CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Jan 20, 2020	Jan 21, 2020	Jan 22, 2020	Jan 23 2019	Jan 24, 2020
1. Commercial bank current account before Central Bank operations	**3 192,1**	**2 133,1**	**910,1**	**-259,6**	**103,2**
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	30,0	30,0	
Proposals received	80,5	142,0	148,0	133,0	
Maturity	169 d	352 d	713 d	1076 d	
Interest rate : Minimum	1,99	2,02	2,25	2,35	
Maximum	2,13	2,12	2,25	2,35	
Average	2,07	2,09	2,25	2,35	
Stock	28 324,4	28 354,4	28 399,4	28 444,4	28 444,4
Next maturity CD BCRP (Feb. 4, 2020)	1 407,0	1 407,0	1 407,0		1 407,00
CD BCRP matured from January 27 to 31, 2020.					
ii Outcome of the buying auction sale securities (Repo)			500,0	500,0 / 500,0	500,0 / 1000,0
Proposals received			900,0	500,0 / 1000,0	1000,0 / 1125,0
Maturity			1 d	1 d / 1 d	3 d / 3 d
Interest rate : Minimum			2,28	2,50 / 2,60	2,70 / 2,91
Maximum			2,28	2,50 / 2,60	2,70 / 2,91
Average			2,28	2,50 / 2,60	2,70 / 2,91
Stock	3 850,0	3 850,0	4 350,0	4 850,0	5 350,0
Next maturity Repo (Jan. 27, 2020)	300,0	300,0	500,0		1 500,0
Repo BCRP matured from January 27 to 31, 2020.			500,0		1 500,00
iii					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
CDLD BCRP matured from January 27 to 31, 2020.					
iv. Auction sale of time deposits in domestic currency	1000,0	500,0			
Proposals received	1108,7	819,3			
Maturity	1 d	1 d			
Interest rate : Minimum	1,40	1,40			
Maximum	1,68	1,50			
Average	1,49	1,42			
Stock	1 000,0	500,0			
Next maturity of time deposits	1 000,0	500,0			
Time Deposits matured from January 27 to 31, 2020.	1 000,0	500,0			
v. Auction sale of time deposits TP in domestic currency				500,0	
Proposals received				854,0	
Maturity				182 d	
Interest rate : Minimum				2,81	
Maximum				3,41	
Average				3,12	
Stock	4 100,2	4 100,2	4 100,2	4 100,2	4 100,2
Next maturity of time deposits TP (Mar 2, 2020)	500,0	500,0	500,0		200,0
Time Deposits TP matured from January 27 to 31, 2020.	500,0	500,0	500,0		
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from January 27 to 31, 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
Next maturity Swap (Feb. 3, 2020)	500,0	500,0	500,0		500,0
Swap matured from January 27 to 31, 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 27 to 31, 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 27 to 31, 2020.					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	300,0	300,0	300,0	300,0	300,0
Next maturity FX Swap Sell (Feb. 10, 2020)	300,0	300,0	300,0		300,0
FX Swap Sell currency matured from January 27 to 31, 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 27 to 31, 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$)					
i. Purchase (millions of US$)					
ii. Selling (millions of US$)					
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**2 162,1**	**1 603,1**	**1 380,1**	**1 210,4**	**1 603,2**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0076%	0,0076%	0,0076%	0,0076%	0,0076%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	2,80%	2,80%	2,80%	2,80%	2,80%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	223,0	307,0	85,2	42,0	315,0
Interest rate	1,00%	1,00%	1,00%	1,00%	1,00%
5. Commercial bank current account in the BCR at close of the day	**1 939,1**	**1 296,1**	**1 294,9**	**1 168,4**	**1 288,2**
Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 993,5	8 941,2	8 825,0	8 741,2	8 665,8
Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ	5,5	5,5	5,4	5,4	5,3
Cumulative average current account in domestic currency (millions of S/)	3 236,4	3 179,7	3 064,8	2 982,3	2 906,7
Cumulative average current account in domestic currency (% of liabilities subject to reserve requir	2,0	2,0	1,9	1,8	1,8
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 334,4	1 066,8	972,0	1 184,6	902,5
Interest rate : Minimum / Maximum / Average	2,20/2,25/2,24	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25
b. Interbank operations (foreign currency)	15,0	15,0		10,0	
Interest rate : Minimum / Maximum / Average	1,75/1,75/1,75	1,75/1,75/1,75		1,75/1,75/1,75	
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Jan. 17, 2020**	**Jan. 20, 2020**	**Jan. 21, 2020**	**Jan. 22, 2020**	**Jan. 23, 2020**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-86,4	123,3	6,8	-63,0	114,2
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-123,1	241,3	155,0	-25,0	179,1
a. Spot purchases with non-banking costumers	-75,5	250,8	158,6	-26,9	176,2
i. Purchases	269,5	428,8	425,7	393,2	511,4
ii. Sales	344,9	177,9	267,1	420,0	335,2
b. Forward and swap purchases with non-banking costumers	-38,9	-10,7	44,2	-81,8	-71,7
i. Pacted	167,0	10,2	343,7	143,0	281,1
ii. Redemption	205,9	20,9	299,4	224,8	352,8
C. Forward and swap sells with non-banking costumers	-85,5	107,3	190,2	-51,6	7,2
i. Pacted	331,3	139,6	552,5	255,0	756,4
ii Redemption	416,8	32,3	362,3	306,5	749,2
d. Interbank operations					
i. Spot	409,5	496,6	686,8	631,0	754,8
ii. Forward	124,0	65,0	101,0	117,0	10,0
e. Spot sales due to NDF redemption and swaps	163,4	5,6	65,8	92,2	402,3
i. Purchases	336,8	5,6	361,4	306,2	743,2
ii Sales	173,3		295,5	213,9	340,9
f. Change due to FX options	-9,9	0,0	-2,3	-7,7	14,0
g. Net operations with other financial institutions	-0,2	-3,8	-6,5	-8,6	-3,0
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,3214	3,3201	3,3183	3,3143	3,3211
(*) Preliminar information					