

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	May 13, 2019	May 14, 2019	May 15, 2019	May 16, 2019	May 17, 2019
1. Commercial bank current accounts before Central Bank operations	4 537.5	3 859.3	3 565.7	4 069.9	3 561.3
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	200.0	200.0	200.0	200.0	200.0
Proposals received	1038.0	763.0	688.0	178.5	270.0
Maturity	361.4	178.4	359.4	355.4	355.4
Interest rate - Minimum	2.85	2.51	2.68	2.75	2.68
Maximum	2.70	2.55	2.70	2.79	2.69
Average	2.66	2.54	2.69	2.79	2.69
Stock	200.0	200.0	200.0	200.0	200.0
Near maturity CD BCRP (Jun. 6, 2019)	1 250.0	9 504.5	9 505.8	27 056.8	27 056.8
CD BCRP matured from May 20 to 24, 2019					
i. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Interest rate - Minimum					
Maximum					
Average					
Stock	0 700.0	0 700.0	0 700.0	0 700.0	0 700.0
Near maturity Repo (May 21, 2019)	200.0	200.0	200.0	200.0	200.0
Repo BCRP matured from May 20 to 24, 2019					
i. Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Near maturity CDLD BCRP ()					
CDLD BCRP matured from May 20 to 24, 2019					
i. Auction sale of time deposits in domestic currency	1 000.0	800.0	1 000.1	1 600.0	1 581.0
Proposals received	1 447.8	1 288.0	1 291.4	1 995.2	1 581.0
Maturity	3.4	1.4	1.4	3.4	3.4
Interest rate - Minimum	2.38	2.35	2.45	2.43	2.43
Maximum	2.75	2.60	2.75	2.75	2.65
Average	2.53	2.45	2.54	2.58	2.51
Stock	1 000.0	1 000.1	1 000.0	1 600.0	1 581.0
Near maturity of time deposits (May 13, 2019)	1 000.0	1 800.2	1 800.2	1 800.2	1 581.0
i. Time Deposits matured from May 20 to 24, 2019	1 800.1	1 800.2	1 800.2	1 800.2	1 581.0
ii. 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
Time Deposits TP matured from May 20 to 24, 2019	300.0	300.0	300.0	300.0	300.0
i. Auction sale of CD BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Near maturity CD BCRP ()					
CD BCRP matured from May 20 to 24, 2019					
ii. Auction sale of deposit 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
Near maturity Swap (Jan.03, 2019)	400.0	400.0	400.0	400.0	400.0
Swap matured from May 20 to 24, 2019					
iii. Auction sale of deposit operation in foreign currency (Sustitución)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Near maturity Swap foreign currency ()					
Swap foreign currency matured from May 20 to 24, 2019					
i. Auction sale of Swap operation in foreign currency (Sustitución)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Near maturity Swap foreign currency ()					
Swap foreign currency matured from May 20 to 24, 2019					
i. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	0.0	0.0	0.0	0.0	0.0
Near maturity FX Swap Sell ()					
FX Swap Sell currency matured from May 20 to 24, 2019					
i. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Near maturity Purchase FX Swap ()					
FX Swap Purchase currency matured from May 20 to 24, 2019					
i. Central Bank foreign currency operations after close of the counter					
i. Purchase (billions of USD)					
Average exchange rate (S/ - USD)					
ii. Selling (billions of USD)					
Average exchange rate (S/ - USD)					
c. Operations with Treasury Public (billions of USD)					
i. Purchase (billions of USD)	3.0	3.0	3.0	3.0	3.0
ii. Selling (billions of USD)	3.0	3.0	3.0	3.0	3.0
d. 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					
e. Purchase of BTP	2 897.5	2 899.3	2 915.7	2 418.0	1 986.3
3. Commercial bank current accounts before close of the day					
a. Central Bank monetary operations					
i. Swap operations of foreign currency	0.0006%	0.0006%	0.0006%	0.0006%	0.0006%
FX Swap (bilateral swap)					
ii. Outcome of the daily temporary buying securities (Repo)	3.30%	3.30%	3.30%	3.30%	3.30%
c. Monetary regulation costs					
Interest rate	1.50%	1.50%	1.50%	1.50%	1.50%
Overnight deposits in domestic currency	2 897.5	2 899.3	2 915.7	2 298.0	1 693.3
4. Commercial bank current accounts in the BCR at close of the day					
i. Cumulative average reserve balances in domestic currency (billions of S/)	9 287.7	9 031.5	8 988.8	10 131.3	9 998.2
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve reqs)	6.1	5.0	5.0	6.8	6.8
iii. Cumulative average current account in domestic currency (billions of S/)	3 815.2	3 570.4	3 320.0	4 668.5	4 533.3
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve reqs)	2.5	2.3	2.3	3.1	3.0
