CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Soles)

	Nov 25, 2019	Nov 26, 2019	Nov 27, 2019	Nov 28, 2019	Nov 29, 2019
1. Commercial bank current account before Central Bank operations	**574,9**	**769,0**	**809,8**	**496,4**	**-640,4**
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		30,0	30,0	
Proposals received	190,3		167,5	194,0	
Maturity	169 d		554 d	371 d	
Interest rate : Minimum	2,13		2,20	2,15	
Maximum	2,17		2,21	2,20	
Average	2,16		2,20	2,19	
Stock	29 848,0	29 848,0	29 878,0	29 908,0	29 908,0
Next maturity CD BCRP (Dic. 3, 2019)	1 726,5		1 726,5		1 726,5
CD BCRP matured from december 2 to 6, 2019.					1 726,5
ii. Outcome of the buying auction sale securities (Repo)	300,0 200,0	200,0	300,0	300,0	700,0 1150,0
Proposals received	820,0 350,0	300,0	541,0	445,0	1770,0 1970,0
Maturity	183 d 1 d	1 d	1 d	1 d	3 d 3 d
Interest rate : Minimum	3,15 2,26	2,25	2,27	2,25	2,65 2,65
Maximum	3,15 2,26	2,25	3,0	2,33	2,65 3,13
Average	3,15 2,26	2,25	2,45	2,30	2,65 3,01
Stock	3 300,0	3 300,0	3 400,0	3 400,0	4 950,0
Next maturity Repo Dec. 2, 2019)	200,0		300,0		1 850,0
Repo BCRP matured from december 2 to 6, 2019.	200,0		300,0		2 250,0
iii					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
CDLD BCRP matured from december 2 to 6, 2019.					
iv. Auction sale of time deposits in domestic currency		1300,1		1300,1	
Proposals received		1328,1		1328,1	
Maturity		1 d		1 d	
Interest rate : Minimum		2,0		2,0	
Maximum		2,50		2,50	
Average		2,42		2,42	
Stock					
Next maturity of time deposits					
Time Deposits matured from december 2 to 6, 2019.					
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4 100,2	4 100,2	4 100,2	4 100,2	4 100,2
Next maturity of time deposits TP (Dec. 3, 2019)	300,0		300,0		300,0
Time Deposits TP matured from december 2 to 6, 2019.					300,0
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from december 2 to 6, 2019.					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	11 250.1	11 250.1	11 250.1	11 250.1	11 250.1
Next maturity Swap (Dec. 3, 2019)	500,0		500,0		500,0
Swap matured from december 2 to 6, 2019					700,0
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 december 2 to 6, 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 december 2 to 6, 2019.					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	600,0	600,0	600,0	600,0	600,0
Next maturity FX Swap Sell (Jan. 13, 2020)	600,0		600,0		600,0
FX Swap Sell currency matured from december 2 to 6, 2019.					
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 december 2 to 6, 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$)					44,2
i. Purchase (millions of US$)					44,2
ii. Selling (millions of US$)					
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**1 044,9**	**969,0**	**1 079,8**	**766,4**	**1 209,6**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0074%	0,0074%	0,0074%	0,0074%	0,0084%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	2,80%	2,80%	2,80%	2,80%	2,80%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	326,4	323,7	130,0	7,2	522,6
Interest rate	1,00%	1,00%	1,00%	1,00%	1,00%
5. Commercial bank current account in the BCR at close of the day	**718,5**	**645,3**	**949,8**	**759,2**	**687,0**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 384,2	8 303,1	8 227,7	8 174,4	8 113,6
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ	5,3	5,2	5,2	5,2	5,1
c Cumulative average current account in domestic currency (millions of S/)	2 770,3	2 688,5	2 612,8	2 557,5	2 495,5
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requir	1,7	1,7	1,6	1,6	1,6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 277,0	938,5	1 131,5	1 507,0	1 342,5
Interest rate : Minimum / Maximum / Average	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,30/2,26	2,25/2,30/2,25
b. Interbank operations (foreign currency)	80,0	25,0	6,0		20,0
Interest rate : Minimum / Maximum / Average	1,7/1,75/1,75	1,7/1,75/1,75	1,7/1,75/1,75		1,75/1,75/1,75
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Nov. 22, 2019**	**Nov. 25, 2019**	**Nov. 26, 2019**	**Nov. 27, 2019**	**Nov. 28, 2019**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-56,4	66,7	-7,6	21,8	45,9
Flow of foreign exchange position = a + b.ii - c.ii + e + f	220,7	51,1	-95,3	61,9	60,2
a. Spot purchases with non-banking costumers	171,9	42,1	-109,6	30,2	15,7
i. Purchases	395,2	295,9	329,7	444,9	292,3
ii. Sales	223,2	253,8	439,3	414,7	276,6
b. Forward and swap purchases with non-banking costumers	-22,0	164,7	-155,1	-11,4	-2,5
i. Pacted	142,0	265,2	288,8	228,6	129,7
ii. Redemption	164,0	100,5	444,0	239,9	132,2
C. Forward and swap sells with non-banking costumers	256,1	133,6	-239,2	29,9	14,5
i. Pacted	480,2	327,7	325,8	258,2	66,5
ii. Redemption	224,1	194,1	565,0	228,3	52,0
d. Interbank operations					
i. Spot	694,2	279,0	687,5	554,2	380,1
ii. Forward	10,0	30,0	120,0	40,0	37,0
e. Spot sales due to NDF redemption and swaps	110,4	103,5	117,3	30,0	-59,3
i. Purchases	222,3	191,8	516,3	224,7	23,7
ii. Sales	111,8	88,3	399,0	194,7	83,0
f. Change due to FX options	0,9	-15,5	3,6	1,2	2,7
g. Net operations with other financial institutions	-1,5	-0,9	18,1	-9,9	23,6
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,3847	3,3889	3,3824	3,3935	3,3887
(*) Preliminar information					