CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Sep 7, 2020		Sep 8, 2020		Sep 9, 2020		Sep 10, 2020		Sep 11, 2020	
1. Commercial bank current account before Central Bank operations	**28,524.9**		**30,828.8**		**30,159.9**		**28,307.4**		**27,043.3**	
2. Monetary and exchange Central Bank operations before close of the day										
a. Central Bank monetary operations										
i. Auction sale of CD BCRP	300.0	500.0	900.0	929.7	500.1	1000.0	300.0	500.0	300.0	500.0
Proposals received	482.0	951.0	723.0	959.7	961.8	1196.0	660.8	763.5	497.0	826.0
Maturity	86 d	29 d	92 d	31 d	91 d	30 d	90 d	33 d	89 d	32 d
Interest rate : Minimum	0.26	0.25	0.27	0.24	0.27	0.24	0.26	0.24	0.26	0.24
Maximum	0.27	0.25	0.27	0.25	0.27	0.25	0.27	0.25	0.27	0.24
Average	0.27	0.25	0.27	0.25	0.27	0.24	0.27	0.24	0.27	0.24
Stock	27,785.2		26,180.8		27,781.0		28,581.0		28,381.0	
Next maturity CD BCRP (Sep. 14, 2020)	3,134.0		2,000.0		2,000.0		2,000.0		2,000.0	
CD BCRP matured from Sep. 11 to 18, 2020.	3,134.0								5,600.0	
ii. Outcome of the buying auction sale securities (REPO)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	10,653.5		10,653.5		9,563.5		9,563.5		9,563.5	
Next maturity Repo (Sep. 15, 2020)	1,090.0		1,090.0		80.0		80.0		80.0	
Repo BCRP matured from Sep. 11 to 18, 2020.	1,090.0		1,090.0						80.0	
iii. Auction of credit portfolio repurchase agreements (General)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity General Credit Portfolio Repo										
General Credit Portfolio Repo matured from Sep. 11 to 18, 2020.										
iv. Auction of credit portfolio repurchase agreements (Alternative)							15.9			
Proposals received							15.9			
Maturity							1383 d			
Interest rate : Minimum							0.50			
Maximum							0.50			
Average							0.50			
Stock	263.1		263.1		263.1		279.0		279.0	
Next maturity Alternative Credit Portfolio Repo (Nov. 16, 2020)	100.0		100.0		100.0		100.0		100.0	
Alternative Credit Portfolio Repo matured from Sep. 11 to 18, 2020.										
v. Auction of government guaranteed credit portfolio repurchase agreements (Regular)		Desierta	12.1	Desierta	10.2		36.0	87.0	Desierta	11.0
Guarantee percentage		98%	95%	90%	80%		98%	95%	90%	80%
Proposals received		-.-	12.1	0 . 5	10.2		36.0	87.0		11.0
Maturity		1095 d	1095 d	1095 d	1095 d		1096 d	1096 d	1096 d	1096 d
Interest rate : Minimum		-.-	1.90	-.-	1.70		1.98	1.90	-.-	1.90
Maximum		-.-	2.00	-.-	2.05		5.00	2.50	-.-	1.90
Average		-.-	1.96	-.-	1.78		4.29	1.97	-.-	1.90
Stock	52,793.0		52,815.3		52,815.3		52,849.3		52,849.3	
vi. Auction of government guaranteed credit portfolio repurchase agreements (Special)			Desierta				Desierta			
Guarantee percentage			98%				98%			
Proposals received			120.0				120.0			
Maturity			1095 d				1096 d			
Interest rate : Minimum			-.-				-.-			
Maximum			-.-				-.-			
Average			-.-				-.-			
Stock	1,851.1		1,851.1		1,851.1		1,851.1		1,851.1	
vii. Outcome of the buying auction sale securities (Special REPO)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Special Repo.										
