

CENTRAL RESERVE BANK OF PERU SUMMARY OF MONETARY AND EXCHANGE OPERATIONS (Millions of Soles)					
	Feb 03, 2020	Feb 04, 2020	Feb 05, 2020	Feb 06, 2020	Feb 07, 2020
1. Commercial bank current account balances before Central Bank operations	866.5	2 848.6	3 146.4	4 298.3	4 478.9
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	-38.0	-38.0	-38.0	-38.0	-38.0
Proposals received	148.8	174.0	160.0	112.0	112.0
Maturity	185.0	366.0	609.0	1462.0	1462.0
Interest rate - Minimum	2.07	2.09	2.15	2.25	2.25
Maximum	2.11	2.12	2.17	2.29	2.29
Average	2.08	2.11	2.16	2.28	2.28
Stock	20 809.4	27 262.4	27 322.4	25 885.4	25 885.4
Net maturity CD BCRP (Mar. 3, 2020)	1 407.00	1 500.00	1 500.00	1 500.00	1 500.00
CD BCRP matured from February 10 to 14, 2020:	2 007.00	2 000.00	2 000.00	2 000.00	2 000.00
i. Outcome of the buying auction sale securities (Repo)	100.0	1195.0	1300.0	2000.0	2000.0
Proposals received	1 816	1 816	1 816	1 816	1 816
Maturity	250.0	1 195.0	2300.0	2000.0	2000.0
Interest rate - Minimum	2.50	2.25	2.58	2.28	2.28
Maximum	2.80	2.50	2.70	2.65	2.65
Average	2.68	2.29	2.64	2.61	2.61
Stock	6 045.0	5 150.0	5 050.0	3 850.0	3 850.0
Net maturity Repo (Mar. 6, 2020)	2 195.00	2 195.00	2 195.00	2 195.00	2 195.00
Repo BCRP matured from February 10 to 14, 2020:	2 195.00	2 195.00	2 195.00	2 195.00	2 195.00
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity COLD BCRP ()					
COLD BCRP matured from February 10 to 14, 2020:					
ii. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity time deposits					
Time Deposits matured from February 10 to 14, 2020:					
iii. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity time deposits TP (Mar 2, 2020)	4 300.2	4 300.2	4 300.2	4 300.2	4 300.2
Time Deposits TP matured from February 10 to 14, 2020:	200.0	200.0	200.0	200.0	200.0
iv. Auction sale of CD BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity CDR BCRP					
CDR BCRP matured from February 10 to 14, 2020:					
v. Auction sale of time deposits in foreign currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Swap (Feb. 21, 2020)	500.0	300.0	300.0	11 050.1	11 050.1
Swap matured from February 10 to 14, 2020:	300.0	300.0	800.0	800.0	800.0
vi. Auction sale of time deposits in foreign currency (Emission)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured from February 10 to 14, 2020:					
vii. Auction sale of Swap operation in foreign currency (Distribution)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Swap foreign currency					
Swap foreign currency matured from February 10 to 14, 2020:					
viii. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity FX Swap Sell (Feb. 10, 2020)	600.0	600.0	600.0	600.0	600.0
FX Swap Sell currency matured from February 10 to 14, 2020:	300.0	300.0	300.0	300.0	300.0
ix. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Net maturity Purchase FX Swap					
Purchase FX Swap currency matured from February 10 to 14, 2020:					
3. 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\$)					
iii. Operations with Treasury Public (millions of US\$)					
i. Purchase (millions of US\$)	15.2				
ii. Selling (millions of US\$)	15.0				
iv. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP					
i. Purchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
4. Commercial bank current account balances before close of the day	9 631.5	4 418.8	4 316.4	4 268.3	4 478.9
5. Central Bank monetary operations					
a. Swap operations of foreign currency	0.0079%	0.0079%	0.0079%	0.0079%	0.0079%
Fee (only auction rate)					
b. Outcome of the direct temporary buying securities (Repo)	2.80%	2.80%	2.80%	2.80%	2.80%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	1.00%	1.00%	1.00%	1.00%	1.00%
Interest rate					
6. Commercial bank current account in the BCP at close of the day	3 631.5	4 418.8	4 316.4	4 268.3	4 478.9
7. Cumulative reserves balances in domestic currency (millions of S/)	8 246.0	6 980.0	9 244.9	9 376.0	9 487.1
i. Cumulative reserves balances in domestic currency (% of liabilities subject to reserve req)	5.1	5.4	5.8	5.8	5.8
ii. Cumulative average current account in domestic currency (millions of S/)	2 463.3	3 079.1	3 347.0	3 443.5	3 566.6
iii. Cumulative average current account in domestic currency (% of liabilities subject to reserve req)	1.5	1.0	2.0	2.1	2.2
8. Interbank market and Secondary market of CDR BCRP					
a. Interbank operations (domestic currency)	859.0	1 057.9	1 262.9	1 026.6	1 263.2
Interest rate - Minimum/Maximum/Average	2.50/2.50/2.25	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)					
Interest rate - Minimum/Maximum/Average	1.0				
1.75/1.75/1.75					
c. Secondary market of CDR BCRP and CDR BCRP-NR					
Interest rate - Minimum/Maximum/Average					
1.2 month term (amount / average interest rate)					
9. Operations in the foreign exchange market (millions of US\$)	Jan. 31, 2020	Feb. 03, 2020	Feb. 04, 2020	Feb. 05, 2020	Feb. 06, 2020
Flow of foreign exchange position acquired by forwards: $\Delta = a + b - c + e + f + g$	66.8	34.4	-189.7	-12.6	83.0
Flow of foreign exchange position: $\Delta = a + b - c + d + e + f + g$	40.5	6.3	-136.8	-100.6	81.4
a. Spot purchases with non-banking customers	26.6	18.3	122.2	36.6	134.7
Purchases	461.3	242.0	207.7	337.7	426.4
ii. Sales	437.2	322.8	409.0	420.4	291.7
Forward and swap purchases with non-banking customers	26.7	131.1	38.0	126.6	107.0
i. Purchased	251.1	244.2	116.3	225.8	194.0
ii. Redemption	191.4	113.1	153.0	115.0	370.1
c. Forward and swap sales with non-banking customers	28.4	92.2	12.6	28.4	68.2
i. Purchased	347.7	411.1	313.5	214.8	636.0
ii. Redemption	275.6	319.1	214.5	191.1	726.3
d. Interbank operations					
i. Spot	747.6	1075.4	726.4	1063.3	967.3
ii. Forward	336.2	57.0	59.0	227.0	138.1
iii. Spot sales with NDF redemption and swaps	208.6	208.6	208.6	208.6	208.6
Purchases	244.2	271.6	313.3	188.7	685.3
ii. Sales	65.6	65.6	65.6	165.7	397.7
iv. Change due to FX options	28.4	10.1	0.2	26.1	9.7
g. Net operations with other financial institutions	13.2	16.3	15.8	11.1	1.2
Interest rate					
3.370%	3.373%	3.385%	3.388%	3.378%	
10. Prudential information					