5. Interbank market and Secondary market of BCRP					
a. Interbank operations (domestic currency)	510.0	811.8	547.0	490.0	654.0
i. Interest rate - Minimum (Maximum) Average	2 750.75/2.75	2 750.75/2.75	2 800.75/2.75	2 750.75/2.75	2 600.75/2.75
ii. Secondary market of CD BCRP and CD BCRP-NR	20.0				
iii. 6 month term (maturity / average interest rate)	5.2				
iv. 12 month term (maturity / average interest rate)	5.2 / 2.88				
b. Operations in the foreign exchange market (billions of USD)					
i. Flow of foreign exchange position adjusted by forwards = a + b + c - d + e + f	-75.1	169.9	-110.6	29.9	37.5
ii. Flow of foreign exchange position = a + b - c + d + e + f	191.5	295.3	105.5	75.9	-11.4
a. Spot purchases with non-banking customers	12.5	149.7	3.8	307.8	18.2
b. Purchases	320.8	362.7	365.4	335.3	344.8
i. Sales	303.1	221.5	363.2	222.5	361.5
ii. Forward purchases with non-banking customers	17.7	141.2	102.2	113.3	83.3
c. Forward	115.3	145.9	81.6	75.9	200.6
i. Redemption	33.9	261.9	174.8	159.7	165.3
c. Forward sales with non-banking customers	124.8	284.7	262.1	242.2	128.8
i. Purchased	200.8	297.8	372.3	371.2	371.2
ii. Redemption	36.8	311.4	345.2	438.0	243.7
d. Interbank operations					
i. Spot	460.0	630.0	660.7	550.2	689.0
ii. Forward	13.0	120.0	10.0	8.0	37.0
e. Spot sales to BCP redemption and swaps	2.0	14.4	11.0	20.0	13.4
f. Purchases	31.6	296.6	340.4	400.8	350.7
g. Sales	20.7	140.1	150.5	151.0	171.1
i. Change due to FX options	2.0	2.0	2.0	2.0	2.0
ii. Other	-1.0	-0.3	0.0	-1.0	0.1
h. Net operations with other financial institutions					
i. Interest rate					
ii. Monetary regulation costs (Swap - Deposit)					
iii. Other					
iv. Net operations with other financial institutions					
v. Interest rate					
vi. Monetary regulation costs (Swap - Deposit)					
vii. Other					
viii. Net operations with other financial institutions					
ix. Interest rate					
x. Monetary regulation costs (Swap - Deposit)					
xi. Other					
xii. Net operations with other financial institutions					
xiii. Interest rate					
xiv. Monetary regulation costs (Swap - Deposit)					
xv. Other					
xvi. Net operations with other financial institutions					
xvii. Interest rate					
xviii. Monetary regulation costs (Swap - Deposit)					
xix. Other					
xx. Net operations with other financial institutions					
xxi. Interest rate					
xxii. Monetary regulation costs (Swap - Deposit)					
xxiii. Other					
xxiv. Net operations with other financial institutions					
xxv. Interest rate					
xxvi. Monetary regulation costs (Swap - Deposit)					
xxvii. Other					
xxviii. Net operations with other financial institutions					
xxix. Interest rate					
xxx. Monetary regulation costs (Swap - Deposit)					
xxxi. Other					
xxxii. Net operations with other financial institutions					
xxxiii. Interest rate					
xxxiv. Monetary regulation costs (Swap - Deposit)					
xxxv. Other					
xxxvi. Net operations with other financial institutions					
xxxvii. Interest rate					
xxxviii. Monetary regulation costs (Swap - Deposit)					
xxxix. Other					
xl. Net operations with other financial institutions					
xli. Interest rate					
xlii. Monetary regulation costs (Swap - Deposit)					
xliii. Other					
xliv. Net operations with other financial institutions					
xlv. Interest rate					
xlvi. Monetary regulation costs (Swap - Deposit)					
xlvii. Other					
xlviii. Net operations with other financial institutions					
xlvix. Interest rate					
xl. Net operations with other financial institutions					
xli. Interest rate					
xlii. Monetary regulation costs (Swap - Deposit)					
xliii. Other					
xliv. Net operations with other financial institutions					
xlv. Interest rate					
xlvi. Monetary regulation costs (Swap - Deposit)					
xlvii. Other					
xlviii. Net operations with other financial institutions					
xlvix. Interest rate					
xl. Net operations with other financial institutions					
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xlii. Monetary regulation costs (Swap - Deposit)					
xliii. Other					
xliv. Net operations with other financial institutions					
xlv. Interest rate					
xlvi. Monetary regulation costs (Swap - Deposit)					
xlvii. Other					
xlviii. Net operations with other financial institutions					
xlvix. Interest rate					
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