

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

Millions of Soles

	Sept 30, 2019	Oct 01, 2019	Oct 02, 2019	Oct 03, 2019	Oct 04, 2019
I. Commercial bank current account before Central Bank operations	797.4	2 299.2	3 285.6	3 988.3	3 622.5
II. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	-24.8			-24.8	
Proposals received	127.5			127.5	
Maturity	155.4			155.4	
Interest rate - Minimum	2.15			2.30	
Maximum	2.28			2.30	
Average	2.20			2.30	
Stock	28 599.7	28 599.7	28 599.7	28 314.7	28 314.7
Next maturity CD BCRP (Oct. 10, 2019)	450.00	450.00	450.00	1 124.50	1 124.50
CD BCRP matured from October 7 to 11, 2019	450.00	450.00	450.00	1 124.50	1 124.50
Outcome of the buying auction sale securities (Repo)	200.00	200.00	200.00	300.0	850.0
Proposals received	600.0	536.0	536.0	1000.0	1900.0
Maturity	1.6	1.6	1.6	1.6	1.6
Interest rate - Minimum	2.65	2.65	2.65	2.75	2.65
Maximum	2.71	2.76	2.76	2.75	2.65
Average	2.68	2.68	2.68	2.75	2.65
Stock	4 300.0	4 600.0	4 600.0	4 700.0	4 600.0
Next maturity Repo (Oct. 7, 2019)	500.0	2 000.0	2 000.0	1 900.0	300.0
Repo BCRP matured from October 7 to 11, 2019	1 000.00	2 500.00	2 500.00	1 400.00	1 100.00
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity COLD BCRP ()					
COLD BCRP matured from October 7 to 11, 2019					
k. Auction sale of fine deposits in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity of fine deposits					
Time Deposits matured from October 7 to 11, 2019					
l. Auction sale of fine 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 fine deposits TP (Oct. 24, 2019)	500.0	500.0	500.0	500.0	500.0
Time Deposits TP matured from October 7 to 11, 2019					
m. Auction sale of CD BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CD BCRP					
CD BCRP matured from October 7 to 11, 2019					
n. Auction sale of fine deposits in foreign currency					
Proposals received		300.0	300.0	300.0	300.0
Maturity		725.0	540.0	181.0	181.0
Interest rate - Minimum		3.20	3.00	3.20	3.20
Maximum		3.20	3.20	3.20	3.20
Average		3.20	3.18	3.20	3.20
Stock	11 450.1	11 750.1	1 698.1	11 650.1	11 650.1
Next maturity Swap (Oct. 28, 2019)	200.0	200.0	200.0	200.0	200.0
Swap matured from October 7 to 11, 2019					
o. 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 October 7 to 11, 2019					
p. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	2 800.1	2 800.1	2 800.1	2 800.1	1 800.0
Next maturity FX Swap Sell (Oct. 4, 2019)	600.1	600.1	600.1	600.1	600.0
FX Swap Sell currency matured from October 7 to 11, 2019	600.1	600.1	600.1	1 500.1	600.0
q. 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 October 7 to 11, 2019					
b. Central Bank foreign currency operations					
i. Purchase (millions of US\$)					
Average exchange rate (S/ US\$)					
Sales (millions of US\$)					
Average exchange rate (S/ US\$)					
Operations with Treasury Policies (millions of US\$)					
i. Purchase (millions of US\$)					
Sales (millions of US\$)					
Operations in the Secondary Market of CD BCRP, CD BCRP-NT and BTP					
i. Purchase of CD BCRP and CD BCRP-NT					
Purchase of BTP	1 987.4	4 999.2	4 996.0	4 666.3	4 422.5
III. Commercial bank current account before close of the day					
a. Swap operations of foreign currency					
Fine (paid/collected rate)	0.0074%	0.0074%	0.0074%	0.0075%	0.0084%
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	2.14	1.25%	1.25%	1.25%	2.14
Interest rate	1.25%	1.25%	1.25%	1.25%	1.25%
IV. Commercial bank current account in the BCP at close of the day					
i. Cumulative average reserve balances in domestic currency (millions of S/)	7 564.0	7 862.4	10 032.8	9 967.0	10 034.1
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve req.)	2 034.7	2 307.1	4 099.2	4 506.4	4 607.2
iii. Cumulative average current account in domestic currency (% of liabilities subject to reserve req.)	1.6	1.6	2.9	2.9	2.9
V. Interbank market and Secondary market of CD BCRP					
a. Interbank operations (domestic currency)	869.5	468.3	649.7	687.1	635.3
Interbank operations (foreign currency)	2,602,602.50	2,602,602.50	2,602,602.50	2,602,602.50	2,602,602.50
Interest rate - Minimum (Maximum) Average					
Secondary market of CD BCRP and CD BCRP-NT					
12 month term (annual / average interest rate)					
VI. Operations in the foreign exchange market (millions of US\$)					
i. Forward operations					
a. Forward	57.0	419.5	403.5	577.3	513.7
b. Spot	70.9	70.9	70.9	70.9	70.9
c. Total sales in the NDF redemption and swaps	127.9	490.4	474.4	648.2	584.6
i. Purchases	51.1	71.7	568.8	310.5	668.2
ii. Sales	76.8	218.7	-194.3	337.7	-283.6
iii. Change due to FX options	0.0	0.0	0.0	0.0	0.0
d. Net operations with other financial institutions	-26.8	-26.8	-1.2	-1.3	-25.1
Interest rate					
Net interbank exchange rate (Source: Bloomberg)	3.3875	3.3826	3.3911	3.3887	3.3758
(*) Preliminary information					