

**CENTRAL RESERVE BANK OF PERU**  
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

	Dec 16, 2019	Dec 17, 2019	Dec 18, 2019	Dec 19, 2019	Dec 20, 2019
<b>Commercial bank current account before Central Bank operations</b>	<b>3 764.8</b>	<b>3 179.5</b>	<b>2 420.2</b>	<b>1 955.8</b>	<b>786.8</b>
<b>Monetary and exchange Central Bank operations before close of the day</b>					
<b>a. Central Bank monetary operations</b>					
i. Action sale of CD BCRP	20.0	20.0	20.0	20.0	20.0
Proposals received	251.0	134.8	539.4	369.4	369.4
Interest rate - Minimum	2.11	2.21	2.14	2.14	2.14
Maximum	2.11	2.24	2.17	2.17	2.17
Average	2.11	2.22	2.17	2.17	2.17
Stock	28 214.8	28 214.8	28 244.8	28 274.8	28 274.8
Next maturity CD BCRP (Ene. 3, 2019)	1 565.0	1 565.0	1 565.0	1 565.0	1 565.0
CD BCRP matured from December 23 to 27, 2019					
i. Outcome of the buying auction rate securities (Repo)				500.0	350.0
Proposals received				1000.0	500.0
Maturity				7.4	9.4
Interest rate - Minimum				2.82	2.40
Maximum				2.82	2.82
Average				2.82	2.60
Stock	5 200.0	5 200.0	4 700.0	5 000.0	5 480.0
Next maturity Repo (Dic. 23, 2019)	500.0	500.0	500.0	500.0	545.0
Repo BCRP matured from December 23 to 27, 2019					
i. Repo BCRP matured	1 000.0	1 000.0	500.0	1 200.0	1 695.0
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity COLD BCRP ( )					
COLD BCRP matured from December 23 to 27, 2019					
i. Auction sale of fine deposits in domestic currency	800.0	1300.0	400.0	989.8	989.8
Proposals received	1950.2	1496.1	1.4	1.4	1.4
Maturity	1.4	1.4	1.4	1.4	1.4
Interest rate - Minimum	1.81	1.84	1.85	1.85	1.85
Maximum	1.90	2.25	2.0	2.0	2.0
Average	1.88	1.92	1.89	1.89	1.89
Stock	800.0	1300.0	400.0	989.8	989.8
Next maturity of fine deposits	800.0	1 300.0	400.0	989.8	989.8
Fine Deposits matured from December 23 to 27, 2019	600.0	1 300.0	400.0	989.8	989.8
i. Auction sale of fine 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 fine deposits TP (Dic. 23, 2019)	500.0	500.0	500.0	500.0	500.0
Fine Deposits TP matured from December 23 to 27, 2019					
i. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from December 23 to 27, 2019					
i. Auction sale of fine deposits 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
Next maturity Swap (Ene. 3, 2020)	500.0	500.0	500.0	500.0	500.0
Swap matured from December 23 to 27, 2019					
i. Auction sale of Swap operation in foreign currency (Swapsell)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from December 23 to 27, 2019					
i. Auction sale of Swap operation in foreign currency (Swapsell)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from December 23 to 27, 2019					
i. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	200.0	200.0	200.0	200.0	200.0
Next maturity FX Swap Sell (Ene. 13, 2020)	600.0	600.0	600.0	600.0	600.0
FX Swap Sell currency matured from December 23 to 27, 2019					
i. 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 23 to 27, 2019					
<b>b. Central Bank foreign currency operations at over-the-counter</b>					
i. Purchase (millions of US\$)					
Average exchange rate (S/ US\$)					
i. Selling (millions of US\$)					
Average exchange rate (S/ US\$)					
Operations with Treasury Policies (millions of US\$)	238.8	238.8	0.5	0.5	0.5
i. Purchase (millions of US\$)					
i. Selling (millions of US\$)					
Operations at the Secondary Market of CD BCRP, CD BCRP-NT and BTP					
i. Purchase of CD BCRP and CD BCRP-NT					
i. Purchase of BTP	2 884.8	1 879.8	1 990.2	1 975.8	1 691.8
<b>Commercial bank current account before close of the day</b>					
<b>a. Swap operations of foreign currency</b>					
Fine (paid effective rate)	0.0075%	0.0075%	0.0075%	0.0075%	0.0085%
<b>b. Outcome of the direct temporary buying securities (Repo)</b>	2.80%	2.80%	2.80%	2.80%	2.80%
<b>c. Monetary regulation credit</b>					
Interest rate	263.1	207.1	26.6	222.6	253.6
<b>d. Overnight deposits in domestic currency</b>	1 020.0	1 020.0	1 020.0	1 020.0	1 020.0
<b>Commercial bank current account in the BCP at close of the day</b>	2 381.8	1 872.4	1 881.8	1 883.3	1 348.9
<b>Commercial bank current account in the BCP at close of the day</b>					
i. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve req.)	9 588.9	9 434.8	9 262.7	9 208.0	9 118.7
i. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve req.)	5.0	5.0	5.0	5.0	5.0
i. Cumulative average current account in domestic currency (millions of S/)	3 068.7	3 813.4	3 879.2	3 884.0	3 511.1
i. Cumulative average current account in domestic currency (% of liabilities subject to reserve req.)	7.5	7.4	7.3	7.2	7.2
<b>b. Interbank market and Secondary market of CD BCRP</b>					
a. Interbank operations (domestic currency)	912.0	1 134.2	2 250.25(2.25)	1 872.0	1 631.6
b. Interbank operations (foreign currency)	2 292.8(2.8)	2 292.8(2.8)	2 292.8(2.8)	2 292.8(2.8)	2 292.8(2.8)
Interest rate - Minimum (Maximum) Average					
Secondary market of CD BCRP and CD BCRP-NT					
12 month term (annual / average interest rate)					
<b>Operations in the foreign exchange market (millions of US\$)</b>					
i. Forward and swap purchases with non-banking customers					
i. Forward	60.8	140.5	78.1	13.3	100.0
i. Swap	15.9	35.9	39.0	43.8	142.4
i. Spot purchases with non-banking customers	23.8	28.1	24.8	28.2	24.3
i. Purchases	421.4	502.9	588.8	422.9	416.3
i. Sales	431.8	446.8	432.2	510.9	441.8
Forward and swap purchases with non-banking customers	77.1	113.0	106.6	71.9	102.2
i. Forward	153.9	270.4	280.0	142.4	279.4
i. Swap	66.8	389.4	290.7	105.5	391.8
i. Purchases	46.2	50.5	58.4	42.8	37.5
i. Sales	20.6	232.8	232.3	62.6	230.8
Forward and swap sales with non-banking customers	327.7	618.6	297.5	390.1	432.7
i. Forward	303.3	545.6	220.4	277.8	652.5
i. Swap					
i. Forward	576.4	586.0	684.0	834.0	758.3
i. Swap	202.4	245.6	204.4	208.2	234.4
i. Purchases	277.0	780.9	388.5	313.2	310.8
i. Sales	46.2	302.5	104.5	60.5	377.5
Change due to FX options	10.8	10.8	0.2	0.6	0.6
Not operations with other financial institutions	-1.1	-23.3	-14.9	-6.4	-6.5
Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: DataBank)	3 380.7	3 385.6	3 385.6	3 385.6	3 372.7
(*) Preliminary information					