CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Dec 30, 2019	Dec 31, 2019	Jan 02, 2020	Jan 03, 2020
1. Commercial bank current account before Central Bank operations	**176,1**	**761,8**	**644,9**	**2 889,6**
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		30,0	
Proposals received	120,6		203,0	
Maturity	185 d		369 d	
Interest rate : Minimum	2,02		2,07	
Maximum	2,08		2,08	
Average	2,06		2,07	
Stock	28 364,5	28 364,5	28 394,5	26 809,5
Next maturity CD BCRP (Jan. 7, 2020)	1 585,0	1 585,0	1 585,0	325,0
CD BCRP matured from january 6 to 10, 2020.	1 585,0	1 585,0	1 910,0	325,0
ii Outcome of the buying auction sale securities (Repo)	1100,0	700,0 1000,0	1000,0 2800,0	1700,0
Proposals received	1500,0	1200,0 1000,0	2500,0 3150,0	1700,0
Maturity	1 d	2 d 2 d	1 d 1 d	3 d
Interest rate : Minimum	2,71	2,70 2,25	2,76 2,25	2,30
Maximum	2,75	2,70 2,80	2,76 2,50	2,76
Average	2,75	2,70 2,61	2,76 2,43	2,33
Stock	5 750,0	6 350,0	7 650,0	5 550,0
Next maturity Repo (Jan. 6 2020)	1 100,0	2 500,0	3 800,0	1 700,0
Repo BCRP matured from january 6 to 10, 2020.	1 900,0	2 500,0	3 800,0	1 700,0
iii				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDLD BCRP ( )				
CDLD BCRP matured from january 6 to 10, 2020.				
iv. Auction sale of time deposits in domestic currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity of time deposits				
Time Deposits matured from january 6 to 10, 2020.				
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
Next maturity of time deposits TP (Jan 23, 2020)	500,0	500,0	500,0	500,0
Time Deposits TP matured from january 6 to 10, 2020.				
vi. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDR BCRP				
CDR BCRP matured from january 6 to 10, 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
Next maturity Swap (Feb. 3, 2020)	500,0	500,0	500,0	500,0
Swap matured from january 6 to 10, 2020				
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 6 to 10, 2020.				
ix. Auction sale of Swap operation in foreign currency (Sustitution)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap foreign currency				
Swap foreign currency matured from january 6 to 10, 2020.				
x. Auction FX Swap Sell BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	900,0	900,0	900,0	900,0
Next maturity FX Swap Sell (Jan. 13, 2020)	600,0	600,0	600,0	600,0
FX Swap Sell currency matured from january 6 to 10, 2020.				
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 6 to 10, 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$)	0,0	0,0	0,0	0,0
i. Purchase (millions of US$)	0,0	0,0	0,0	0,0
ii. Selling (millions of US$)				
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP				
i. Repurchase of CD BCRP and CD BCRP-NR				
ii. Purchase of BTP				
3. Commercial bank current account before close of the day	**1 246,1**	**2 461,8**	**4 414,9**	**4 589,6**
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily efective rate)	0,0076%	0,0084%	0,0076%	0,0086%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	2,80%	2,80%	2,80%	2,80%
c. Monetary regulation credit				
Interest rate				
d. Overnight deposits in domestic currency	676,0	1 130,0		60,0
Interest rate	1,00%	1,00%	1,00%	1,00%
5. Commercial bank current account in the BCR at close of the day	**570,1**	**1 331,8**	**4 414,9**	**4 529,6**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 348,9	8 266,8	8 248,5	9 129,6
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ	5,2	5,1	5,1	5,6
c Cumulative average current account in domestic currency (millions of S/)	2 736,8	2 654,3	2 636,7	3 387,2
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requir	1,7	1,6	1,6	2,1
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	1 374,7	777,4	577,6	913,8
Interest rate : Minimum / Maximum / Average	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25
b. Interbank operations (foreign currency)		45,0		
Interest rate : Minimum / Maximum / Average		1,75/1,75/1,75		
c. Secondary market of CDBCRP and CDBCRP-NR				
6 month term (amount / average interest rate)				
12 month term (amount / average interes rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US$)	**Dic. 27, 2019**	**Dic. 27, 2019**	**Dic. 31, 2019**	**Ene. 02, 2020**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	46,3	42,7	-4,4	21,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-46,8	4,9	-18,3	28,0
a. Spot purchases with non-banking costumers	-1,8	-60,5	-3,9	-114,1
i. Purchases	426,0	371,0	385,7	233,1
ii.) Sales	427,7	431,4	389,6	347,2
b. Forward and swap purchases with non-banking costumers	151,4	-139,5	-67,1	-291,5
i. Pacted	358,8	231,5	78,9	139,6
ii.) Redemption	207,4	371,1	146,0	431,1
C. Forward and swap sells with non-banking costumers	58,4	-180,7	-77,7	-285,7
i. Pacted	589,0	270,2	85,3	404,8
ii) Redemption	530,6	450,9	163,0	690,5
d. Interbank operations				
i. Spot	710,5	636,6	445,0	413,9
ii. Forward	85,0	269,0	5,0	65,0
e. Spot sales due to NDF redemption and swaps	284,8	139,9	8,6	402,4
i. Purchases	474,0	388,8	148,2	662,9
ii) Sales	189,2	248,9	139,6	260,5
f. Change due to FX options	0,0	-3,3	3,3	-0,3
g. Net operations with other financial institutions	-6,7	5,3	-5,9	-0,9
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	3,3231	3,3148	3,3120	3,3017
(*) Preliminar information				