CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Mar 9, 2020	Mar 10, 2020	Mar 11, 2020	Mar 12, 2020	Mar 13, 2020
1. Commercial bank current account before Central Bank operations	**3,037.6**	**2,819.9**	**2,688.2**	**2,917.9**	**2,842.6**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations	0.0	0.0	0.0	0.0	0.0
i. Auction sale of CD BCRP	30.0	30.0	30.0	30.0	
Proposals received	143,5	177,0	79,0	49,6	
Maturity	178 d	357 d	722 d	1085 d	
Interest rate : Minimum	2,05	2,08	2,15	2,25	
Maximum	2,10	2,10	2,21	2,30	
Average	2,07	2,09	2,19	2,27	
Stock	29,334.8	29,394.8	29,439.8	29,499.8	29,499.8
Next maturity CD BCRP Apr. 2, 2020)	1,800.00	1,800.00	1,800.00	1,800.00	1,800.00
CD BCRP matured from March 16 to 20, 2020.	0.00	0.00	0.00	0.00	0.00
ii. Outcome of the buying auction sale securities (Repo)	1300,0	1200,0	900,0	200,0	300,0
Proposals received	2200,0	2100,0	1100,0	200,0	300,0
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	2,51	2,46	2,55	2,46	2,36
Maximum	2,51	2,57	2,62	2,46	2,36
Average	2,51	2,52	2,59	2,46	2,36
Stock	6,750.0	6,150.0	5,350.0	4,650.0	4,750.0
Next maturity Repo (Mar. 16, 2020)	1,800.0	1,700.0	900.0	200.0	300.0
Repo BCRP matured from March 16 to 20, 2020.	2,300.00	1,700.00	900.00	200.00	300.00
iii ##					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	0.00	0.00	0.00	0.00	0.00
Next maturity CDLD BCRP ( )	0.00	0.00	0.00	0.00	0.00
CDLD BCRP matured from March 16 to 20, 2020.	0.00	0.00	0.00	0.00	0.00
iv. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	0.0	0.0	0.0	0.0	0.0
Next maturity of time deposits	0.0	0.0	0.0	0.0	0.0
Time Deposits matured from March 16 to 20, 2020.	0.0	0.0	0.0	0.0	0.0
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 (Jun 25, 2020)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from March 16 to 20, 2020.	0.0	0.0	0.0	0.0	0.0
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	0.0	0.0	0.0	0.0	0.0
Next maturity CDR BCRP	0.0	0.0	0.0	0.0	0.0
CDR BCRP matured from March 16 to 20, 2020.	0.0	0.0	0.0	0.0	0.0
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	9,250.0	9,250.0	9,250.0	9,250.0	9,250.0
Next maturity Swap (Mar. 20, 2020)	400.0	400.0	400.0	400.0	400.0
Swap matured from March 16 to 20, 2020.	0.0	0.0	0.0	400.0	400.0
viii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	0.0	0.0	0.0	0.0	0.0
Next maturity Swap foreign currency	0.0	0.0	0.0	0.0	0.0
Swap foreign currency matured from March 16 to 20, 2020.	0.0	0.0	0.0	0.0	0.0
ix. Auction sale of Swap operation in foreign currency (Sustitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	0.0	0.0	0.0	0.0	0.0
Next maturity Swap foreign currency	0.0	0.0	0.0	0.0	0.0
Swap foreign currency matured from March 16 to 20, 2020.	0.0	0.0	0.0	0.0	0.0
x. Auction FX Swap Sell BCRP	300.0 300.0 300.0 300.0		300.1 300.0 300.0	300.0 300.0 300.0	300.0
Proposals received	775.0 1115.0 788.0 440.0		913.0 1030.0 829.0	1145.0 775.0 1095.0	375.0
Maturity	63 d 63 d 92 d 64 d		62 d 92 d 63 d	62 d 63 d 92 d	62 d
Interest rate : Minimum	0.70 -0.40 -0.30 0.15		0.65 -0.01 -0.30	0.00 -0.10 -0.20	0.30
