CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

[Millions of Soles]

	Feb 10, 2020	Feb 11, 2020	Feb 12, 2020	Feb 13, 2020	Feb 14, 2020
1. Commercial bank current account before Central Bank operations	**5 177,0**	**8 421,3**	**8 771,0**	**8 808,2**	**7 559,3**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	30,0 100,0 200,0	30,0	30,0 100,0 200,0 200,0	30,0 100,0 300,0 300,0	200,0 200,0
Proposals received	229,5 343,0 569,0	185,0	158,0 368,0 764,0 709,0	138,0 215,0 1104,0 1043,0	739,0 842,0
Maturity	178 d 360 d 178 d	359 d	692 d 692 d 358 d 178 d	1055 d 691 d 357 d 175 d	356 d 174 d
Interest rate : Minimum	2,04 2,08 2,01	2,08	2,15 2,15 2,07 2,02	2,26 2,16 2,08 2,05	2,08 2,07
Maximum	2,08 2,12 2,09	2,09	2,16 2,17 2,10 2,08	2,28 2,18 2,09 2,09	2,09 2,08
Average	2,07 2,10 2,08	2,09	2,15 2,16 2,09 2,07	2,27 2,17 2,09 2,08	2,09 2,08
Stock	26 232,7	26 277,7	26 277,7	27 781,7	28 330,7
Neat maturity CD BCRP (Mar. 3, 2020)	1 757,90	1 757,90	1 757,90	1 757,90	1 757,90
CD BCRP matured from February 17 to 21, 2020.					
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	3 850,0	3 850,0	3 850,0	3 850,0	3 850,0
Neat maturity Repo (Mar. 6, 2020)	300,0	300,0	300,0	300,0	300,0
Repo BCRP matured from February 17 to 21, 2020.					
iii.					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Neat maturity COLD BCRP ( )					
COLD BCRP matured from February 17 to 21, 2020.					
iv. Auction sale of time deposits in domestic currency	700,0	1000,0 2124,4	1500,0 3000,0	1500,0 2605,7	1500,0 2605,7
Proposals received	1273,5	1090,5 2174,4	1814,2 3020,3	2577,2 2605,7	2577,2 2605,7
Maturity	1 d	1 d 1 d	1 d 1 d	1 d 1 d	1 d 1 d
Interest rate : Minimum	1,40	1,55 1,75	2,0 1,98	2,0 2,12	2,0 2,12
Maximum	2,14	2,25 2,25	2,25 2,25	2,25 2,25	2,25 2,25
Average	1,66	1,98 2,14	2,21 2,18	2,19 2,22	2,19 2,22
Stock	700,0	3 124,4	3 124,4	4 105,7	3 699,9
Neat maturity of time deposits (Feb. 17, 2020)	700,0	3 124,4	3 124,4	4 105,7	3 699,9
Time Deposits matured from February 17 to 21, 2020.	700,0	3 124,4	7 624,4	4 105,7	3 699,9
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
Neat maturity of time deposits TP (Mar 2, 2020)	200,0	200,0	200,0	200,0	200,0
Time Deposits TP matured from February 17 to 21, 2020.					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Neat maturity CDR BCRP					
CDR BCRP matured from February 17 to 21, 2020.					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	11 050,1	11 050,1	11 050,1	11 050,1	11 050,1
Neat maturity Swap (Feb. 21, 2020)	800,0	800,0	800,0	800,0	800,0
Swap matured from February 17 to 21, 2020.				800,0	800,0
viii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Neat maturity Swap foreign currency					
Swap foreign currency matured from February 17 to 21, 2020.					
ix. Auction sale of Swap operation in foreign currency (Sustitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Neat maturity Swap foreign currency					
Swap foreign currency matured from February 17 to 21, 2020.					
x. Auction FX Swap Sell BCRP	225,5				
Proposals received	225,5				
Maturity	58 d				
Interest rate : Minimum	1,40				
Maximum	1,84				
Average	1,62				
Stock	525,5	525,5	525,5	525,5	525,5
Neat maturity FX Swap Sell (Mar. 30, 2020)	300,0	300,0	300,0	300,0	300,0
