

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Jan. 07, 2019	Jan. 08, 2019	Jan. 09, 2019	Jan. 10, 2019	Jan. 11, 2019
I. Commercial bank current accounts before Central Bank operations	5 748.8	6 355.9	6 546.2	7 442.2	6 512.6
a. Monetary and exchange Central Bank operations before close of the day					
i. Central Bank monetary operations	26.0	260.0	26.0	260.0	260.0
Auction sale of CD BCRP	426.6	911.0	967.0	1136.0	904.0
Proposals received	176.0	94.0	93.0	175.0	357.0
Interest rate - Minimum	2.76	2.26	2.60	2.77	2.88
Maximum	2.79	2.85	2.68	2.79	2.90
Average	2.76	2.61	2.64	2.78	2.88
Stock	26.0	260.0	26.0	260.0	260.0
Near maturity CD BCRP (Feb. 4 2019)	113.00	2 565.70	2 050.70	2 050.70	1 922.5
CD BCRP matured from January 14 to 18 2019	2 565.70				
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Interest rate - Minimum					
Maximum					
Average					
Stock	5 100.0	5 100.0	4 600.0	4 600.0	4 600.0
Near maturity Repo (Jan. 24, 2019)	500.0				
Repo BCRP matured from January 14 to 18 2019	500.00				
iii. Auction sale of CDB BCRP					
Proposals received					
Interest rate - Minimum					
Maximum					
Average					
Stock	900.0	986.0	700.0	600.0	1 000.0
Near maturity CDB BCRP ()					
CDB BCRP matured from January 14 to 18 2019	1166.0	885.0	1800.0	1461.0	2591.5
iv. Auction sale of time deposits in domestic currency	1.4	1.4	1.4	1.4	3.6
Proposals received	2.08	2.35	2.50	2.49	2.83
Interest rate - Minimum	2.49	2.75	2.75	2.65	2.81
Maximum	2.24	2.52	2.58	2.59	2.62
Average	2.08	2.35	2.50	2.49	2.83
Stock	900.0	1 854.5	1 300.0	3 202.2	3 200.0
Near maturity of time deposits (Jan. 14, 2019)	900.0		1 300.0		2 000.0
Time Deposits matured from January 14 to 18 2019	900.0		1 300.0		3 200.0
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Interest rate - Minimum					
Maximum					
Average					
Stock	4 000.0	4 000.0	4 000.0	4 000.0	4 000.0
Near maturity of time deposits TP (May 2, 2019)	300.0		300.0		300.0
Time Deposits TP matured from January 14 to 18 2019					
vi. Auction sale of CDR BCRP					
Proposals received					
Interest rate - Minimum					
Maximum					
Average					
Stock	5 708.0	5 708.0	5 708.0	5 708.0	5 708.0
Near maturity CDR BCRP ()	55.0		55.0		55.0
CDR BCRP matured from January 14 to 18 2019					
vii. Auction sale of foreign operation in foreign currency					
Proposals received					
Interest rate - Minimum					
Maximum					
Average					
Stock	150.0	150.0	150.0	150.0	150.0
Near maturity Swap foreign currency (Jan. 17, 2019)	150.0		150.0		150.0
Swap foreign currency matured from January 14 to 18 2019					
viii. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Interest rate - Minimum					
Maximum					
Average					
Stock	1 800.0	1 800.0	1 800.0	1 800.0	1 800.0
Near maturity Swap foreign currency (Feb. 8, 2019)	200.0		200.0		200.0
Swap foreign currency matured from January 14 to 18 2019					
ix. Auction FX Swap Sell BCRP					
Proposals received					
Interest rate - Minimum					
Maximum					
Average					
Stock	1 600.0	800.0	800.0	800.0	800.0
Near maturity FX Swap Sell (Jan. 11 2019)	800.0		800.0		150.0
FX Swap Sell currency matured from January 14 to 18 2019	1 600.0		800.0		800.0
x. Auction Purchase FX Swap BCRP					
Proposals received					
Interest rate - Minimum					
Maximum					
Average					
Stock	200.0		200.0		200.0
Near maturity Purchase FX Swap ()					
FX Swap Purchase currency matured from January 14 to 18 2019					
b. Central Bank foreign currency operations at close of the course					
i. Purchase (in billions of USD)					
Average exchange rate (S/ USD)					
