

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Oct 21 2019	Oct 22 2019	Oct 23 2019	Oct 24 2019	Oct 25 2019
1. Commercial bank current account before Central Bank operations	967.4	863.4	696.3	115.0	996.8
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proposals received	30.0		30.0	30.0	
Maturity	136.5		110.0	16.0	
Interest rate - Minimum	1.4		1.4	1.4	
Maximum	2.19		2.35	2.25	
Average	2.23		2.37	2.29	
Stock	2.21		2.36	2.27	
Next maturity CD BCRP (Nov. 4, 2019)	29,495.1	29,495.1	29,540.1	29,585.1	29,585.1
CD BCRP matured from October 28 to November 1, 2019	1,745.00	1,745.00	1,745.00	1,745.00	1,745.00
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received	500.0	600.0	700.0	200.0	400.0
Maturity	1000.0	1200.0	730.0	600.0	400.0
Interest rate - Minimum	1.4	1.4	1.4	1.4	1.4
Maximum	3.08	2.85	2.87	3.28	3.11
Average	3.08	3.05	3.06	3.30	3.11
Stock	3.06	3.0	3.05	3.28	3.11
Next maturity Repo (Oct. 28, 2019)	3,900.0	3,900.0	4,000.0	3,700.0	4,000.0
Repo BCRP matured from October 28 to November 1, 2019	600.0	600.0	900.0	400.0	470.0
700.00	800.00	900.00	400.00	470.00	
iii. Auction sale of time deposits in domestic currency					
Proposals received	1300.1		1300.1		
Maturity	1326.1		1326.1		
Interest rate - Minimum	1.4		1.4		
Maximum	2.0		2.0		
Average	2.50		2.50		
Stock	2.42		2.42		
Next maturity of time deposits					
Time Deposits matured from October 28 to November 1, 2019	1300.1		1300.1		
v. Auction sale of time deposits TP in domestic currency					
Proposals received				500.1	
Maturity				1063.0	
Interest rate - Minimum				3.48	
Maximum				3.48	
Average				4.25	
Stock				3.55	
Next maturity of time deposits TP (Oct. 31, 2019)	4,100.1	4,100.1	4,100.1	4,100.2	4,100.2
Time Deposits TP matured from October 28 to November 1, 2019	500.0	500.0	500.0	500.0	500.0
500.0	500.0	500.0	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 28 to November 1, 2019					
vii. Auction sale of Swap operation in swap currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap (Oct. 28, 2019)	11,950.1	11,950.1	11,950.1	11,950.1	11,950.1
Swap matured from October 28 to November 1, 2019	200.0	200.0	200.0	200.0	200.0
200.0	200.0	200.0	200.0	200.0	
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 28 to November 1, 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 October 28 to November 1, 2019					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity FX Swap Sell (Nov. 5, 2019)	300.0	300.0	300.0	300.0	300.0
FX Swap Sell currency matured from October 28 to November 1, 2019	300.0	300.0	300.0	300.0	300.0
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 October 28 to November 1, 2019					
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)					
Average exchange rate (So/ US\$)					
ii. Selling (millions of US\$)					
Average exchange rate (So/ US\$)					
c. Operations with Tesoro Publico (millions of US\$)					
i. Purchase (millions of US\$)				0.5	
ii. Selling (millions of US\$)				0.5	
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	1,437.4	1,403.4	1,366.3	1,185.0	1,466.8
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective 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	148.0	104.9	242.0	307.0	772.6
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	1,288.4	1,288.8	1,124.3	878.0	684.2
i. Cumulative average reserve balances in domestic currency (millions of So) (*)	8,718.1	8,718.1	8,930.9	8,442.4	8,350.2
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirement)	5.6	5.6	5.4	5.4	5.3
iii. Cumulative average current account in domestic currency (millions of So)	3,251.6	3,251.6	3,063.4	2,975.4	2,881.6
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirement)	2.1	2.1	2.0	1.9	1.8
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	947.7	530.3	837.7	851.5	865.0
Interest rate - Minimum / Maximum / Average	2,502,502.50	2,502,502.50	2,502,502.50	2,502,652.58	2,502,552.51
b. Interbank operations (foreign currency)				25.0	124.0
Interest rate - Minimum / Maximum / Average				2,002,002.00	2,002,002.00
c. Secondary market of CDBCRP and CDBCRP-NR					
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\$)	Oct. 18, 2019	Oct. 21, 2019	Oct. 22, 2019	Oct. 23, 2019	Oct. 24, 2019
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	117.4	-3.4	-27.8	-216.3	38.3
Flow of foreign exchange position = a + b1 - c1 + e + f	230.6	0.6	-22.8	-12.5	-65.2
a. Spot purchases with non-banking costumers	217.2	91.8	10.0	35.9	-0.7
i. Purchases	583.7	318.6	250.6	250.5	356.1
ii. Sales	346.6	226.8	249.6	214.6	356.8
b. Forward and swap purchases with non-banking costumers	3.4	-76.7	41.2	-370.0	-238.0
i. Pacted	137.9	174.7	123.1	163.0	172.2
ii. Redemption	194.5	250.4	81.9	553.0	468.2
c. Forward and swap sells with non-banking costumers	119.5	-56.6	45.0	-165.3	-339.6
i. Pacted	376.4	413.9	295.7	100.5	330.2
ii. Redemption	257.0	480.6	250.7	265.8	669.8
d. Interbank operations					
i. Spot	534.0	412.5	451.0	429.6	492.0
ii. Forward	122.0	152.0	185.0	25.0	21.0
e. Spot sales due to NDF-redemption and swaps	135.7	141.6	150.6	-284.8	221.8
i. Purchases	218.6	318.0	209.0	265.0	573.6
ii. Sales	82.9	176.4	58.3	549.7	351.8
f. Change due to FX options	2.8	0.0	-1.5	1.0	-0.2
g. Net operations with other financial institutions	0.2	-2.7	-14.7	-50.8	-24.6
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Databot)	3,3437	3,3459	3,3407	3,3456	3,3499
(*) Preliminary information					