

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Aug 05, 2019	Aug 06, 2019	Aug 07, 2019	Aug 08, 2019	Aug 09, 2019
I. Commercial bank current account before Central Bank operations	3 881.1	3 713.9	3 915.2	4 802.4	7 903.3
a. Monetary and exchange Central Bank operations before close of the day					
i. Central Bank necessary operations					
Auction sale of CD BCRP	240.9	240.9	240.9	240.9	240.9
Proposals received	240.9	240.9	240.9	240.9	240.9
Maturity	2.34	2.34	2.34	2.34	2.34
Interest rate - Minimum	2.40	2.40	2.40	2.40	2.40
Maximum	2.38	2.38	2.38	2.38	2.38
Average	2.39	2.39	2.39	2.39	2.39
Stock	24 715.3	24 715.3	24 715.3	24 715.3	24 715.3
New maturity CD BCRP (Aug. 15, 2019)	952.1	952.1	952.1	952.1	952.1
CD BCRP matured from August 12 to 16, 2019	952.1	952.1	952.1	952.1	952.1
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received	1000.0	300.0	1000.0	1000.0	1000.0
Maturity	1.4	1.4	1.4	1.4	1.4
Interest rate - Minimum	2.88	2.88	2.88	2.88	2.88
Maximum	2.86	2.86	2.86	2.86	2.86
Average	2.86	2.86	2.86	2.86	2.86
Stock	5 380.0	5 380.0	5 380.0	5 380.0	5 380.0
New maturity Repo (Aug. 22, 2019)	900.0	900.0	900.0	900.0	900.0
Repo BCRP matured from August 12 to 16, 2019	1 000.0	1 000.0	1 000.0	1 000.0	1 000.0
iii. Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
iv. Stock					
New maturity CDLD BCRP (1)					
CDLD BCRP matured from August 12 to 16, 2019					
v. Auction sale of time deposits in domestic currency					
Proposals received	600.0			600.0	1 200.0
Maturity	169.2			169.2	360.0
Interest rate - Minimum	1.4			1.4	1.4
Maximum	2.0			2.0	2.0
Average	2.34			2.34	2.17
Stock	600.0			600.0	3 700.0
New maturity of time deposits (Aug 12, 2019)	600.0			600.0	3 700.0
vi. Time Deposits matured from August 12 to 16, 2019					
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
New maturity of time deposits TP (Oct. 24, 2019)	500.0			500.0	500.0
Time Deposits TP matured from August 12 to 16, 2019					
vii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
New maturity CDR BCRP					
CDR BCRP matured from August 12 to 16, 2019					
viii. Auction sale of foreign 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
New maturity Swap (Sep. 05, 2019)	600.0			600.0	600.0
Swap matured from August 12 to 16, 2019					
ix. Auction sale of foreign operation in foreign currency (Reoperation)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
New maturity Swap foreign currency					
Swap foreign currency matured from August 12 to 16, 2019					
x. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
New maturity Swap foreign currency					
Swap foreign currency matured from August 12 to 16, 2019					
xi. Auction FX Swap Sell BCRP					
Proposals received	300.0	300.0	300.0	300.0	300.0
Maturity	1245.0	1025.0	1025.0	716.0	63.0
Interest rate - Minimum	60.0	60.0	60.0	60.0	60.0
Maximum	1.00	1.00	1.00	1.00	1.00
Average	1.15	1.25	0.65	1.05	0.82
Stock	1 200.1	1 200.1	1 200.1	1 200.1	1 200.1
New maturity FX Swap Sell (Oct. 4, 2019)	600.1			600.1	600.1
FX Swap Sell matured from August 12 to 16, 2019					
xii. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
New maturity Purchase FX Swap					
FX Swap Purchase matured from August 12 to 16, 2019					
b. Central Bank Swap currency operation before close of the day					
