CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Sep 09, 2019	Sep 10, 2019	Sep 11, 2019	Sep 12, 2019	Sep 13, 2019
1. Commercial bank current account before Central Bank operations	**3 990,3**	**4 743,5**	**4 815,1**	**4 945,0**	**4 096,4**
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	300,0	50,0 300,0	50,0 200,0 199,9	
Proposals received	152,5	534,0	114,0 615,0	150,0 533,0 537,0	
Maturity	176 d	358 d	538 d 357 d	356 d 356 d 173 d	
Interest rate : Minimum	2,27	2,31	2,34 2,32	2,31 2,33 2,26	
Maximum	2,31	2,34	2,35 2,35	2,34 2,35 2,29	
Average	2,29	2,32	2,35 2,34	2,33 2,34 2,28	
Stock	27 020,8	27 470,8	27 980,8	28 290,7	28 290,7
Next maturity CD BCRP (Oct. 2, 2019)	325,0		325,0		450,00
CD BCRP matured from september 16 to 20, 2019.	325,0		325,0		
ii Outcome of the buying auction sale securities (Repo)	500,0				
Proposals received	500,0				
Maturity	1 d				
Interest rate : Minimum	2,50				
Maximum	2,50				
Average	2,50				
Stock	4 300,0	3 800,0	3 800,0	3 800,0	3 800,0
Next maturity Repo (Oct. 3, 2019)	500,0		200,0		200,0
Repo BCRP matured from september 16 to 20, 2019.	500,0				
iii					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
CDLD BCRP matured from september 16 to 20, 2019.					
iv. Auction sale of time deposits in domestic currency		500,0	1000,0	1300,0	1300,0
Proposals received		547,9	1436,9	1612,6	1672,0
Maturity		1 d	1 d	1 d	3 d
Interest rate : Minimum		2,0	2,10	2,30	2,10
Maximum		2,50	2,50	2,50	2,27
Average		2,32	2,45	2,43	2,25
Stock		500,0	1 000,0	1 300,0	1 300,0
Next maturity of time deposits (Set. 16, 2019)			1 000,0		1 300,0
Time Deposits matured from september 16 to 20, 2019.			1 000,0		1 300,0
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	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 september 16 to 20, 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 16 to 20, 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 september 16 to 20, 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 16 to 20, 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 16 to 20, 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
FX Swap Sell currency matured from september 16 to 20, 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 16 to 20, 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$)				3,0	
i. Purchase (millions of US$)				3,0	
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	**4 440,3**	**3 943,5**	**3 465,1**	**3 195,0**	**2 796,4**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0075%	0,0075%	0,0075%	0,0076%	0,0086%
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	1 374,2	232,7	531,1	678,0	56,0
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	**3 066,2**	**3 710,8**	**2 934,0**	**2 517,0**	**2 740,4**
Cumulative average reserve balances in domestic currency (millions of S/) (*)	9 632,1	9 444,8	9 419,7	9 245,5	9 152,0
Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ	6,2	6,0	6,0	5,9	5,8
Cumulative average current account in domestic currency (millions of S/)	4 116,2	3 938,0	3 917,3	3 735,9	3 642,1
Cumulative average current account in domestic currency (% of liabilities subject to reserve requir	2,6	2,5	2,5	2,4	2,3
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 128,9	1 524,5	1 652,5	1 586,0	1 601,5
Interest rate : Minimum / Maximum / Average	2,20/2,50/2,50	2,50/2,55/2,51	2,50/2,55/2,51	2,50/2,55/2,51	2,50/2,55/2,50
b. Interbank operations (foreign currency)	41,0	21,0	28,0	45,0	20,0
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					
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$)	**Set 06, 2019**	**Set 09, 2019**	**Set 10, 2019**	**Set 11, 2019**	**Set 12, 2019**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-107,9	-44,1	-60,3	-55,3	322,1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-105,9	-137,8	-25,4	-28,6	252,3
a. Spot purchases with non-banking costumers	-110,9	-63,7	-79,5	-5,8	246,7
i. Purchases	301,8	266,2	252,3	238,6	666,1
ii. Sales	412,8	330,0	331,8	244,4	419,4
b. Forward and swap purchases with non-banking costumers	96,2	69,7	-112,4	9,6	-118,1
i. Pacted	154,0	124,4	143,3	121,9	211,7
ii. Redemption	57,8	54,7	255,6	112,3	329,8
C. Forward and swap sells with non-banking costumers	98,1	-23,9	-77,7	39,5	-186,6
i. Pacted	179,3	137,6	415,1	313,6	456,0
ii. Redemption	81,2	161,5	492,8	274,1	642,6
d. Interbank operations					
i. Spot	520,7	253,3	363,0	731,1	800,3
ii. Forward		15,0	20,0	30,0	
e. Spot sales due to NDF redemption and swaps	28,9	33,1	297,8	141,5	315,0
i. Purchases	76,9	58,1	477,8	247,0	605,2
ii. Sales	48,0	25,0	180,0	105,5	290,2
f. Change due to FX options	-0,1	0,1	-0,2	3,1	1,2
g. Net operations with other financial institutions	-0,4	-0,5	-6,6	-2,4	3,4
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,3390	3,3452	3,3445	3,3426	3,3296
(*) Preliminar information					