

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Oct 26, 2019	Oct 26, 2019	Oct 30, 2019
1. Commercial bank current account before Central Bank operations	1 279.6	1 896.7	246.2
2. Monetary and exchange Central Bank operations before close of the day			
a. Central Bank monetary operations			
i. Action sale of CD BCRP	24.0		24.0
Proposals received	114.0		43.0
Maturity	130.0		55.0
Interest rate - Minimum	2.10		2.30
Maximum	2.25		2.41
Average	2.22		2.39
Stock	20 815.1		20 845.1
Next maturity CD BCRP (Nov. 4, 2019)	1 145.00	20 815.1	1 145.00
CD BCRP matured from november 4 to 8, 2019			3 670.00
ii. Outcome of the buying auction sale securities (Repo)			500.0
Proposals received			960.0
Maturity			5.0
Interest rate - Minimum			2.96
Maximum			3.30
Average			3.02
Stock	3 300.0	3 300.0	3 800.0
Next maturity Repo (Nov. 4, 2019)	200.0		700.00
Repo BCRP matured from november 4 to 8, 2019			700.00
iii. Repo BCRP matured from november 4 to 8, 2019			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock			
Next maturity COLD BCRP ()			
COLD BCRP matured from november 4 to 8, 2019			500.0
iv. Auction sale of time deposits in domestic currency			500.0
Proposals received			547.0
Maturity			1.0
Interest rate - Minimum			2.0
Maximum			2.50
Average			2.39
Stock			500.0
Next maturity time deposits			
Time Deposits matured from november 4 to 8, 2019			500.0
v. Auction sale of time deposits TP in domestic currency			500.0
Proposals received			500.0
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock	4 100.0	4 100.0	4 100.0
Next maturity time deposits TP (Nov. 20, 2019)	500.0		500.0
Time Deposits TP matured from november 4 to 8, 2019	500.0		500.0
vi. Auction sale of CDR BCRP			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock			
Next maturity CDR BCRP			
CDR BCRP matured from november 4 to 8, 2019			
vii. Auction sale of foreign currency in foreign currency			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock			
Next maturity Swap BCRP			
BCRP Swap matured from november 4 to 8, 2019			
viii. Auction sale of Swap operation in foreign currency (if necessary)			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock	11 750.1	11 750.1	11 750.1
Next maturity Swap (Nov. 4, 2019)	200.0		200.0
Swap matured from november 4 to 8, 2019			200.0
ix. Auction sale of Swap operation in foreign currency (if necessary)			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock			
Next maturity Swap foreign currency			
Swap foreign currency matured from november 4 to 8, 2019			
x. Auction sale of Swap operation in foreign currency (Substitute)			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock			
Next maturity Swap foreign currency			
Swap foreign currency matured from november 4 to 8, 2019			
xi. Auction FX Swap Sell BCRP			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock	200.0	200.0	200.0
Next maturity FX Swap Sell (Nov. 5, 2019)	300.0		300.0
FX Swap Sell currency matured from november 4 to 8, 2019			200.0
xii. 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 november 4 to 8, 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 Treasury Public (Millions of US\$)			
i. Purchase (Millions of US\$)	2.0	0.0	0.0
ii. Selling (Millions of US\$)	2.0	0.0	0.0
d. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP			
i. Purchases of CD BCRP and CD BCRP-NR			
ii. Purchases of BTP			
3. Commercial bank current account before close of the day	1 249.9	1 394.7	1 346.2
4. Central Bank monetary operations			
a. Swap operations of foreign currency			
Fixed (daily effective rate)	0.0070%	0.0070%	0.0081%
b. Outcome of the direct temporary buying securities (Repo)			
Interest rate	3.05%	3.05%	3.05%
c. Monetary regulation credit			
Interest rate	207.2	266.4	241.0
Interest rate	1.20%	1.20%	1.20%
5. Commercial bank current account in the BCP at close of the day	942.7	693.3	1 046.3
6. Cumulative reserve balances in domestic currency (Millions of S/ (*)	8 350.2	8 000.2	8 003.0
i. Cumulative reserve balances in domestic currency (% of liabilities subject to reserve req.)	5.1	5.1	5.1
ii. Cumulative average current account in domestic currency (Millions of S/)	2 881.4	2 586.8	2 528.2
iii. Cumulative average current account in domestic currency (% of liabilities subject to reserve req.)	1.8	1.7	1.6
7. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)	1 098.0	773.0	614.1
Interest rate - (Minimum/Maximum/Average)	2,000.0/0.0/0.0	2,000.0/0.0/0.0	2,000.0/0.0/0.0
b. Interbank operations (foreign currency)	25.0	0.0	20.0
Interest rate - (Minimum/Maximum/Average)	2,000.0/0.0/0.0	2,000.0/0.0/0.0	2,000.0/0.0/0.0
c. Secondary market of CDBCRP and CDBCRP-NR			
12 month term (amount/ average interest rate)			
Average interest rate (average interest rate)			
8. Operations in the foreign exchange market (Millions of US\$)	Oct. 25, 2019	Oct. 26, 2019	Oct. 29, 2019
Flow of foreign exchange position adjusted by forwards $\rightarrow a + b1 - c1 + e + f$	73.8	66.4	130.6
Flow of foreign exchange position $\rightarrow a + b1 - c1 + e + f$	-35.4	-148.8	-135.6
i. Spot purchases with non-banking customers	38.1	284.4	131.2
ii. Purchases	259.0	321.1	350.8
a. i. Sales	591.1	591.5	428.8
b. Forward and swap purchases with non-banking customers	288.2	385.1	388.1
i. Forward	301.9	493.0	315.2
ii. Swap	56.3	92.1	72.9
c. Forward and swap sales with non-banking customers	224.8	24.4	218.4
i. Forward	229.9	25.2	265.5
a. ii. Swap	177.1	312.6	159.3
d. Interbank operations			
i. Spot	426.7	642.0	546.5
ii. Forward	56.0	70.0	30.0
iii. Swap	20.8	20.8	20.8
e. Spot sales with NCF redemption and swaps	108.8	363.4	1027.0
i. i. Sales	46.4	351.4	730.9
ii. Swap	62.4	1.0	6.1
f. Change due to FX options	33.0	0.0	0.7
g. Not operations with other financial institutions			
h. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Diálogo)	3.871	3.816	3.875
(*) Prudential information			