

CENTRAL RESERVE BANK OF PERU					
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS					
(Millions of Soles)					
	Sep 16, 2019	Sep 17, 2019	Sep 18, 2019	Sep 19, 2019	Sep 20, 2019
1. Commercial bank current account before Central Bank operations	3 489.6	3 460.0	2 846.6	2 476.5	2 262.1
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	50.0	
Proposals received	136.0		101.0	56.0	
Maturity	171.4		531.4	355.4	
Interest rate - Minimum	2.28		2.35	2.33	
Maximum	2.29		2.36	2.69	
Average	2.28		2.35	2.45	
Stock	28 390.7	28 390.7	28 465.7	28 555.7	28 555.7
Next maturity CD BCRP (Oct. 2, 2019)	450.00	450.00	450.00	450.00	450.00
CD BCRP matured from september 23 to 27, 2019:					
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	3 800.0	3 800.0	3 800.0	3 800.0	3 800.0
Next maturity Repo (Oct. 3, 2019)	200.0	200.0	200.0	200.0	200.0
Repo BCRP matured from september 23 to 27, 2019:					
iii.					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity COLD BCRP ()					
COLD BCRP matured from september 23 to 27, 2019:					
iv. Auction sale of time deposits in domestic currency	1000.0	1000.0	700.0	500.0	363.7
Proposals received	1676.9	2236.1	936.5	695.6	363.7
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate - Minimum	2.03	1.99	1.85	1.74	1.64
Maximum	2.09	2.0	2.0	1.75	1.59
Average	2.05	2.0	1.89	1.75	1.62
Stock	1 000.0	1 000.0	700.0	500.0	363.7
Next maturity of time deposits (Sep. 23, 2019)	1 000.0	1 000.0	700.0	500.0	363.7
Time Deposits matured from september 23 to 27, 2019:	1 000.0	1 000.0	700.0	500.0	363.7
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 23 to 27, 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 23 to 27, 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 23 to 27, 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 23 to 27, 2019:					
ix. 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 23 to 27, 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 23 to 27, 2019:					
xi. 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 23 to 27, 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 Público (millions of US\$)			5.2		
i. Purchase (millions of US\$)			5.2		
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	2 439.6	2 460.0	2 196.6	1 926.5	1 688.4
4. Central Bank monetary operations					
a. Swap operations of foreign currency:					
Fee (daily effective rate)	0.0076%	0.0075%	0.0075%	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 credits					
Interest rate					
d. Overnight deposits in domestic currency	9.0	55.0	365.3	156.0	512.5
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	2 430.6	2 415.0	1 831.3	1 770.5	1 385.9
i. Cumulative average reserve balances in domestic currency (millions of S/ (*)	8 993.5	8 912.1	8 853.2	8 659.6	8 659.6
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requir	5.7	5.7	5.7	5.6	5.5
iii. Cumulative average current account in domestic currency (millions of S/)	3 487.0	3 406.6	3 350.7	3 240.0	3 163.5
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requir	2.2	2.2	2.1	2.0	1.9
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 635.5	1 119.8	1 198.5	1 011.0	598.0
Interest rate - Minimum / Maximum / Average	2,502,502.51	2,502,502.50	2,502,502.50	2,502,502.51	2,502,502.50
b. Interbank operations (foreign currency)	25.0	76.0	13.0	26.0	30.0
Interest rate - Minimum / Maximum / Average	2,252,252.25	2,252,252.25	2,252,252.25	2,000,000.00	2,000,000.00
c. Secondary market of CDBCRP and CDBCRP-NR		20.0		50.0	5.3
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Sep 16, 2019	Sep 17, 2019	Sep 17, 2019	Sep 17, 2019	Sep 19, 2019
Flow of foreign exchange position adjusted by forecasts = a + b1 - c1 + e + f	-84.7	19.8	102.8	-106.8	-19.9
Flow of foreign exchange position = a + b1 - c1 - e + f	-95.8	55.5	-61.6	-348.8	-19.1
a. Spot purchases with non-banking customers	-120.6	-20.0	-80.2	-363.0	-28.2
i. Purchases	313.1	292.2	291.6	273.9	336.3
ii. Sales	433.6	301.2	372.0	643.8	336.5
b. Forward and swap purchases with non-banking customers	5.1	-118.0	-57.7	-49.3	-49.3
i. Pledged	185.7	117.4	134.4	524.4	294.5
ii. Redemption	180.6	235.4	192.1	233.8	343.9
c. Forward and swap sales with non-banking customers	-7.2	-83.2	-227.1	-48.5	-44.4
i. Pledged	309.2	183.6	183.8	281.6	625.9
ii. Redemption	316.4	266.8	411.0	233.1	670.4
d. Interbank operations					
i. Spot	895.9	500.3	580.2	634.7	794.5
ii. Forward		4.0	60.0	75.0	46.0
e. Spot sales due to NDF redemption and swaps	159.4	91.8	237.0	16.5	344.2
i. Purchases	311.4	252.7	357.1	223.5	633.5
ii. Sales	152.0	161.0	120.1	207.0	289.3
f. Change due to FX options	-1.1	-0.8	2.0	-0.1	4.1
g. Net operations with other financial institutions	1.1	4.2	0.4	-0.1	-8.7
h. Monetary regulation credits					
Interest rate					
Note: Interbank exchange rate (Source: Datastat)	3.3156	3.3267	3.3439	3.3445	3.3544
(*) Preliminary information					