

CENTRAL RESERVE BANK OF PERU SUMMARY OF MONETARY AND EXCHANGE OPERATIONS (Millions of Soles)					
	Sep 23, 2019	Sep 24, 2019	Sep 25, 2019	Sep 26, 2019	Sep 27, 2019
I. Commercial bank current account before Central Bank operations	1 886.1	1 895.8	2 181.4	2 098.3	2 198.5
A. Central Bank monetary operations					
I. Auction sale of CD BCRP	-36.0		36.0	36.0	
Proposals received	225.0		125.0	190.0	
Maturity	191.0		524.0	348.0	
Interest rate: Minimum	2.19		2.38	2.32	
Maximum	2.29		2.40	2.38	
Average	2.27		2.39	2.36	
Stock	28 650.7	28 650.7	28 650.7	28 650.7	28 650.7
Next maturity CD BCRP (Oct. 2, 2019)	450.00		450.00		450.00
CD BCRP matured from September 30 to October 4, 2019					
II. Outcome of the buying auction sale securities (Papel)					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock	1 800.0	1 800.0	1 800.0	1 800.0	1 800.0
Next maturity Papel (Oct. 3, 2019)	200.0		200.0		200.0
Papel BCRP matured from September 30 to October 4, 2019					
III. Repo BCRP matured from September 30 to October 4, 2019					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Next maturity COLD BCRP ()					
COLD BCRP matured from September 30 to October 4, 2019					
IV. Auction sale of time deposits in domestic currency					
Proposals received	300.0	200.1	770.2	200.1	785.1
Maturity	1.4	1.4	1.4	1.4	1.4
Interest rate: Minimum	1.70	1.80	2.00	2.04	1.90
Maximum	2.50	2.50	2.50	2.50	2.50
Average	2.27	1.96	2.19	2.31	2.45
Stock	300.0	200.1	770.2	200.1	785.1
Next maturity of time deposits (Sep. 30, 2019)	300.0		770.2		785.1
Time Deposits matured from September 30 to October 4, 2019	300.0		770.2		785.1
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 30 to October 4, 2019					
VI. Auction sale of CDN BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Next maturity CDN BCRP					
CDN BCRP matured from September 30 to October 4, 2019					
VI. Auction sale of Swap operation in foreign currency					
Proposals received				300.0	200.0
Maturity				882.0	550.0
Interest rate: Minimum				152.4	162.4
Maximum				3.25	3.28
Average				3.48	3.28
Stock	11 750.1	11 750.1	11 750.1	11 450.1	11 450.1
Next maturity Swap (Sep. 28, 2019)	800.0		800.0		200.0
Swap matured from September 30 to October 4, 2019	800.0		800.0		200.0
VI. Auction sale of Swap operation in foreign currency (Euros/USD)					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from September 30 to October 4, 2019					
VI. Auction sale of Swap operation in foreign currency (Swiss/USD)					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from September 30 to October 4, 2019					
A. 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 30 to October 4, 2019					
A. 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 30 to October 4, 2019					
B. Central Bank foreign currency operations at over-the-counter					
I. Purchase (billions of USD)					
Average exchange rate (S/ USD)					
Selling: (billions of USD)					
Average exchange rate (S/ USD)					
C. Operations with Treasury Public (billions of USD)					
I. Purchase (billions of USD)				0.5	15.0
Selling: (billions of USD)				0.5	15.0
D. Operations at the Secondary Market of CD BCRP, CD BCRP-NT and BTP					
I. Purchase of CD BCRP and CD BCRP-NT					
II. Purchase of BTP					
2. Commercial bank current account before close of the day	1 956.1	1 956.8	1 991.2	1 486.2	1 613.5
A. Central Bank monetary operations					
a. Swap operations of foreign currency:					
Flow (daily electronic rate)	0.0075%	0.0075%	0.0075%	0.0075%	0.0094%
b. Outcome of the direct temporary buying securities (Papel)					
Interest rate	3.05%	3.05%	3.05%	3.05%	3.05%
c. Monetary regulation credit					
Interest rate	5.0	5.0	5.0	5.0	5.0
Overnight deposits in domestic currency	1 951.1	1 944.8	1 979.5	1 481.5	1 573.5
Interest rate					
B. Commercial bank current account in the BCP at close of the day					
I. Cumulative average reserve balances in domestic currency (billions of S/)*	8 403.7	8 283.9	8 263.4	8 199.4	8 133.2
II. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve req.)	5.4	5.3	5.3	5.3	5.2
III. Cumulative average current account in domestic currency (billions of S/)	2 194.9	2 468.0	2 779.9	2 716.2	2 850.8
IV. Cumulative average current account in domestic currency (% of liabilities subject to reserve req.)	1.9	1.8	1.8	1.7	1.7
Interbank market and Secondary Market of CD BCRP					
a. Interbank operations (domestic currency)	729.0	1 024.0	973.0	604.0	630.5
Interest rate: Minimum (Maximum) Average	2,502/502.50	2,502/502.50	2,502/502.50	2,502/502.50	2,502/502.50
b. Interbank operations (foreign currency)	25.0	42.0	20.0	4.0	5.7
Interest rate: Minimum (Maximum) Average	2,002/502.00	2,002/502.00	2,002/502.00	2,002/502.00	2,002/502.00
c. Secondary market of CD BCRP and CD BCRP-NT					
6 month term (average) / average interest rate					
12 month term (average) / average interest rate					
26 month term (average) / average interest rate					
F. Operations in the foreign exchange market (billions of USD)	Sep 20, 2019	Sep 23, 2019	Sep 24, 2019	Sep 25, 2019	Sep 26, 2019
Flow of foreign exchange position adjusted by forwards: $w = a + b + c + d + e + f$	73.2	-35.3	-60.5	-82.9	23.2
Flow of foreign exchange position: $w = a + b + c + d + e + f$	48.4	104.0	-118.8	5.2	49.1
a. Spot purchases with non-banking customers	86.5	26.3	133.4	5.4	109.4
I. Purchases	209.0	310.0	207.0	207.0	258.7
II. Sales	202.6	282.7	373.5	312.5	461.1
b. Forward and swap purchases with non-banking customers	20.0	62.6	38.6	20.1	48.2
I. Purched	121.0	313.1	221.0	175.7	427.5
II. Redemption	57.1	247.5	268.7	125.6	356.8
c. Forward and swap sales with non-banking customers	76.4	265.6	282.6	286.4	244.4
I. Purched	214.3	416.9	237.6	491.2	491.2
II. Redemption	135.0	211.9	333.8	227.9	513.6
d. Interbank operations					
I. Spot	650.0	650.7	655.0	495.0	511.7
II. Forward	50.0	100.0	70.0	130.0	80.0
e. Net sales due to NDF redemption and swaps	28.6	82.7	58.6	38.4	28.6
I. Purchases	127.2	197.9	307.8	223.3	496.4
II. Sales	13.4	150.2	115.2	115.2	310.8
f. Change due to FX options	0.1	0.2	-0.3	0.2	1.2
g. Net operations with other financial institutions	-3.7	-5.5	0.6	5.8	0.2
h. Monetary regulation credit					
Interest rate					
Notes: Interbank exchange rate (Source: DataBank)	3.5987	3.5839	3.5445	3.5029	3.5658
(*) Preliminary information					