Special Repo matured from Sep. 11 to 18, 2020.										
viii. Auction sale of CDV BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity CDV BCRP										
CDV BCRP matured from Sep. 11 to 18, 2020.										
ix. Auction sale of CDLD BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity CDLD BCRP										
CDLD BCRP matured from Sep. 11 to 18, 2020.										
x. Auction sale of time deposits in domestic currency	2,403.8	15,934.[illegible]	2,198.0	5,736.7	3,885.9	16,161.[illegible]	3,333.8	15,829.0	2,500.0	15,674.5
Proposals received	2,403.8	15,934.[illegible]	2,198.0	5,736.7	3,885.9	16,161.[illegible]	3,333.8	15,829.0	2,500.0	15,674.5
Maturity	7 d	1 d	7 d	1 d	7 d	1 d	7 d	1 d	7 d	3 d
Interest rate : Minimum	0.24	0.24	0.24	0.24	0.24	0.24	0.24	0.24	0.24	0.23
Maximum	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
Average	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
Stock	20,365.7		19,866.1		20,834.3		20,150.6		19,996.0	
Next maturity of time deposits (Sep. 11, 2020)	18,434.3		9,076.7		18,846.5		18,329.1		18,076.3	
Time Deposits matured from Sep. 11 to 18, 2020.	27,961.9		15,264.3		22,346.6		18,329.1		29,996.0	
xi. Auction sale of time deposits TP in domestic currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	2,500.1		2,500.1		2,500.1		2,500.1		2,500.1	
Next maturity of time deposits TP (Oct. 26, 2020)	500.1		500.1		500.1		500.1		500.1	
Time Deposits TP matured from Sep. 11 to 18, 2020.										
xii. Auction sale of time deposits BN in domestic currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity of time deposits BN										
Time Deposits BN matured from Sep. 11 to 18, 2020.										
xiii. Auction sale of CDR BCRP			200.0		190.0		200.0		130.0	
Proposals received			575.0		190.0		454.0		130.0	
Maturity			91 d		91 d		91 d		95 d	
Interest rate : Minimum			-0.01		0.14		-0.07		-0.05	
Maximum			0.07		0.25		0.00		0.20	
Average			0.02		0.19		-0.06		0.10	
Stock	3,210.0		3,210.0		3,400.0		3,600.0		3,730.0	
Next maturity CDR BCRP (Sep. 22, 2020)	300.0		300.0		300.0		300.0		300.0	
CDR BCRP matured from Sep. 11 to 18, 2020.										
xiv. Auction sale of CD BCRP-NR										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity CDR BCRP										
CD BCRP-NR matured from Sep. 11 to 18, 2020.										
xv. Auction sale of Swap operation in foreign currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	6,595.0		6,595.0		6,595.0		6,595.0		6,595.0	
Next maturity Swap (Sep. 16, 2020)	500.0		500.0		500.0		500.0		500.0	
Swap matured from Sep. 11 to 18, 2020.									500.0	
xvi. Cross Currency Repo										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Swap										
Cross Currency Repo matured from Sep. 11 to 18, 2020.										
xvii. Auction sale of Swap operation in foreign currency (Extension)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Swap foreign currency										
Swap foreign currency matured from Sep. 11 to 18, 2020.										
xviii. Auction sale of Swap operation in foreign currency (Sterilization)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Swap foreign currency										
Swap foreign currency matured from Sep. 11 to 18, 2020.										
xix. Auction FX Swap Sell BCRP							200.0		200.0	500.0
Proposals received							360.0		685.0	685.0
Maturity							91 d		91 d	94 d
Interest rate : Minimum							-0.2		-0.35	-0.40
Maximum							0.10		-0.25	0.05
Average							-0.08		-0.30	-0.15
Stock	3,375.2		3,375.2		3,375.2		3,575.2		4,075.2	
Next maturity FX Swap Sell (Sep. 11, 2020)	200.0		200.0		200.0		200.0		50.0	
FX Swap Sell currency matured from Sep. 11 to 18, 2020.	200.0		200.0		200.0		200.0			
xx. 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 Sep. 11 to 18, 2020.										
