CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Jun 03, 2019	Jun 4, 2019	Jun 5, 2019	Jun 6, 2019	Jun 7, 2019
1. Commercial bank current account before Central Bank operations	**726,8**	**1 451,0**	**1 832,5**	**3 878,7**	**3 837,4**
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		50.0	50.0 100.0 200.1	200.0 200.1
Proposals received	139,0		246,0	348,5 446,5 731,5	534,0 447,0
Maturity	183 d		545 d	364 d 544 d 364 d	543 d 363 d
Interest rate : Minimum	2,49		2,70	2,61 2,68 2,57	2,66 2,56
Maximum	2,59		2,70	2,62 2,68 2,61	2,67 2,59
Average	2,56		2,70	2,62 2,68 2,60	2,67 2,58
Stock	27 553,9	27 553,9	27 603,9	26 424,0	26 824,1
Next maturity CD BCRP (Jun. 6, 2019)	1 585,0	1 585,00	1 585,0	550,00	550,0
CD BCRP matured from june 10 to 14, 2019.	1 585,0	1 585,00	1 585,0		550,0
ii. Outcome of the buying auction sale securities (Repo)	1000.0 2200.0	1000.0 1750.0	2100.0	1000.0	1000.0
Proposals received	3100,0 4440,0	2865,0 3355,0	3840,0	2945,0	1700,0
Maturity	1 d 1 d	1 d 1 d	1 d	1 d	3 d
Interest rate : Minimum	2,91 2,85	2,90 2,91	3,05	3,07	3,10
Maximum	2,91 2,95	2,96 3,0	3,05	3,11	3,20
Average	2,91 2,88	2,94 2,96	3,05	3,10	3,12
Stock	8 950,0	8 500,0	7 850,0	6 750,0	6 750,0
Next maturity Repo (May. 21 , 2018)	3 200,0	2 750,0	2 100,0	1 000,0	1 000,0
Repo BCRP matured from june 10 to 14, 2019.	3 200,0	2 750,00	2 100,0	1 000,00	1 000,0
iii					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
CDLD BCRP matured from june 10 to 14, 2019.					
iv. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits (May 13, 2019))					
Time Deposits matured from june 10 to 14, 2019.					
v. 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
Next maturity of time deposits TP (Jun. 20, 2019)	300,0	300,0	300,0	300,0	300,0
Time Deposits TP matured from june 10 to 14, 2019.					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP ( )					
CDR BCRP matured from june 10 to 14, 2019.					
vii. Auction sale of Swap operation in foreign currency	500.0	200.0	200.0 200.0		
Proposals received	854.0	605.0	605.0 652.0		
Maturity	183 d	366 d	366 d 183 d		
Interest rate : Minimum	3,39	3,51	3,56 3,53		
Maximum	3.66	3.58	3.60 3.61		
Average	3.47	3.52	3.58 3.55		
Stock	11 053.1	11 253.1	11 653.1	11 653.1	11 431.1
Next maturity Swap (Jun.03, 2019)	222,0	222,0	222,0	222,0	150,0
Swap matured from june 10 to 14, 2019.	222.0	222.0	222.0	222.0	150.0
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 from june 10 to 14, 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 from june 10 to 14, 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 from june 10 to 14, 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 from june 10 to 14, 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$)	27.9	35.8			
i. Purchase (millions of US$)	27,9	35,8			
ii. Selling (millions of US$)					
d. Operations at the Secundary Market of CD BCRP. CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**4 376,8**	**4 401,0**	**4 282,5**	**4 528,6**	**4 437,3**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0094%	0,0105%	0,0105%	0,0105%	0,0106%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	3,30%	3,30%	3,30%	3,30%	3,30%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	5,1				10,0
Interest rate	1,50%	1,50%	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	**4 371,7**	**4 401,0**	**4 282,5**	**4 528,6**	**4 427,3**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 652,0	8 357,9	8 357,9	8 776,1	8 776,1
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ	5,0	5,5	5,5	5,7	5,7
c Cumulative average current account in domestic currency (millions of S/)	2 194,8	2 978,3	2 978,3	3 404,3	3 404,3
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requir	1,4	1,9	1,9	2,2	2,2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	833,8	933,3	780,2	1 049,5	1 064,5
Interest rate : Minimum / Maximum / Average	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average					
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**May 31, 2019**	**Jun 03, 2019**	**Jun 04, 2019**	**Jun 05, 2019**	**Jun 06, 2019**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-110,5	149,2	-71,7	-54,7	-14,3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-133,9	118,9	-131,9	59,2	-86,7
a. Spot purchases with non-banking costumers	-166,2	72,7	-104,9	46,9	-96,4
i. Purchases	267,5	367,1	227,6	329,5	228,6
ii.) Sales	433,6	294,3	332,6	282,6	325,0
b. Forward and swap purchases with non-banking costumers	110,9	88,2	111,4	62,9	-98,3
i. Pacted	224,8	216,8	290,8	312,0	276,5
ii.) Redemption	113,9	128,6	179,4	249,1	374,8
C. Forward and swap sells with non-banking costumers	88,2	55,5	50,0	176,6	-170,6
i. Pacted	233,4	174,9	379,4	327,1	444,8
ii.) Redemption	145,1	119,4	329,4	150,5	615,4
d. Interbank operations					
i. Spot	660,4	583,2	483,0	637,3	442,0
ii. Forward	59,0	66,0	39,0	82,0	6,0
e. Spot sales due to NDF redemption and swaps	67,1	36,3	130,2	-89,9	252,7
i. Purchases	140,0	115,6	271,1	150,2	604,2
ii.) Sales	72,9	79,3	140,8	240,1	351,5
f. Change due to FX options	0,8	-2,5	-1,3	-0,1	0,1
g. Net operations with other financial institutions	-3,6	0,7	-7,1	3,6	-2,4
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,3730	3,3701	3,3482	3,3513	3,3337
(*) Preliminar information					