i. Purchase (billions of US\$)					
Average exchange rate (US\$/S/)					
ii. Selling (billions of US\$)					
Average exchange rate (US\$/S/)					
c. Operations with Treasury Public (billions of US\$)					
Purchase (billions of US\$)					
Selling (billions of US\$)					
d. Operations at the Secondary Market of CD BCRP, CD BCRP-AR and BTP					
Purchase of CD BCRP and CD BCRP-AR					
Purchase of BTP					
II. Commercial bank current account before close of the day	4 259.1	4 019.9	4 066.2	3 926.4	3 666.3
a. Central Bank necessary operations					
Swap operations of foreign currency	0.0104%	0.0104%	0.0104%	0.0104%	0.0104%
Foreign (billions of US\$)					
Outcome of the direct temporary buying securities (Repo)	3.30%	3.30%	3.30%	3.30%	3.30%
Monetary regulation credit					
Interest rate	2.20	1.90	3.00	2.70	3.10
Overnight deposits in domestic currency	1 800.0	1 800.0	1 800.0	1 800.0	1 800.0
Interest rate	4 259.1	4 019.9	4 066.2	3 926.4	3 666.3
b. Commercial bank current account to the BCR at close of the day					
Cumulative average reserve balances in domestic currency (reference of 5%) (*)	9 767.0	9 767.0	9 767.0	9 766.6	9 710.6
Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve req.)	6.4	6.3	6.3	6.3	6.3
Cumulative average current account in domestic currency (reference of 5%)	4 467.1	4 296.0	4 296.0	4 252.2	4 212.5
Cumulative average current account in domestic currency (% of liabilities subject to reserve req.)	2.0	2.8	2.8	2.7	2.7
c. Interbank market and Secondary market of CD BCRP					
Interbank operations (domestic currency)	1 369.3	1 007.6	1 292.5	1 211.0	1 310.0
Interest rate - Minimum (Maximum/Average)	2,762/2,902/26	2,762/2,902/26	2,762/2,902/26	2,762/2,902/26	2,802/2,902/26
Interbank operations (foreign currency)	54.0			10.0	
Interest rate - Minimum (Maximum/Average)	2,902/2,902/26			2,902/2,902/26	
Secondary market of CD BCRP and CD BCRP-AR					
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)					
d. Operations in the foreign exchange market (billions of US\$)					
Flow of foreign exchange position adjusted by forwards: $a + b + c - d + e + f$	-106.7	-50.0	66.3	-119.8	136.3
Flow of foreign exchange position: $a + b - c + d + e + f$	192.0	152.4	261.7	151.7	47.9
Spot purchases with non-banking customers	188.2	188.2	188.2	188.2	21.8
Purchases	482.5	432.8	482.5	482.5	482.5
Sales	302.0	599.5	461.7	361.0	446.2
Forward and swap purchases with non-banking customers	266.5	332.0	266.5	266.5	266.5
Forward	735.5	192.0	217.7	192.0	192.0
Restriction	184.5	255.5	184.5	184.5	184.5
Forward and swap sales with non-banking customers	244.1	381.4	381.4	381.4	381.4
Forward	684.8	386.5	402.9	402.9	402.9
Restriction	325.7	156.1	156.1	156.1	156.1
Interbank operations					
Spot	944.6	523.9	689.9	674.0	891.0
Forward	5.0	7.0	196.3	105.0	15.0
Sales with NCP redemption and swaps	446.0	266.0	446.0	446.0	286.0
Purchases	317.4	184.2	317.4	317.4	183.9
Sales	176.1	240.8	90.0	90.0	397.7
Change due to FX options	-2.3	2.6	2.6	2.6	2.6
Restriction	3.5	357.2	3.5	3.5	3.5
Forward and swap sales with other financial institutions					
Forward					
Restriction					
Monetary regulation credit					
Interest rate					
Notes - Interbank Swap rate (Volume - Interest)	3 387.7	3 389.9	3 387.7	3 387.4	3 389.9
(*) Pathway information					