

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Jul 15, 2019	Jul 16, 2019	Jul 17, 2019	Jul 18, 2019	Jul 19, 2019
1. Commercial bank current accounts before Central Bank operations	3 277.8	3 715.8	3 215.3	2 834.9	1 687.8
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	26.0	100.0	26.0	26.0	26.0
Proposals received	31.0	642.0	255.5	26.0	238.0
Maturity	178.4	722.4	538.4	538.4	389.4
Interest rate: Minimum	2.45	2.86	2.28	2.45	2.48
Maximum	2.50	2.89	2.55	2.54	2.50
Average	2.48	2.68	2.45	2.45	2.50
Stock					
Need maturity CD BCRP (Jun. 6, 2019)		38 219.4	38 219.4	38 389.4	38 389.4
CD BCRP matured from July 22 to 26, 2019		2 076.1	2 076.1	2 076.1	2 076.1
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					500.0
Maturity					700.0
Interest rate: Minimum					3.4
Maximum					2.75
Average					2.75
Stock					6 700.0
Need maturity Repo (May 21, 2018)	6 700.0	6 700.0	6 700.0	6 700.0	6 700.0
Repo BCRP matured from July 22 to 26, 2019	500.0	500.0	500.0	500.0	500.0
iii. Repo BCRP matured from July 22 to 26, 2019					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Need maturity CSDI BCRP ()					
CSDI BCRP matured from July 22 to 26, 2019					
iv. Auction sale of time deposits in domestic currency					
Proposals received	650.0	1 200.0	1 000.1	300.0	300.0
Maturity	1 287.0	2 195.8	1 740.0	1 740.0	819.5
Interest rate: Minimum	1.4	1.4	1.4	1.4	1.4
Maximum	2.0	2.0	2.09	1.89	1.89
Average	2.05	2.25	2.20	2.19	2.19
Stock	2.01	2.18	2.18	2.03	2.03
Need maturity of time deposits (May 13, 2019)	650.0	1 200.0	1 000.1	300.0	300.0
Time Deposits matured from July 22 to 26, 2019	650.0	1 200.0	1 000.1	300.0	300.0
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Need maturity of time deposits TP (Jun. 20, 2019)	4 100.1	4 100.1	4 100.1	4 100.1	4 100.1
Time Deposits TP matured from July 22 to 26, 2019	500.0	500.0	500.0	500.0	500.0
vi. Auction sale of CD BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Need maturity CDR BCRP ()					
CDR BCRP matured from July 22 to 26, 2019					
vii. Auction of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Need maturity Swap (Jan.03, 2019)	11 750.1	11 750.1	11 750.1	11 750.1	11 750.1
Swaps matured from July 22 to 26, 2019	600.0	600.0	600.0	600.0	600.0
viii. Auction of Swap operation in foreign currency (Replacement)					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Need maturity Swap foreign currency ()					
Swap foreign currency matured from July 22 to 26, 2019					
ix. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Need maturity Swap foreign currency ()					
Swap foreign currency matured from July 22 to 26, 2019					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Need maturity FX Swap Sell ()	300.0	300.0	300.0	300.0	300.0
FX Swap Sell matured from July 22 to 26, 2019	300.0	300.0	300.0	300.0	300.0
xi. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Need maturity Purchase FX Swap ()					
Purchase FX Swap matured from July 22 to 26, 2019					
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (Millions of USD)					
Average exchange rate (S/ USD)					
Sell-off (Millions of USD)					
Average exchange rate (S/ USD)					
Operations with Treasury Public (Millions of USD)					
i. Purchase (Millions of USD)		11.0			
Sell-off (Millions of USD)		11.0			
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					
3. Commercial bank current accounts before close of the day	2 871.8	2 916.8	2 166.5	2 474.8	2 187.6
4. Central Bank monetary operations					
a. Swap operations of foreign currency	0.0077%	0.0077%	0.0077%	0.0077%	0.0087%
Outcome of the direct temporary buying securities (Repo)					
Interest rate	3.30%	3.30%	3.30%	3.30%	3.30%
b. Monetary regulation credit					
Interest rate	600.5	537.0	588.0	601.0	518.0
Overnight deposits in domestic currency	1 500.0	1 800.0	1 000.0	1 800.0	1 800.0
Interest rate	1 781.4	1 878.8	1 498.3	1 878.8	1 878.8
5. Operations in the foreign exchange market (Millions of S/)					
i. Cumulative average reserves balances in domestic currency (Millions of S/)	8 500.0	8 784.1	8 693.0	8 574.0	8 500.8
Cumulative average reserves balances in domestic currency (% of liabilities subject to reserve need)	5.8	5.7	5.7	5.8	5.8
Cumulative average current account in domestic currency (Millions of S/)	3 423.9	3 423.7	3 364.2	3 246.0	3 159.3
Cumulative average current account in domestic currency (% of liabilities subject to reserve need)	2.3	2.2	2.2	2.1	2.1
6. Interbank market and Secondary market of CDR BCRP					
a. Interbank operations (domestic currency)	1 800.0	1 487.5	1 634.8	1 327.9	2 241.4
Interest rate: Minimum	2 762.792/75	2 762.792/75	2 762.802/78	2 762.802/78	2 762.802/75
Maximum					
Average					
b. Interbank operations (foreign currency)					
Interest rate: Minimum					
Maximum					
Average					
c. Secondary market of CDR BCRP and CDR BCRP-NR					
Interest rate: Minimum					
Maximum					
Average					
d. 6 month term (annual / average interest rate)					
12 month term (annual / average interest rate)					
24 month term (annual / average interest rate)					
7. Operations in the foreign exchange market (Millions of USD)					
Flow of foreign exchange position acquired by forwards: $a + b + c - d - e + f$	-22.0	-13.1	-30.7	-65.0	144.4
Flow of foreign exchange position: $a + b - c + d - e + f$	171.6	225.1	274.4	111.7	65.3
a. Spot purchases with non-banking customers	134.7	162.8	128.1	128.1	128.1
Purchases	395.2	485.3	487.1	330.3	378.8
i. Sales	260.4	282.3	276.1	455.0	325.7
ii. Forward and swap purchases with non-banking customers	87.4	262.2	32.0	308.4	32.0
Forward	201.7	252.8	193.2	201.8	173.7
Swap	184.1	279.5	197.7	73.8	178.7
c. Forward and swap sales with non-banking customers	282.2	244.8	138.2	284.4	284.4
Forward	431.8	591.2	315.3	234.3	426.1
Swap	148.9	385.4	265.1	147.8	519.4
d. Interbank operations					
i. Spot	771.2	841.0	543.3	685.3	597.0
Forward	25.0	19.0	30.0	30.0	30.0
ii. Swap	28.8	166.0	103.4	88.4	28.8
iii. Purchases	148.7	388.3	284.2	142.9	498.4
iv. Sales	126.4	220.1	171.7	157.1	157.1
v. Charge due to FX options	2.5	2.1	1.0	0.8	2.2
vi. Net operations with other financial institutions	2.4	12.8	12.3	1.8	1.8
h. Monetary regulation credit					
Interest rate					
Net interbank exchange rate (Source: DataBank)	3 283.6	3 287.7	3 282.5	3 285.6	3 287.7
(*) Preliminary information					