CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Jul 31, 2019	Aug 01, 2019	Aug 02, 2019
1. Commercial bank current account before Central Bank operations	**1 861,3**	**2 217,0**	**4 273,1**
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	
Proposals received	212,0	199,0	
Maturity	552 d	369 d	
Interest rate : Minimum	2,40	2,38	
Maximum	2,43	2,43	
Average	2,41	2,40	
Stock	26 644,4	26 719,4	24 640,3
Next maturity CD BCRP (Aug. 2, 2019)	2 079,1	2 079,10	952,10
CD BCRP matured from august 5 to 9, 2019.	2 079,1	2 079,10	952,10
ii. Outcome of the buying auction sale securities (Repo)		2000,0	300,0
Proposals received		2900,0	850,0
Maturity		1 d	3 d
Interest rate : Minimum		2,75	2,91
Maximum		3,01	2,91
Average		2,96	2,91
Stock	7 110,0	8 610,0	6 660,0
Next maturity Repo (Jul. 26 , 2019)	500,0	2 250,0	1 200,0
Repo BCRP matured from august 5 to 9, 2019.	750,0	2 250,00	1 760,00
iii			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity CDLD BCRP ( )			
CDLD BCRP matured from august 5 to 9, 2019.			
iv. Auction sale of time deposits in domestic currency	300,0		
Proposals received	566,5		
Maturity	1 d		
Interest rate : Minimum	2,0		
Maximum	2,40		
Average	2,03		
Stock	300,0		
Next maturity of time deposits	300,0		
Time Deposits matured from august 5 to 9, 2019.	300,0		
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
Next maturity of time deposits TP (Oct. 24, 2019)	500,0	500,0	500,0
Time Deposits TP matured from august 5 to 9, 2019.			
vi. Auction sale of CDR BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity CDR BCRP			
CDR BCRP matured from august 5 to 9, 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
Next maturity Swap (Sep.26, 2019)	600,0	600,0	600,0
Swap matured from august 5 to 9, 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 august 5 to 9, 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 august 5 to 9, 2019.			
x. Auction FX Swap Sell BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	0,0	0,0	0,0
Next maturity FX Swap Sell			
FX Swap Sell currency matured from august 5 to 9, 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 august 5 to 9, 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$)			
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP			
i. Repurchase of CD BCRP and CD BCRP-NR			
ii. Purchase of BTP			
3. Commercial bank current account before close of the day	**1 561,3**	**4 167,0**	**4 573,1**
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily efective rate)	0,0076%	0,0076%	0,0095%
b. Outcome of the direct temporary buying securities (Repo)			
Interest rate	3,30%	3,30%	3,30%
c. Monetary regulation credit			
Interest rate			
d. Overnight deposits in domestic currency	1 047,2	24,0	25,0
Interest rate	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	**514,1**	**4 143,0**	**4 548,1**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 851,9	7 768,1	7 768,1
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requi	5,1	5,1	5,1
c Cumulative average current account in domestic currency (millions of S/)	2 498,6	2 414,6	2 414,6
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requir	1,6	1,6	1,6
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)	1 522,5	686,8	600,0
Interest rate : Minimum / Maximum / Average	2,75/2,80/2,75	2,75/2,75/2,75	2,75/2,75/2,75
b. Interbank operations (foreign currency)		55,0	39,0
Interest rate : Minimum / Maximum / Average		2,25/2,25/2,25	2,25/2,35/2,28
c. Secondary market of CDBCRP and CDBCRP-NR			
6 month term (amount / average interest rate)			
12 month term (amount / average interes rate)			
24 month term (amount / average interest rate)			
7. Operations in the foreign exchange market (millions of US$)	**Jul 30, 2019**	**Jul 31, 2019**	**Ago 01, 2019**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	71,9	-36,5	0,1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	115,0	-165,1	16,6
a. Spot purchases with non-banking costumers	74,5	-224,8	-19,2
i. Purchases	146,7	589,1	386,2
ii. Sales	72,2	813,9	405,4
b. Forward and swap purchases with non-banking costumers	-28,8	109,3	-17,7
i. Pacted	14,7	349,4	256,3
ii. Redemption	43,5	240,1	274,0
C. Forward and swap sells with non-banking costumers	14,3	-27,6	-1,8
i. Pacted	17,1	294,7	664,5
ii. Redemption	2,8	322,2	666,3
d. Interbank operations			
i. Spot		849,5	893,1
ii. Forward		31,0	87,9
e. Spot sales due to NDF redemption and swaps	-0,2	154,1	425,0
i. Purchases	0,2	289,1	634,2
ii. Sales	0,4	135,1	209,2
f. Change due to FX options	0,0	-8,2	-0,5
g. Net operations with other financial institutions		-12,2	3,1
h. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datatec)		3,3088	3,3189
(*) Preliminar information			