ii. Selling (in billions of USD)					
Average exchange rate (S/ USD)					
iii. Operations with Treasury Public (in billions of S/)					
i. Purchase (in billions of S/)					
ii. Selling (in billions of S/)					
iv. 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					
4 488.0	4 197.4	3 796.0	3 921.6	3 212.6	
II. Commercial bank current accounts before close of the day					
a. Central Bank monetary operations					
i. Swap operations of foreign currency	0.0100%	0.0100%	0.0100%	0.0100%	0.0096%
FX (swap discrete rate)					
ii. Outcome of the daily temporary buying securities (Repo)	3.30%	3.30%	3.30%	3.30%	3.30%
iii. Monetary regulation costs					
Interest rate	202.0	241.0	313.8	71.8	223.8
Inflation rate	1.00%	1.00%	1.00%	1.00%	1.00%
4 291.0	3 894.4	3 892.4	3 692.0	3 089.6	
b. Commercial bank current account in the BCR at close of the day					
i. Cumulative average reserve balances in domestic currency (billions of S/)	9 211.5	9 232.9	9 232.1	9 157.0	9 111.7
ii. Cumulative average reserve balances in domestic currency % of liabilities subject to reserve reqs	6.1	6.1	6.1	6.1	6.0
iii. Cumulative average current account in domestic currency (billions of S/)	4 121.2	4 065.4	4 042.6	3 968.6	3 919.4
iv. Cumulative average current account in domestic currency % of liabilities subject to reserve reqs	2.7	2.7	2.6	2.6	2.6
III. Interbank market and Secondary market of BCR/REP					
i. Interbank operations (domestic currency)	1 411.7	2 000.8	2 000.8	2 000.8	795.5
Interest rate - Minimum (Maximum/Average)	2,752/2,912/2.78	2,752/2,912/2.75	2,752/2,912/2.78	2,752/2,912/2.78	2,752/2,912/2.78
ii. Interbank operations (foreign currency)	39.0	10.0	10.0	10.0	10.0
Interest rate - Minimum (Maximum/Average)	2,502/2,502/2.50	2,502/2,502/2.50	2,502/2,502/2.50	2,502/2,502/2.50	2,502/2,502/2.50
iii. Secondary market of CDB/CRP and CDB/CRP-NR					
6 month term (annual / average interest rate)					
12 month term (annual / average interest rate)					
IV. Operations in the foreign exchange market (billions of USD)	Jan. 04 2019	Jan. 07 2019	Jan. 09 2019	Jan. 09 2019	Jan. 10 2019
Flow of foreign exchange position adjusted by forwards: $a + b + c + d + e + f + g + h + i + j + k + l + m + n + o + p + q + r + s + t + u + v + w + x + y + z$	-122.7	83.3	-29.2	-180.2	193.5
Flow of foreign exchange position: $a + b + c + d + e + f + g + h + i + j + k + l + m + n + o + p + q + r + s + t + u + v + w + x + y + z$	46.0	36.1	117.0	89.0	1.6
i. Spot purchases with non-banking customers	24.8	32.6	32.6	38.2	38.2
ii. Purchases	387.5	289.7	451.7	347.4	347.4
iii. Sales	418.0	257.0	327.7	382.9	378.1
iv. Forward purchases with non-banking customers	21.6	22.8	22.8	22.8	22.8
v. Forward	86.7	395.1	194.2	153.7	203.7
vi. Redemption	93.7	289.6	163.5	73.3	191.9
vii. Forward sales with non-banking customers	62.8	234.8	24.2	262.8	210.6
viii. Forward	150.7	219.1	215.4	351.8	538.1
ix. Redemption	62.8	265.3	143.8	143.8	633.7
x. Interbank operations					
i. Spot	748.1	1116.5	959.2	1200.4	940.2
ii. Forward	26.0	76.0	5.0	10.0	10.0
xi. Spot sales to BCP redemption and swaps	86.8	184.4	88.4	88.4	88.4
xii. Purchases	81.6	254.7	209.7	141.4	683.3
xiii. Sales	74.0	270.1	161.5	40.0	101.9
xiv. Change due to FX options	24.4	2.2	2.2	2.2	2.2
xv. Net operations with other financial institutions	36.3	81.0	185.5	17.0	11.2
xvi. Interest rate					
xvii. Monetary regulation costs					
xviii. Interest rate	3 356.6	3 390.1	3 390.1	3 333.0	3 321.1
xix. Net interbank exchange rate (Source: BCBNET)					
xx. Preliminary information					