CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Sep 02, 2019	Sep 03, 2019	Sep 04, 2019	Sep 05, 2019	Sep 06, 2019
1. Commercial bank current account before Central Bank operations	**2 166,3**	**3 335,9**	**3 169,4**	**3 588,0**	**3 716,4**
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	
Proposals received	184,0			196,0	
Maturity	183 d			363 d	
Interest rate : Minimum	2,24			2,30	
Maximum	2,30			2,33	
Average	2,29			2,31	
Stock	28 348,9	26 745,8	26 845,8	26 945,8	26 945,8
Next maturity CD BCRP (Sep. 12, 2019)	1 651,00	325,00	325,00	325,00	325,0
CD BCRP matured from september 9 to 13, 2019.	1 926,00			325,00	325,0
ii. Outcome of the buying auction sale securities (Repo)	2577,0	1600,0	1200,0	1000,0	300,0 700,0
Proposals received	2577,0	1940,0	1448,0	1550,0	500,0 700,0
Maturity	1 d	1 d	1 d	1 d	182 d 3 d
Interest rate : Minimum	2,50	2,50	2,50	2,55	3,56 2,55
Maximum	3,05	2,91	2,85	2,86	3,62 2,85
Average	2,71	2,71	2,65	2,71	3,59 2,74
Stock	7 077,0	5 600,0	4 700,0	4 500,0	4 500,0
Next maturity Repo (Sep. 6, 2019)	3 077,0	2 100,0	1 200,0	1 000,0	700,0
Repo BCRP matured from september 9 to 13, 2019.	3 577,00	2 100,00	1 200,00	1 000,00	700,0
iii.					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
CDLD BCRP matured from september 9 to 13, 2019.					
iv. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits (Aug 28, 2019)					
Time Deposits matured from september 9 to 13, 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	500,0	500,0
Time Deposits TP matured from september 9 to 13, 2019.					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from september 9 to 13, 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	600,0	600,0
Swap matured from september 9 to 13, 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 september 9 to 13, 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 september 9 to 13, 2019.					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	2 400,1	2 400,1	2 400,1	2 400,1	2 400,1
Next maturity FX Swap Sell (Oct. 4, 2019)	600,1	600,1	600,1	600,1	600,1
FX Swap Sell currency matured from september 9 to 13, 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 september 9 to 13, 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$)	1,0	0,5		53,5	
i. Purchase (millions of US$)	1,0	0,5		53,5	
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	**4 693,3**	**4 935,9**	**4 319,4**	**4 538,0**	**4 716,4**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0074%	0,0074%	0,0074%	0,0075%	0,0085%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	3,05%	3,05%	3,05%	3,05%	3,05%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency		5,0	6,0	6,0	223,2
Interest rate	1,25%	1,25%	1,25%	1,25%	1,25%
5. Commercial bank current account in the BCR at close of the day	**4 693,3**	**4 930,9**	**4 315,4**	**4 532,0**	**4 443,2**
i Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 133,3	8 958,5	9 373,2	9 332,0	9 482,9
I Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requi	5,2	5,7	6,0	5,9	6,0
i Cumulative average current account in domestic currency (millions of S/)	2 603,4	3 396,0	3 839,1	3 811,3	3 967,5
i Cumulative average current account in domestic currency (% of liabilities subject to reserve requir	1,7	2,2	2,4	2,4	2,5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 301,2	1 277,9	1 535,8	934,6	1 606,0
Interest rate : Minimum / Maximum / Average	2,50/2,55/2,50	2,50/2,50/2,50	2,50/2,55/2,51	2,50/2,55/2,50	2,50/2,55/2,51
b. Interbank operations (foreign currency)	12,5	8,0	28,5	18,5	28,5
Interest rate : Minimum / Maximum / Average	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25
c. Secondary market of CDBCRP and CDBCRP-NR			5,3	45,0	
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$)	**Ago 28, 2019**	**Set 02, 2019**	**Set 03, 2019**	**Set 04, 2019**	**Set 05, 2019**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-97,1	12,8	37,1	31,4	163,9
Flow of foreign exchange position = a + b.ii - c.ii + e + f	28,2	-34,8	-20,0	-24,8	-26,7
a. Spot purchases with non-banking costumers	54,7	36,4	49,4	66,8	87,1
i. Purchases	404,1	236,4	459,6	333,7	329,2
ii. Sales	458,8	271,5	516,0	429,5	416,3
b. Forward and swap purchases with non-banking costumers	64,3	40,5	184,4	48,4	-160,0
i. Pacted	298,9	61,8	379,7	195,0	276,3
ii. Redemption	234,5	21,3	195,3	146,6	436,3
C. Forward and swap sells with non-banking costumers	188,6	-8,3	126,6	-3,1	-349,8
i. Pacted	344,9	29,7	581,2	437,3	797,5
ii. Redemption	156,2	38,1	454,5	440,5	1147,3
d. Interbank operations					
i. Spot	469,7	232,5	756,6	977,0	1096,0
ii. Forward	150,0		198,0	148,0	43,0
e. Spot sales due to NDF redemption and swaps	7,8	15,3	265,1	377,9	780,8
i. Purchases	152,2	17,4	402,9	440,1	1137,9
ii. Sales	144,4	2,1	117,7	62,2	357,0
f. Change due to FX options	-1,0	-1,1	-0,7	4,8	0,7
g. Net operations with other financial institutions	-3,1	1,8	-9,5	-13,1	-9,5
h. Monetary regulation credit					
Interest rate					
Nota: Interbank exchange rate (Source: Datatec)	3,3970	3,4030	3,4040	3,3878	3,3630

(*) Preliminar information