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

| | May.06, 2019 | May.07, 2019 | May.08, 2019 | May.09, 2019 | May.10, 2019 |
|---|---|---|---|---|---|
| **1. Commercial bank current account before Central Bank operations** | **3 928,7** | **4 258,3** | **4 379,8** | **6 283,2** | **5 005,4** |
| **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 | 300,0 | 50,0 300,0 | 50,0 300,0 300,0 | 300,0 300,0 |
| Proposals received | 286,0 | 1088,0 | 217,0 783,5 | 298,2 720,2 683,0 | 1038,0 763,0 |
| Maturity | 182 d | 181 d | 545 d 363 d | 362 d 362 d 179 d | 361 d 178 d |
| Interest rate : Minimum | 2,50 | 2,48 | 2,79 2,68 | 2,66 2,66 2,47 | 2,68 2,51 |
| Maximum | 2,51 | 2,53 | 2,80 2,69 | 2,68 2,69 2,53 | 2,70 2,55 |
| Average | 2,50 | 2,51 | 2,79 2,68 | 2,67 2,68 2,51 | 2,68 2,54 |
| Stock | 26 217,5 | 26 517,5 | 26 892,5 | 25 629,5 | 26 229,5 |
| Next maturity CD BCRP (Jun. 6, 2019) | 2 208,00 | | 2 208,00 | | 1 585,0 |
| CD BCRP matured from may 13 to 17 , 2019. | 2 208,00 | | 2 208,00 | | |
| ii Outcome of the buying auction sale securities (Repo) | 250,0 | | | | |
| Proposals received | 1000,0 | | | | |
| Maturity | 1 d | | | | |
| Interest rate : Minimum | 2,95 | | | | |
| Maximum | 3,12 | | | | |
| Average | 3,06 | | | | |
| Stock | 6 000,0 | 5 750,0 | 5 750,0 | 5 750,0 | 5 750,0 |
| Next maturity Repo (May. 21 , 2018) | 250,0 | | 200,0 | | 200,0 |
| Repo BCRP matured from may 13 to 17 , 2019. | 250,00 | | | | |
| iii | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity CDLD BCRP ( ) | | | | | |
| CDLD BCRP matured from may 13 to 17 , 2019. | | | | | |
| iv. Auction sale of time deposits in domestic currency | | | 200,0 | 800,1 621,0 | 1000,0 |
| Proposals received | | | 631,1 | 822,4 621,0 | 1447,8 |
| Maturity | | | 1 d | 7 d 1 d | 3 d |
| Interest rate : Minimum | | | 2,16 | 2,33 2,28 | 2,38 |
| Maximum | | | 2,42 | 2,75 2,75 | 2,75 |
| Average | | | 2,31 | 2,68 2,58 | 2,53 |
| Stock | | | 200,0 | 1 421,1 | 1 800,1 |
| Next maturity of time deposits (May 13, 2019) ) | | | 200,0 | | 1 000,0 |
| Time Deposits matured from may 13 to 17 , 2019. | | | 200,0 | | 1 800,1 |
| v. Auction sale of time deposits TP in domestic currency | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | 4 400,0 | 4 400,0 | 4 400,0 | 4 400,0 | 4 400,0 |
| Next maturity of time deposits TP (Jun. 20, 2019) | 300,0 | | 300,0 | | 300,0 |
| Time Deposits TP matured from may 13 to 17 , 2019. | | | | | |
| vi. Auction sale of CDR BCRP | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity CDR BCRP ( ) | | | | | |
| CDR BCRP matured from may 13 to 17 , 2019. | | | | | |
| vii. Auction sale of Swap operation in foreign currency | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate : Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | 10 953.1 | 10 953.1 | 10 953.1 | 10 953.1 | 10 953.1 |
| Next maturity Swap (Jun.03, 2019) | 400,0 | | 400,0 | | 400,0 |
| Swap matured from may 13 to 17 , 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 may 13 to 17 , 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 may 13 to 17 , 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 may 13 to 17 , 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 may 13 to 17 , 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$) | | 2,7 | | | |
| i. Purchase (millions of US$) | | 2,7 | | | |
