

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Soles)

	Jan 06, 2020	Jan 07, 2020	Jan 08, 2020	Jan 09, 2020	Jan 10, 2020
1. Commercial bank current account before Central Bank operations	3 588,6	3 896,8	4 572,4	4 860,9	4 281,3
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	30,0	30,0
Maturity	228,6	283,7	220,0	120,5	840,0
Interest rate : Minimum	1,99	1,99	2,16	2,35	2,0
Maximum	2,0	2,03	2,22	2,39	2,04
Average	2,0	2,01	2,20	2,39	2,03
Stock	26 864,6	26 574,6	26 604,6	27 049,6	27 269,4
Next maturity CD BCRP (Feb. 4, 2020)	325,0	1 407,0	1 407,0	1 407,0	1 407,0
CD BCRP matured from January 13 to 17, 2020	325,0				
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received	800,0	300,0			
Maturity	1 d	1 d			
Interest rate : Minimum	2,30	2,25			
Maximum	2,30	2,25			
Average	2,30	2,25			
Stock	4 650,0	4 150,0	3 850,0	3 850,0	3 850,0
Next maturity Repo (Mar. 6 2020)	800,0	300,0	300,0	300,0	300,0
Repo BCRP matured from January 13 to 17, 2020.	800,0	300,0			
iii.					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ()					
CDLD BCRP matured from January 13 to 17, 2020.					
iv. Auction sale of time deposits in domestic currency					
Proposals received				300,0	400,0
Maturity				1378,1	1484,0
Interest rate : Minimum				1 d	3 d
Maximum				1,70	1,61
Average				1,90	1,67
Stock				1,84	1,64
Next maturity of time deposits (Jan. 10, 2020)				300,0	400,0
Time Deposits matured from January 13 to 17, 2020.				300,0	400,0
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits TP (Jan 23, 2020)	4 100,2	4 100,2	4 100,2	4 100,2	4 100,2
Time Deposits TP matured from January 13 to 17, 2020.	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 January 13 to 17, 2020.					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap (Feb. 3, 2020)	11 050,1	11 050,1	11 050,1	11 050,1	11 050,1
Swap matured from January 13 to 17, 2020.	500,0	500,0	500,0	500,0	500,0
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 January 13 to 17, 2020.					
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 January 13 to 17, 2020.					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity FX Swap Sell (Jan. 13, 2020)	900,0	900,0	900,0	900,0	900,0
FX Swap Sell currency matured from January 13 to 17, 2020.	600,0	600,0	600,0	600,0	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 January 13 to 17, 2020.					
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\$)					
i. Purchase (millions of US\$)	0,0	0,0	0,0	0,0	0,0
ii. Selling (millions of US\$)	0,0	0,0	0,0	0,0	0,0
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	4 358,6	4 166,8	4 542,4	4 130,9	3 611,3
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0076%	0,0076%	0,0076%	0,0076%	0,0086%
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					
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	4 358,6	4 056,2	4 393,1	4 090,9	3 481,3
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	9 712,7	9 742,1	9 709,6	9 791,0	9 791,0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirement)	6,0	6,0	6,0	6,0	6,0
c. Cumulative average current account in domestic currency (millions of S/.)	3 977,5	4 007,5	3 975,8	4 059,6	4 059,6
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirement)	2,5	2,5	2,5	2,5	2,5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	973,1	1 100,5	1 363,9	1 348,5	1 296,6
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	33,0	25,0	15,0		
12 month term (amount / average interest rate)	1,75/1,75/1,75	1,75/1,75/1,75	1,75/1,75/1,75		
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Ene. 03, 2020	Ene. 06, 2020	Ene. 07, 2020	Ene. 08, 2020	Ene. 09, 2020
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-70,3	-60,9	-41,4	-99,1	175,1
Flow of foreign exchange position = a + b1 - c1 + e + f	-120,9	-5,8	117,6	-36,4	63,6
a. Spot purchases with non-banking costumers	-112,1	-24,7	99,1	-38,0	41,2
i. Purchases	247,4	304,4	452,5	327,1	358,7
ii. Sales	359,5	329,1	353,4	365,1	317,5
b. Forward and swap purchases with non-banking costumers	-5,4	95,1	-49,4	116,1	-270,8
i. Pacted	137,3	229,7	169,8	212,6	273,0
ii. -) Redemption	142,8	134,5	219,2	96,5	543,8
c. Forward and swap sells with non-banking costumers	-55,9	149,4	99,8	188,8	-392,1
i. Pacted	315,9	374,4	307,3	292,9	447,3
ii. -) Redemption	371,8	224,9	207,5	124,2	839,4
d. Interbank operations					
i. Spot	725,7	606,3	1189,4	1261,0	1093,0
ii. Forward	51,0	100,0	100,0	50,0	46,0
e. Spot sales due to NDF redemption and swaps	231,2	116,0	28,0	31,8	318,3
i. Purchases	328,8	223,2	207,3	123,5	812,3
ii. Sales	97,6	107,2	179,4	91,7	494,0
f. Change due to FX options	0,2	-0,8	-9,9	-10,1	-9,9

g. Net operations with other financial institutions	-11.0	-6.8	-21.1	-2.5	-0.2
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,3108	3,3225	3,3267	3,3187	3,3201
(*) Preliminar information					