feb. 28, 2019</b>	<b>Feb. 29, 2019</b>	<b>Feb. 28, 2019</b>
a. Flow of foreign exchange position adjusted by forwards = a + b + c - d + e + f	-1.3	41.8	-10.8	-150.2	41.8
Flow of foreign exchange position = a + b + c - d + e + f	-15.0	25.0	1.9	-150.0	14.0
i. Spot purchases with non-banking customers	26.3	26.0	6.4	103.3	58.8
Purchases	26.3	26.3	31.5	43.1	39.3
ii. Sales	311.5	252.3	311.1	547.4	395.3
iii. Forward purchases with non-banking customers	20.0	20.0	20.0	20.0	20.0
i. Forward	65.8	412.0	151.3	271.0	271.0
ii. Redemption	120.4	180.0	144.1	131.3	315.7
c. Forward sales with non-banking customers	26.2	26.2	26.2	26.2	26.2
i. Forward	162.7	116.8	309.2	288.0	288.0
ii. Redemption	216.0	116.8	415.0	191.1	351.0
d. Interbank operations	693.2	622.7	495.0	693.4	425.4
i. Spot	30.0	30.0	30.0	30.0	30.0
ii. Forward	663.2	592.7	465.0	663.4	395.4
iii. Purchases	214.5	105.7	416.3	184.0	211.9
iv. Sales	448.7	487.0	448.7	479.4	183.5
v. Change due to FX options	2.0	2.0	2.0	2.0	2.0
vi. Change due to FX options	2.0	2.0	2.0	2.0	2.0
e. Net operations with other financial institutions	1.0	1.0	1.0	1.0	1.0
i. Forward	1.0	1.0	1.0	1.0	1.0
ii. Redemption	1.0	1.0	1.0	1.0	1.0
f. Monetary regulation costs					
Interest rate					
Total	3 300.0	3 300.0	3 300.0	3 300.0	3 300.0
(*) Preliminary information					