CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Oct 14 2019	Oct 15 2019	Oct 16 2019	Oct 17 2019	Oct 18 2019
1. Commercial bank current account before Central Bank operations	**4 626,7**	**4 161,9**	**3 438,6**	**3 288,0**	**2 203,7**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	30,0 199,9 200,0	200,0 200,0	30,0	30,0	
Proposals received	190,0 973,5 776,0	803,0 639,0	85,5	189,0	
Maturity	171 d 354 d 171 d	357 d 175 d	538 d	355 d	
Interest rate : Minimum	2,21 2,25 2,21	2,26 2,19	2,34	2,25	
Maximum	2,21 2,28 2,21	2,28 2,23	2,34	2,27	
Average	2,21 2,27 2,21	2,27 2,21	2,34	2,26	
Stock	28 815,1	29 375,1	29 420,1	29 465,1	29 465,1
Next maturity CD BCRP (Nov. 4, 2019)	1 745,00	1 745,00	1 745,00	1 745,00	1 745,00
CD BCRP matured from october 21 to 25, 2019.					
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	3 300,0	3 300,0	3 300,0	3 300,0	3 300,0
Next maturity Repo (Oct. 24, 2019)	200,0	200,0	200,0	200,0	200,0
Repo BCRP matured from october 21 to 25, 2019.				200,00	200,00
iii.					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
CDLD BCRP matured from october 21 to 25, 2019.					
iv. Auction sale of time deposits in domestic currency	1300,1	703,2	900,0	1072,8	300,0
Proposals received	1328,1	703,2	1058,2	1072,8	513,9
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	2,0	2,25	2,24	2,30	2,0
Maximum	2,50	2,50	2,50	2,50	2,45
Average	2,42	2,46	2,40	2,48	2,39
Stock	1 300,1	703,2	900,0	1 072,8	300,0
Next maturity of time deposits (Oct. 21, 2019)	1 300,1	703,2	900,0	1 072,8	300,0
Time Deposits matured from october 21 to 25, 2019.	1 300,1	703,2	900,0	1 072,8	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	500,0	500,0
Time Deposits TP matured from october 21 to 25, 2019.				500,0	500,0
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from october 21 to 25, 2019.					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	11 950,1	11 950,1	11 950,1	11 950,1	11 950,1
Next maturity Swap (Oct.28, 2019)	200,0	200,0	200,0	200,0	200,0
Swap matured from october 21 to 25, 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 october 21 to 25, 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 october 21 to 25, 2019.					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	900,0	300,0	300,0	300,0	300,0
Next maturity FX Swap Sell (Nov. 5, 2019)	600,0	300,0	300,0	300,0	300,0
FX Swap Sell currency matured from october 21 to 25, 2019.	600,0				
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 october 21 to 25, 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$)	2,1	4,9			
i. Purchase (millions of US$)	2,1	4,9			
ii. Selling (millions of US$)					
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**2 926,7**	**3 058,7**	**2 508,6**	**2 185,2**	**1 903,7**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0075%	0,0075%	0,0075%	0,0075%	0,0085%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	3,05%	3,05%	3,05%	3,05%	3,05%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	140,0	3,5	175,0	467,4	193,2
Interest rate	1,25%	1,25%	1,25%	1,25%	1,25%
5. Commercial bank current account in the BCR at close of the day	**2 786,7**	**3 055,2**	**2 333,6**	**1 717,8**	**1 710,5**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	9 336,9	9 257,0	9 228,4	9 102,6	8 965,6
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve r	6,0	5,9	5,9	5,8	5,7
c Cumulative average current account in domestic currency (millions of S/)	3 894,3	3 808,1	3 777,8	3 650,4	3 508,8
c Cumulative average current account in domestic currency (% of liabilities subject to reserve re	2,5	2,4	2,4	2,3	2,2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	475,0	622,0	317,1	591,5	1 257,0
Interest rate : Minimum / Maximum / Average	2,50/2,50/2,50	2,50/2,50/2,50	2,50/2,50/2,50	2,50/2,50/2,50	2,50/2,50/2,50
b. Interbank operations (foreign currency)	21,0	58,0	53,0	35,0	25,0
Interest rate : Minimum / Maximum / Average	2,00/2,00/2,00	2,00/2,00/2,00	2,00/2,00/2,00	2,00/2,00/2,00	2,00/2,00/2,00
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Oct. 11, 2019**	**Oct. 14, 2019**	**Oct. 15, 2019**	**Oct. 15, 2019**	**Oct. 17, 2019**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-235,8	61,7	-89,1	103,1	47,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-60,4	69,9	86,0	57,1	-128,3
a. Spot purchases with non-banking costumers	-77,1	3,4	87,5	37,6	-114,0
i. Purchases	414,1	214,2	328,6	286,6	475,5
ii. -) Sales	491,3	210,8	241,0	249,1	589,5
b. Forward and swap purchases with non-banking costumers	-68,2	-41,4	42,8	50,0	144,3
i. Pacted	162,1	88,1	212,0	179,6	497,9
ii. -) Redemption	230,3	129,5	169,2	129,6	353,5
C. Forward and swap sells with non-banking costumers	-68,5	-33,7	40,0	4,4	-32,8
i. Pacted	283,9	20,4	404,9	144,0	504,9
ii. -) Redemption	352,4	54,1	364,8	139,6	537,7
d. Interbank operations					
i. Spot	539,6	230,5	328,3	319,4	837,5
ii. Forward	69,0	30,0	10,0	82,0	39,0
e. Spot sales due to NDF redemption and swaps	142,6	-4,6	185,2	34,9	171,0
i. Purchases	319,1	52,3	326,2	137,6	487,0
ii. -) Sales	176,5	56,9	141,0	102,7	316,0
f. Change due to FX options	1,2	-0,5	-1,0	0,4	-1,1
g. Net operations with other financial institutions	-180,7	-4,3	-167,9	-5,3	-1,2
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,3560	3,3654	3,3709	3,3682	3,3548
(*) Preliminar information					