

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

	Feb 17, 2020		Feb 18, 2020		Feb 19, 2020		Feb 20, 2020		Feb 21, 2020	
	Millions of Soles									
I. Commercial bank current accounts before Central Bank operations	7 847.6		8 160.9		5 911.2		4 358.8		2 188.9	
a. Central Bank monetary operations										
i. Auction sales of CD BCRP	36.0	100.0	300.0	300.0	36.0	300.0	300.0	36.0	100.0	300.0
Maturity	177.7	212.0	1033.0	1167.0	127.6	686.0	1028.0	66.0	610.0	844.0
Proposals received	171.0	687.0	350.0	171.0	337.0	307.0	170.0	685.0	359.0	169.0
Interest rate - Minimum	2.07	2.17	2.09	2.07	2.09	2.09	2.08	2.19	2.10	2.07
Maximum	2.08	2.19	2.09	2.09	2.10	2.11	2.08	2.21	2.14	2.12
Average	2.07	2.18	2.09	2.08	2.09	2.10	2.08	2.20	2.13	2.11
Stock	29 220.7				29 857.7			30 487.7		
Next maturity CD BCRP (Mar. 3, 2020)								1 197.00		
ii. CD BCRP redeemed from February 24 to 28, 2020										
CD BCRP redeemed from February 24 to 28, 2020										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average	3 850.0				3 850.0			3 850.0		
Stock								3 850.0		
Next maturity Repo (Mar. 6, 2020)										
iii. Repo BCRP redeemed from February 24 to 28, 2020										
Repo BCRP redeemed from February 24 to 28, 2020										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average										
Stock										
Next maturity COLD BCRP ()										
iv. COLD BCRP redeemed from February 24 to 28, 2020										
COLD BCRP redeemed from February 24 to 28, 2020										
Proposals received	1 499.9	2 300.0			1 500.0	1 641.8			1 499.9	931.2
Maturity	3 195.5	2 407.6			2 941.0	1 641.8			1 954.8	931.2
Interest rate - Minimum	1.6	1.6			1.6	1.6			1.6	1.6
Maximum	2.10	2.07			2.19	2.14			2.15	2.10
Average	2.03	2.05			2.03	2.05			2.04	2.03
Stock	3 700.9				3 141.8				2 525.6	
Next maturity of time deposits (Feb. 24, 2020)										
Time Deposits redeemed from February 24 to 28, 2020										
Auction sales of time deposits TP in domestic currency										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average	4 100.2				4 100.2			4 100.2		
Stock										
Next maturity of time deposits TP (Mar. 2, 2020)										
Time Deposits TP redeemed from February 24 to 28, 2020										
Auction sales of CDR BCRP										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average										
Stock										
Next maturity CDR BCRP										
CDR BCRP redeemed from February 24 to 28, 2020										
Auction sales of foreign operations in foreign currency										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average										
Stock	11 050.1				11 050.1			11 050.1		
Next maturity Swap (Feb. 21, 2020)										
Swaps redeemed from February 24 to 28, 2020										
Auction sales of Swap operation in foreign currency (Substitution)										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average										
Stock										
Next maturity Swap foreign currency										
Swap foreign currency redeemed from February 24 to 28, 2020										
Auction sales of Swap operation in foreign currency (Substitution)										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average										
Stock										
Next maturity Swap foreign currency										
Swap foreign currency redeemed from February 24 to 28, 2020										
Auction FX Swap Sell BCRP										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average										
Stock										
Next maturity FX Swap Sell (Mar. 30, 2020)										
FX Swap Sell currency redeemed from February 24 to 28, 2020										
Auction Purchase FX Swap BCRP										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average										
Stock										
Next maturity Purchase FX Swap										
FX Swap Purchase currency redeemed from February 24 to 28, 2020										
b. Central Bank foreign currency operations at over-the-counter										
i. Purchases (billions of USD)										
Average exchange rate (S/ USD)										
Sales (billions of USD)										
Average exchange rate (S/ USD)										
ii. Operations with Treasury Public (billions of USD)										
Purchases (billions of USD)					5.6			0.6		
Sales (billions of USD)					5.6			0.6		
iii. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP										
Purchases of CD BCRP and CD BCRP-NR										
Purchases of BTP										
II. Commercial bank current accounts before close of the day	2 917.6		2 388.1		1 155.6		1 023.8		883.9	
a. Central Bank monetary operations										
i. Swap operations of foreign currency										
FX Swap (direct sale)	0.0074%				0.0074%			0.0074%		
ii. Outcomes of the direct temporary buying securities (Repo)										
Interest rate	2.80%				2.80%			2.80%		
iii. Monetary regulation credit										
Interest rate										
Outcomes of the direct temporary buying securities (Repo)	200.0				6.4			10.8		
Outcomes of the direct temporary buying securities (Repo)	1.00%				1.00%			1.00%		
Interest rate	2 237.6				3 382.7			1 144.8		
b. Operations in the foreign exchange market (billions of USD)										
i. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve req.)	9 458.3				9 395.2			9 334.9		
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve req.)	5.7				5.7			5.5		
iii. Cumulative average reserve account in domestic currency (billions of S/)	3 957.1				3 491.9			3 433.5		
iv. Cumulative average reserve account in domestic currency (% of liabilities subject to reserve req.)	2.1				2.1			2.0		
c. Hedbank market and Secondary market of CDBCRP										
i. Hedbank operations (domestic currency)	812.0				784.1			1 097.4		
Interest rate - Minimum/Maximum/Average	2 002.2/20.19				2 002.2/20.22			2 162.2/20.20		
ii. Hedbank operations (foreign currency)	71.5				97.5			34.0		
Interest rate - Minimum/Maximum/Average	1 751.7/1.75				1 751.7/1.75			1 751.7/1.75		
iii. Secondary market of CDBCRP and CDBCRP-NR	179.3				179.3			61.0		
6 month term (annual) / Average interest rate										
12 month term (annual) / Average interest rate										
d. Operations in the foreign exchange market (billions of USD)										
Flow of foreign exchange position adjusted by forwards: a + b1 - c1 + e + f	25.1				8.8			-1.8		
Flow of foreign exchange position: a + b1 - c1 + e + f	45.3				9.7			-3.9		
i. Spot purchases with non-banking customers	285.3				318.4			344.3		
Purchases	285.3				285.3			285.3		
Sales	347.6				454.0			306.5		
ii. Forward and swap purchases with non-banking customers	38.6				38.6			41.7		
Purchased	170.9				20.7			230.9		