FX Swap Sell currency matured from February 17 to 21, 2020.					
xi. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Neat maturity Purchase FX Swap					
FX Swap Purchase currency matured from February 17 to 21, 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 Texoro Publico (millions of US$)		310,6	0,0		
i. Purchase (millions of US$)		310,6	0,0		
ii. Selling (millions of US$)					
d. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**4 147,0**	**5 266,9**	**3 741,0**	**3 578,2**	**3 459,3**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0074%	0,0074%	0,0074%	0,0074%	0,0084%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	2,80%	2,80%	2,80%	2,80%	2,80%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	200,0		320,0	320,0	785,0
Interest rate	1,00%	1,00%	1,00%	1,00%	1,00%
5. Commercial bank current account in the BCR at close of the day	**3 947,0**	**5 266,9**	**3 411,0**	**3 258,2**	**2 674,3**
i Cumulative average reserve balances in domestic currency (millions of S/) (*)	9 776,5	9 738,7	9 962,6	9 766,4	9 715,1
ii Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requi	5,9	5,9	6,0	5,9	5,9
i Cumulative average current account in domestic currency (millions of S/)	3 881,7	3 839,3	4 088,2	3 874,9	3 819,9
ii Cumulative average current account in domestic currency (% of liabilities subject to reserve requi	2,4	2,3	2,5	2,3	2,3
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	977,5	707,0	1 426,0	676,5	875,5
Interest rate : Minimum / Maximum / Average	2,25/2,25/2,25	2,25/2,25/2,25	2,20/2,30/2,25	2,00/2,25/2,22	2,00/2,25/2,23
b. Interbank operations (foreign currency)	64,0	46,5	48,5		68,0
Interest rate : Minimum / Maximum / Average		1,75/1,75/1,75	1,50/1,75/1,71		1,75/1,75/1,75
c. Secondary market of CDBCRP and CDBCRP-NR	17,0				
6 month term (amount / average interest rate)	15 / 2,07				
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Feb. 07, 2020**	**Feb. 10, 2020**	**Feb. 11, 2020**	**Feb. 12, 2020**	**Feb. 13, 2020**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-66,5	69,9	28,9	69,3	-132,0
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-61,2	-45,2	-41,7	47,1	-375,5
a. Spot purchases with non-banking costumers	-78,7	64,1	-42,1	29,7	-381,8
i. Purchases	442,5	355,1	324,5	357,8	331,2
ii. Sales	519,3	409,2	366,6	328,0	713,0
b. Forward and swap purchases with non-banking costumers	26,5	270,2	108,5	202,8	-270,0
i. Pactes	261,4	445,2	378,6	387,4	276,8
ii. Redemption	234,9	175,0	272,1	184,6	546,8
C. Forward and swap sells with non-banking costumers	36,0	114,6	46,6	181,5	-513,5
i. Pactes	348,1	448,3	308,9	438,9	531,4
ii. Redemption	312,1	333,7	262,3	257,4	1044,9
d. Interbank operations					
i. Spot	936,0	752,2	670,2	601,4	1193,0
ii. Forward	50,0	20,0	98,0	63,0	117,0
e. Spot sales due to NDF redemption and swaps	100,1	167,6	0,7	93,7	499,6
i. Purchases	309,4	331,3	261,9	251,9	1016,8
ii. Sales	209,3	163,7	261,2	158,2	517,0
f. Change due to FX options	4,1	-18,4	10,7	0,8	-0,1
g. Net operations with other financial institutions	-7,3	-22,1	-10,1	-3,6	2,9
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,3890	3,3967	3,3879	3,3817	3,3843

(*) Preliminar information