| 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** | **4 128,7** | **3 958,3** | **3 829,8** | **4 212,1** | **3 405,4** |
| **4. Central Bank monetary operations** | | | | | |
| a. Swap operations of foreign currency. | | | | | |
| Fee (daily efective rate) | 0,0076% | 0,0076% | 0,0076% | 0,0076% | 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 | | 110,0 | 70,0 | 32,2 | |
| 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** | **4 128,7** | **3 848,3** | **3 759,8** | **4 179,9** | **3 405,4** |
| Cumulative average reserve balances in domestic currency (millions of S/) (*) | 9 170,8 | 9 179,6 | 9 199,1 | 9 227,8 | 9 267,7 |
| Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ | 6,0 | 6,0 | 6,0 | 6,1 | 6,1 |
| Cumulative average current account in domestic currency (millions of S/) | 3 725,0 | 3 719,0 | 3 735,2 | 3 774,7 | 3 815,2 |
| Cumulative average current account in domestic currency (% of liabilities subject to reserve requir | 2,4 | 2,4 | 2,4 | 2,5 | 2,5 |
| **6. Interbank market and Secondary market of CDBCRP** | | | | | |
| a. Interbank operations (domestic currency) | 835,7 | 829,5 | 869,5 | 803,6 | 915,0 |
| Interest rate : Minimum / Maximum / Average | 2,75/2,75/2,75 | 2,75/2,75/2,75 | 2,75/2,75/2,75 | 2,75/2,75/2,75 | 2,75/2,75/2,75 |
| b. Interbank operations (foreign currency) | | | | | 25,0 |
| Interest rate : Minimum / Maximum / Average | | | | | 2,50/2,50/2,50 |
| c. Secondary market of CDBCRP and CDBCRP-NR | | | | | 5,2 |
| 6 month term (amount / average interest rate) | | | | | |
| 12 month term (amount / average interes rate) | | | | | 5,2 / 2,68 |
| 24 month term (amount / average interest rate) | | | | | |
| **7. Operations in the foreign exchange market (millions of US$)** | **May 03 2019** | **May 06 2019** | **May 07 2019** | **May 08 2019** | **May 09 2019** |
| Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f | -208,9 | 148,0 | 54,1 | -191,1 | 18,4 |
| Flow of foreign exchange position = a + b.ii - c.ii + e + f | -169,5 | 137,4 | 60,6 | -285,4 | -17,7 |
| a. Spot purchases with non-banking costumers | -177,1 | 53,6 | 44,1 | -289,2 | -4,5 |
| i. Purchases | 287,7 | 283,1 | 292,9 | 416,1 | 356,2 |
| ii. Sales | 464,8 | 229,5 | 248,7 | 705,2 | 360,7 |
| b. Forward purchases with non-banking costumers | 89,3 | -108,4 | 137,8 | 162,2 | 36,0 |
| i. Pacted | 215,3 | 111,6 | 165,3 | 204,0 | 282,1 |
| ii. Redemption | 126,0 | 219,9 | 27,5 | 41,8 | 246,1 |
| C. Forward sells with non-banking costumers | 134,3 | -121,6 | 142,1 | 68,2 | 0,0 |
| i. Pacted | 307,5 | 156,1 | 343,5 | 428,4 | 394,3 |
| ii. Redemption | 173,1 | 277,7 | 201,5 | 360,2 | 394,3 |
| d. Interbank operations | | | | | |
| i. Spot | 533,8 | 405,4 | 547,2 | 492,4 | 504,8 |
| ii. Forward | 70,0 | 55,0 | 32,0 | 8,0 | 7,0 |
| e. Spot sales due to NDF redemption and swaps | 60,5 | 153,7 | 192,8 | 329,8 | 133,5 |
| i. Purchases | 133,1 | 227,9 | 199,8 | 359,9 | 357,2 |
| ii. Sales | 72,6 | 74,3 | 7,0 | 30,2 | 223,7 |
| f. Change due to FX options | 5,5 | -2,7 | -2,2 | 0,3 | 0,1 |
| g. Net operations with other financial institutions | -5,7 | -12,2 | -2,3 | -7,6 | 1,4 |
| h. Monetary regulation credit | | | | | |
| Interest rate | | | | | |
| Note: Interbank exchange rate (Source: Datatec) | 3,3004 | 3,3112 | 3,3144 | 3,3150 | 3,3238 |
| (*) Preliminar information | | | | | |