CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Jul 8, 2019	Jul 9, 2019	Jul 10, 2019	Jul 11, 2019	Jul 12, 2019
1. Commercial bank current account before Central Bank operations	**4 590,9**	**4 539,5**	**3 847,4**	**4 546,2**	**3 478,9**
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	200,0 200,0	50,0	50,0	100,0 100,0
Proposals received	114,5 1085,0	437,0 792,5	174,5	341,0	590,0 505,5
Maturity	183 d 360 d	546 d 359 d	545 d	357 d	725 d 543 d
Interest rate : Minimum	2,50 2,57	2,62 2,57	2,62	2,56	2,69 2,55
Maximum	2,57 2,60	2,63 2,58	2,63	2,57	2,69 2,56
Average	2,55 2,58	2,62 2,57	2,62	2,57	2,69 2,55
Stock	26 033,9	26 433,9	26 533,9	25 519,4	25 894,4
Next maturity CD BCRP (Jun. 6, 2019)	1 095,0	1 095,0	1 095,0	2 079,1	2 079,1
CD BCRP matured to 12, 2019.	1 095,0	1 095,0	1 095,0		
ii Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 700,0	6 700,0	6 200,0	5 700,0	5 700,0
Next maturity Repo (May. 21 , 2018)	500,0	500,0	500,0	500,0	500,0
Repo BCRP matured to 12, 2019.	1 000,0	1 000,0	500,0		
iii					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
CDLD BCRP matured to 12, 2019.					
iv. Auction sale of time deposits in domestic currency	200,0	699,9	500,0	1350,0	400,0
Proposals received	1146,0	1756,5	1149,5	1797,3	1186,0
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	2,20	2,18	2,10	2,10	2,06
Maximum	2,38	2,30	2,28	2,46	2,08
Average	2,33	2,28	2,22	2,26	2,08
Stock	200,0	699,9	500,0	1 350,0	
Next maturity of time deposits (May 13, 2019))	200,0	699,9	500,0	1 350,0	400,0
Time Deposits matured to 12, 2019.	200,0	699,9	500,0	1 350,0	
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4 100,1	4 100,1	4 100,1	4 100,1	4 100,1
Next maturity of time deposits TP (Jun. 20, 2019)	500,0	500,0	500,0	500,0	500,0
Time Deposits TP matured to 12, 2019.					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP ( )					
CDR BCRP matured to 12, 2019.					
vii. Auction sale of Swap operation 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
Next maturity Swap (Jun.03, 2019)	600,0	600,0	600,0	600,0	600,0
Swap matured to 12, 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 to 12, 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 to 12, 2019.					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	300,0	300,0	300,0	300,0	300,0
Next maturity FX Swap Sell ( )	300,0	300,0	300,0	300,0	300,0
FX Swap Sell currency matured to 12, 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 to 12, 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$)					
i. Purchase (millions of US$)	45,7				
ii. Selling (millions of US$)					
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**4 040,9**	**3 439,5**	**3 297,4**	**3 146,2**	**2 878,9**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0077%	0,0076%	0,0077%	0,0077%	0,0087%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	3,30%	3,30%	3,30%	3,30%	3,30%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	890,0	440,5	461,0	324,0	568,5
Interest rate	1,50%	1,50%	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	**3 150,9**	**2 999,0**	**2 836,4**	**2 822,2**	**2 310,4**
Cumulative average reserve balances in domestic currency (millions of S/) (*)	9 832,9	9 637,4	9 485,5	9 353,1	9 257,9
Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ	6,5	6,3	6,2	6,1	6,1
Cumulative average current account in domestic currency (millions of S/)	4 520,0	4 317,5	4 170,5	4 034,4	3 932,2
Cumulative average current account in domestic currency (% of liabilities subject to reserve requir	3,0	2,8	2,7	2,6	2,6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	861,0	1 167,5	1 218,1	1 205,5	1 516,0
Interest rate : Minimum / Maximum / Average	2,65/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75	2,65/2,80/2,75	2,70/2,75/2,75
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average					
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Jul 05, 2019**	**Jul 08, 2019**	**Jul 09, 2019**	**Jul 10, 2019**	**Jul 11, 2019**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	79,5	-39,9	-135,1	-21,1	153,3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	175,1	46,1	67,7	-5,9	65,2
a. Spot purchases with non-banking costumers	150,5	35,0	64,9	-15,1	36,4
i. Purchases	439,8	344,3	331,8	326,8	459,2
ii. Sales	289,3	309,2	266,9	342,0	422,8
b. Forward and swap purchases with non-banking costumers	48,5	-77,6	107,9	17,4	-19,8
i. Pacted	151,2	79,4	224,9	122,7	235,6
ii. Redemption	102,7	157,1	117,0	105,2	255,4
C. Forward and swap sells with non-banking costumers	141,5	11,5	310,3	33,4	-107,6
i. Pacted	321,0	308,7	463,6	290,5	599,1
ii. Redemption	179,5	297,2	153,2	257,1	706,7
d. Interbank operations					
i. Spot	551,0	221,0	419,7	525,1	507,3
ii. Forward			12,0	80,0	13,0
e. Spot sales due to NDF redemption and swaps	101,2	152,9	37,7	165,8	478,2
i. Purchases	176,0	274,0	137,3	241,7	693,8
ii. Sales	74,9	121,1	99,6	75,9	215,5
f. Change due to FX options	-2,6	3,2	-0,4	0,7	0,4
g. Net operations with other financial institutions	0,3	-1,7	1,3	-4,7	1,8
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,2958	3,2879	3,2913	3,2858	3,2839
(*) Preliminar information					