

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Jan 27, 2020	Jan 28, 2020	Jan 29, 2020	Jan 30, 2020	Jan 31, 2020
1. Commercial bank current account before Central Bank operations	738.7	1 006.0	1 143.4	1 483.6	1 070.3
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	150.0	92.0	150.0	103.0	
Maturity	192 d	345 d	192 d	1069 d	
Interest rate : Minimum	2.07	2.09	2.07	2.25	
Maximum	2.11	2.14	2.11	2.33	
Average	2.10	2.12	2.10	2.29	
Stock	28 489.4	28 519.4	28 549.4	28 579.4	28 579.4
Next maturity CD BCRP (Feb. 4, 2020)	1 407.00	1 407.00	1 407.00	1 407.00	1 407.00
CD BCRP matured from February 3 to 7, 2020.				2 907.00	2 907.00
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received	500.0	400.0			1 500.0
Maturity	1 d	1 d			3 d
Interest rate : Minimum	2.71	2.75			3.0
Maximum	2.71	2.75			3.35
Average	2.71	2.75			3.07
Stock	4 350.0	4 050.0	3 850.0	3 850.0	5 050.0
Next maturity Repo (Feb. 3, 2020)	500.0	200.0	300.0	300.0	1 200.0
Repo BCRP matured from February 3 to 7, 2020.	500.00	200.00			1 200.00
iii.					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ()					
CDLD BCRP matured from February 3 to 7, 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 February 3 to 7, 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	4 100.2
Next maturity of time deposits TP (Mar 2, 2020)	200.0	200.0	200.0	200.0	200.0
Time Deposits TP matured from February 3 to 7, 2020.					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from February 3 to 7, 2020.					
vii. Auction sale of Swao 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	500.0
Swao matured from February 3 to 7, 2020.				600.0	600.0
viii. Auction sale of Swao operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from February 3 to 7, 2020.					
ix. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from February 3 to 7, 2020.					
x. Auction FX Swap Sell BCRP				300.0	
Proposals received				537.0	
Maturity				60.0	
Interest rate : Minimum				-0.25	
Maximum				1.00	
Average				0.61	
Stock	300.0	300.0	300.0	600.0	600.0
Next maturity FX Swap Sell (Feb. 10, 2020)	300.0	300.0	300.0	300.0	300.0
FX Swap Sell currency matured from February 3 to 7, 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 February 3 to 7, 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 S/)					
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)					
d. 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	1 208.7	1 176.0	1 113.4	1 453.6	2 270.3
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0075%	0.0075%	0.0075%	0.0075%	0.0084%
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	198.5	116.0	151.0	676.3	137.1
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	1 010.2	1 060.0	962.4	777.3	2 133.2
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 485.3	8 415.9	8 362.0	8 362.0	8 305.4
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve)	5.2	5.2	5.1	5.1	5.1
c Cumulative average current account in domestic currency (millions of S/)	2 731.3	2 659.9	2 606.5	2 606.5	2 548.4
d Cumulative average current account in domestic currency (% of liabilities subject to reserve)	1.7	1.6	1.6	1.6	1.6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	1 001.0 2,25/2,25/2,25	1 108.9 2,25/2,25/2,25	1 187.0 2,25/2,30/2,26	1 256.5 2,25/2,30/2,25	1 099.0 2,25/2,25/2,25
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average					
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)					
Flow of foreign exchange position adjusted by forwards = a + b - c + e + f	-71.9	-96.2	25.0	-22.9	-68.8
Flow of foreign exchange position = a + b - c + e + f	-2.0	52.5	80.1	62.6	-72.6
a. Spot purchases with non-banking costumers	-7.9	47.5	100.8	72.3	-63.6
i. Purchases	300.3	374.0	464.6	482.4	426.7
ii. Sales	308.2	326.5	363.8	410.1	493.1
b. Forward and swap purchases with non-banking costumers	176.7	183.5	-20.2	-81.9	122.8
i. Pacted	272.5	326.2	220.9	254.0	375.8
ii. Redemption	95.8	142.7	241.1	315.9	253.0
c. Forward and swap sells with non-banking costumers	236.5	328.8	25.7	21.4	199.0
i. Pacted	375.7	518.9	291.2	394.1	537.3
ii. Redemption	139.3	190.2	265.5	372.8	338.3
d. Interbank operations					
i. Spot	351.9	403.9	629.2	1214.7	1218.5
ii. Forward	4.0	42.0	14.0	33.0	55.0
e. Spot sales due to NDF redemption and swaps	48.1	50.0	50.9	50.9	53.5
i. Purchases	136.7	186.0	186.0	354.2	325.7
ii. Sales	88.7	130.2	178.8	303.3	242.1
f. Change due to FX options	-10.2	-3.5	-9.2	-9.3	-9.3
g. Net operations with other financial institutions	1.3	-6.7	-15.6	-3.8	81.8
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datastat)	3.3231	3.3395	3.3336	3.3457	3.3621
(*) Preliminar information					