

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Soles)

	Aug 26, 2019	Aug 27, 2019	Aug 28, 2019
1. Commercial bank current account before Central Bank operations	2 627.7	2 385.6	1 415.3
1. Monetary and exchange Central Bank operations before close of the day			
a. Central Bank monetary operations			
i. Auction sale of CD BCRP	28.0		58.0
Proposals received	183.0		117.0
Maturity	190.0		552.0
Interest rate - Minimum	2.10		2.30
Maximum	2.25		2.36
Average	2.24		2.35
Stock	28 188.1	28 188.1	28 277.0
Next maturity CD BCRP (Sep. 3, 2019)	1 601.0		1 601.0
CD BCRP matured from September 2 to 6, 2019			1 601.0
ii. Outcome of the buying auction sale securities (Rfp)			265.0
Proposals received			450.0
Maturity			5.0
Interest rate - Minimum			2.70
Maximum			2.70
Average			2.70
Stock	4 500.0	4 500.0	4 500.0
Next maturity Repo (Sep. 2, 2019)	500.0		500.0
Repo BCRP matured from September 2 to 6, 2019			1 350.0
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock			
Next maturity CDLD BCRP ()			
CDLD BCRP matured from September 2 to 6, 2019			
iii. Auction sale of time deposits in domestic currency	4 540.0	1100.0	
Proposals received	540.0	1374.0	
Maturity	1.0	1.0	
Interest rate - Minimum	1.90	1.90	
Maximum	2.50	2.45	
Average	2.05	2.24	
Stock	540.0	1 100.0	
Next maturity time deposits (Aug 26, 2019)	540.0		
Time deposits TP matured from September 2 to 6, 2019			540.0
iv. 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 Time deposits TP (Oct. 24, 2019)	500.0		500.0
Time deposits TP matured from September 2 to 6, 2019			
v. Auction sale of CDR BCRP			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock			
Next maturity CDR BCRP			
CDR BCRP matured from September 2 to 6, 2019			
vi. Auction sale of Government securities 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
Swap matured from September 2 to 6, 2019			
vii. Auction sale of Government securities in foreign currency (Replacement)			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock			
Next maturity Swap foreign currency			
Swap foreign currency matured from September 2 to 6, 2019			
viii. Auction sale of Swap operation in foreign currency (Substitution)			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock			
Next maturity Swap foreign currency			
Swap foreign currency matured from September 2 to 6, 2019			
ix. Auction Purchase FX Swap BCRP			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock	2 400.1	2 400.1	2 400.1
Next maturity FX Swap Sell (Oct. 4, 2019)	600.1		600.1
FX Swap Sell currency matured from September 2 to 6, 2019			
x. Auction Purchase FX Swap BCRP			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock			
Next maturity Purchase FX Swap			
Purchase FX Swap currency matured from September 2 to 6, 2019			
b. Central Bank foreign currency operations at over-the-counter			
i. Purchase (Millions of USD)			
Average exchange rate (S/ USD)			
ii. Selling (Millions of USD)			
Average exchange rate (S/ USD)			
c. Operations with Treasury Public (Millions of USD)			
i. Purchase (Millions of USD)	0.6		
ii. Selling (Millions of USD)	0.6		
d. Operations at the Secondary Market of CD BCRP, CD BCRP-PR and BTP			
i. Repurchase of CD BCRP and CD BCRP-PR			
ii. Purchase of BTP			
1 428.7	1 286.6	1 716.3	
2. Commercial bank current account before close of the day			
a. Swap operations of foreign currency			
Fee (daily effective rate)	0.0074%	0.0074%	0.0086%
b. Outcome of the direct temporary buying securities (Rfp)			
Interest rate	3.05%	3.05%	3.05%
c. Monetary regulation credit			
Interest rate			
d. Overnight deposits in domestic currency	140.4	206.4	213.4
Interest rate	1.25%	1.25%	1.25%
1 386.3	694.4	651.4	
3. Commercial bank current account in the BCP at close of the day			
i. Cumulative reserve balances in domestic currency (Millions of S/ ())	0 257.5	8 133.3	8 133.3
ii. Cumulative reserve balances in domestic currency (% of liabilities subject to reserve ratio)	5.3	5.2	5.2
iii. Cumulative average current account in domestic currency (Millions of S/)	3 731.1	2 602.4	2 602.4
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve ratio)	1.8	1.7	1.7
4. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)		1 031.7	1 159.8
Interest rate - Minimum (Maximum) Average	2,502,250.25	2,502,250.25	2,502,250.50
b. Interbank operations (foreign currency)	18.4	64.5	22.6
Interest rate - Minimum (Maximum) Average	2,252,250.25	2,252,250.25	2,252,250.25
c. Secondary market of CDBCRP and CDBCRP-PR			
Interest rate - Minimum (Maximum) Average			
d. 12 month term (amount / average interest rate)			
2,502,250.25	2,252,250.25	2,252,250.25	
5. Operations in the foreign exchange market (Millions of USD)	Aug 23, 2019	Aug 26, 2019	Aug 27, 2019
a. Forward operations			
Flow of foreign exchange position adjusted by forwards $a = b1 - c1 + e + f$	28.1	68.3	27.4
Flow of foreign exchange position $a = b1 - c1 + e + f$	74.3	38.1	20.0
i. Spot purchases with non-banking customers	138.1	58.8	38.1
Purchases	238.4	305.9	416.5
ii. Sales	55.5	319.1	452.5
b. Forward and swap purchases with non-banking customers	22.4	200.4	126.5
Forward	100.1	243.1	155.8
ii. Redemption	125.3	523.7	341.9
c. Forward and swap sales with non-banking customers	8.4	208.6	24.8
Forward	144.7	348.5	483.5
ii. Redemption	142.0	424.4	558.1
d. Interbank operations			
i. Spot	659.3	609.4	753.6
ii. Forward	25.0	104.0	26.0
e. Spot sales due to BCP redemption and swaps	58.4	104.6	104.6
Purchases	138.8	482.2	553.4
ii. Sales	62.3	479.7	176.1
f. Change due to FX options	0.3	0.8	2.3
g. Net operations with other financial institutions	0.1	1.5	2.8
h. Monetary regulation credit			
Interest rate			
Notes: Interbank exchange rate (Source: Reuters)	3 377.6	3 378.4	3 377.7
(*) Preliminary information			