CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

[Millions of Soles]

	Jul 22, 2019	Jul 23, 2019	Jul 24, 2019	Jul 25, 2019	Jul 26, 2019
1. Commercial bank current account before Central Bank operations	**700,7**	**1 300,0**	**1 833,4**	**1 748,7**	**1 985,4**
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	
Proposals received	156,0		268,0	260,0	
Maturity	169 d		531 d	376 d	
Interest rate : Minimum	2,42		2,43	2,35	
Maximum	2,48		2,45	2,49	
Average	2,46		2,44	2,46	
Stock	26 444,4	26 444,4	26 519,4	26 594,4	26 594,4
Next maturity CD BCRP (Aug. 2, 2019)	2 079,1		2 079,1	2 079,1	
CD BCRP matured from july 29 to august 2, 2019.				2 079,1	
ii. Outcome of the buying auction sale securities (Repo)	600,0 600,0	400,0 400,0	160,0 200,0	200,0	250,0
Proposals received	1250,0 1300,0	800,0 550,0	160,0 200,0	400,0	250,0
Maturity	14 d 1 d	14 d 1 d	14 d 1 d	1 d	7 d
Interest rate : Minimum	3,0 2,85	3,06 3,0	3,05 2,80	3,06	2,85
Maximum	3,0 2,90	3,06 3,0	3,05 2,80	3,06	2,85
Average	3,0 2,87	3,06 3,0	3,05 2,80	3,06	2,85
Stock	6 900,0	7 100,0	7 060,0	7 060,0	7 110,0
Next maturity Repo (Jul. 26 , 2019)	600,0		200,0	200,0	
Repo BCRP matured from july 29 to august 2, 2019.	600,0		200,0	500,0	
iii					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
CDLD BCRP matured from july 29 to august 2, 2019.					
iv. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits					
Time Deposits matured from july 29 to august 2, 2019.					
v. 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
Next maturity of time deposits TP (Oct. 24, 2019)	500,0		500,0	500,0	
Time Deposits TP matured from july 29 to august 2, 2019.					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from july 29 to august 2, 2019.					
vii. Auction sale of Swap 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
Next maturity Swap (Sep 26, 2019)	600,0		600,0	600,0	
Swap matured from july 29 to aunust 2, 2019.					
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 july 29 to august 2, 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 july 29 to august 2, 2019.					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	0,0	0,0	0,0	0,0	0,0
Next maturity FX Swap Sell					
FX Swap Sell currency matured from july 29 to august 2, 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 july 29 to august 2, 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$)					
i. Purchase (millions of US$)					
ii. Selling (millions of US$)					
d. Operations at the Secondary 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	**1 900,7**	**2 100,0**	**2 143,4**	**1 898,7**	**2 235,4**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (Daily effective rate)	0,0077%	0,0076%	0,0076%	0,0076%	0,0086%
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	315,4	473,0	258,1	224,9	1 016,8
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	**1 585,3**	**1 627,0**	**1 885,3**	**1 673,8**	**1 218,6**
i Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 297,4	8 234,9	8 181,3	8 152,5	8 103,3
I Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requi	5,4	5,4	5,3	5,3	5,3
c Cumulative average current account in domestic currency (millions of S/)	2 956,8	2 895,1	2 842,3	2 814,3	2 762,3
t Cumulative average current account in domestic currency (% of liabilities subject to reserve requi	1,9	1,9	1,9	1,8	1,8
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 001,0	1 154,5	657,0	676,0	551,0
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)	49,0	49,0	19,0	20,0	20,0
Interest rate : Minimum / Maximum / Average	2,50/2,50/2,50	2,50/2,50/2,50	2,50/2,50/2,50	2,50/2,50/2,50	2,50/2,50/2,50
c. Secondary market of CDBCRP and CDBCRP-NR		5,0			
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$)	**Jul 19, 2019**	**Jul 22, 2019**	**Jul 23, 2019**	**Jul 24, 2019**	**Jul 25, 2019**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	64,1	-128,3	-12,6	-61,8	95,0
Flow of foreign exchange position = a + b.ii - c.ii + e + f	80,1	34,7	-107,9	-25,5	7,6
a. Spot purchases with non-banking costumers	48,4	90,7	-122,5	-24,0	31,1
i. Purchases	313,6	282,0	328,4	396,8	474,2
ii. Sales	265,2	251,3	450,9	420,8	495,5
b. Forward and swap purchases with non-banking costumers	-49,9	93,6	284,3	407,4	-22,5
i. Pacted	142,4	236,7	313,2	268,4	363,3
ii. Redemption	191,7	143,3	118,9	161,0	385,8
C. Forward and swap sells with non-banking costumers	-31,4	165,3	95,0	142,5	-130,3
i. Pacted	241,9	468,2	261,8	263,9	690,7
ii. Redemption	273,3	302,8	166,7	121,4	731,0
d. Interbank operations					
i. Spot	370,2	352,1	636,3	641,8	653,1
ii. Forward	20,0	5,0	23,0	6,0	73,0
e. Spot sales due to NDF redemption and swaps	113,1	183,1	56,4	18,4	268,6
i. Purchases	269,3	275,7	140,7	120,7	703,8
ii. Sales	156,2	112,6	84,2	139,1	344,9
f. Change due to FX options	1,9	-1,5	-3,9	-1,2	-5,2
g. Net operations with other financial institutions	0,1	-89,2	6,0	-22,7	0,1
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,2836	3,2848	3,2914	3,2929	3,2982

(*) Preliminar information