b. Settlement of Credit Portfolio Repo (from Circular 0014-2020-BCRP, Circular 0017-2020-BCRP and Circular 0021-2020-BCRP)	128.7		9.6		48.9		87.1		165.3	
c. Central Bank foreign currency operations at over-the-counter										
i. Purchase (millions of US$)										
Average exchange rate (S/. US$)										
ii. Selling (millions of US$)										
Average exchange rate (S/. US$)										
d. Operations outside of FX Desk (millions of US$)			9.6							
i. Purchase (millions of US$)			9.6							
ii. Selling (millions of US$)										
e. 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	**9,515.6**		**21,474.0**		**8,471.8**		**8,219.0**		**8,104.1**	
4. Central Bank monetary operations										
a. Swap operations of foreign currency										
Fee (daily effective rate)	0.0015%		0.0015%		0.0015%		0.0015%		0.0014%	
b. Outcome of the direct temporary buying securities (Repo)										
Interest rate	0.50%		0.50%		0.50%		0.50%		0.50%	
c. Monetary regulation credit										
Interest rate										
d. Overnight deposits in domestic currency	6,067.2		17,731.0		5,362.9		6,187.2		5,948.8	
Interest rate	0.15%		0.15%		0.15%		0.15%		0.15%	
5. Commercial bank current account in the BCR at close of the day	**3,448.4**		**3,743.0**		**3,108.9**		**2,031.8**		**2,155.3**	
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	10,408.8		10,229.0		10,212.4		10,046.7		9,776.5	
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5.1		5.0		5.0		4.9		4.8	
c Cumulative average current account in domestic currency (millions of S/)	4,286.4		4,102.4		4,095.2		3,933.2		3,682.4	
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.1		2.0		2.0		1.9		1.8	
6. Interbank market and Secondary market of CDBCRP										
a. Interbank operations (domestic currency)	55.0		257.0							
Interest rate : Minimum / Maximum/ T/&O	0.15/ 0.20 / 0.25		0.05/ 0.15 / 0.09		0.22/ 0.22 / 0.22		0.21/ 0.21 / 0.21		0.25/ 0.25 / 0.25	
b. Interbank operations (foreign currency)			55.0						15.0	
Interest rate : Minimum / Maximum / Average			0.05/ 0.25 / 0.09							
c. Secondary market of CDBCRP and CDBCRP-NR			70.0		15.0					
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$)	**Set.04, 2020**		**Set.07, 2020**		**Set.08, 2020**		**Set.09, 2020**		**Set.10, 2020**	
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	7.3		-72.2		-6.0		19.1		172.1	
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-80.3		-110.7		-86.7		-31.3		53.9	
a. Spot purchases with non-banking costumers	35.5		113.8		121.5		114.0		38.3	
i. Purchases	188.1		158.0		201.1		223.0		292.4	
ii. Sales	279.6		271.8		322.0		337.0		328.8	
b. Forward and swap purchases with non-banking costumers	162.8		49.1		83.9		21.1		122.0	
i. Pacted	432.1		77.0		300.9		211.2		255.9	
ii. Redemption	249.2		27.9		217.0		232.3		377.9	
C. Forward and swap sells with non-banking costumers	96.7		9.6		2.8		21.6		174.5	
i. Pacted	222.8		19.5		497.2		268.2		734.9	
ii. Redemption	127.1		9.7		494.4		339.2		909.4	
d. Interbank operations										
i. Spot	360.8		192.0		378.8		358.5		390.7	
ii. Forward	60.0						3.0		28.0	
e. Spot sales due to NDF redemption and swaps	101.5		14.4		288.7		133.6		560.6	
i. Purchases	125.3		3.6		454.4		332.3		908.4	
ii. Sales	226.8		18.1		165.7		198.7		347.8	
f. Change due to FX options	2.2		-0.4		-0.4		2.1		9.2	
g. Net operations with other financial institutions	-12.5		-0.6		-7.1		56.5		117.5	
h. Monetary regulation credit										
Interest rate										
Note: Interbank exchange rate (Source: Datatec)	3.5526		3.5356		3.5432		3.5367		3.5431	

(*) Preliminar information