Maximum	0.95 0.00 0.00 1.05		0.90 0.10	0.00 0.30 0.00	1.05
Average	0.87 -0.16 -0.05 0.71		0.78 -0.09	0.00 0.13 -0.08	0.72
Stock	3,525.7	3,525.7	4,425.8	5,325.8	5,625.8
Next maturity FX Swap Sell (Mar. 30, 2020)	300.0	300.0	300.0	300.0	300.0
FX Swap Sell currency matured from March 16 to 20, 2020.	0.0	0.0	0.0	0.0	0.0
xi. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	0.0	0.0	0.0	0.0	0.0
Next maturity Purchase FX Swap	0.0	0.0	0.0	0.0	0.0
FX Swap Purchase currency matured from March 16 to 20, 2020.	0.0	0.0	0.0	0.0	0.0
b. Central Bank foreign currency operations at over-the-counter	0.0	0.0	0.0	0.0	0.0
i. Purchase (millions of US$)	0.0	0.0	0.0	0.0	0.0
Average exchange rate (S/. US$)	0.0	0.0	0.0	0.0	0.0
ii. Selling (millions of US$)	0.0	0.0	0.0	0.0	0.0
Average exchange rate (S/. US$)	0.0	0.0	0.0	0.0	0.0
c. Operations with Tesoro Publico (millions of US$)	0.0	0.0	0.0	0.0	0.0
i. Purchase (millions of US$)	0.0	0.0	0.0	0.0	0.0
ii. Selling (millions of US$)	0.0	0.0	0.0	0.0	0.0
d. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP	0.0	0.0	0.0	0.0	0.0
i. Repurchase of CD BCRP and CD BCRP-NR	0.0	0.0	0.0	0.0	0.0
ii. Purchase of BTP	0.0	0.0	0.0	0.0	0.0
3. Commercial bank current account before close of the day	**4,307.6**	**3,989.9**	**3,558.2**	**3,087.9**	**3,142.6**
4. Central Bank monetary operations	0.0	0.0	0.0	0.0	0.0
a. Swap operations of foreign currency.	0.0	0.0	0.0	0.0	0.0
Fee (daily efective rate)	0.0072%	0.0072%	0.0072%	0.0071%	0.0081%
b. Outcome of the direct temporary buying securities (Repo)	0.0	0.0	0.0	0.0	0.0
Interest rate	2.80 %	2.80 %	2.80 %	2.80 %	2.80 %
c. Monetary regulation credit	0.0	0.0	0.0	0.0	0.0
Interest rate	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
d. Overnight deposits in domestic currency	150.0	20.0	200.0	153.2	105.0
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	**4,157.6**	**3,969.9**	**3,358.2**	**2,934.7**	**3,037.6**
a.Cumulative average reserve balances in domestic currency (millions of S/) (*)	9,810.6	9,836.4	9,810.9	9,542.5	9,597.7
b.Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ	5.9	5.9	5.9	5.7	5.8
c.Cumulative average current account in domestic currency (millions of S/)	4,049.4	4,072.5	4,046.1	3,937.8	3,828.1
d.Cumulative average current account in domestic currency (% of liabilities subject to reserve requ	2.4	2.4	2.4	2.4	2.3
6. Interbank market and Secondary market of CDBCRP	0.0	0.0	0.0	0.0	0.0
a. Interbank operations (domestic currency)	1,265.5	1,245.1	1,245.1	1,168.0	1,083.5
Interest rate : Minimum / Maximum / TIBO	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25
b. Interbank operations (foreign currency)	43.0	12.0	12.0	24.0	11.0
Interest rate : Minimum / Maximum / Average	1,25/1,25/1,25	1,25/1,25/1,25	1,25/1,25/1,25	1,25/1,25/1,25	1,25/1,25/1,25
c. Secondary market of CDBCRP and CDBCRP-NR	0.0	0.0	0.0	0.0	0.0
6 month term (amount / average interest rate)	0.0	0.0	0.0	0.0	0.0
12 month term (amount / average interes rate)	0.0	0.0	0.0	0.0	0.0
24 month term (amount / average interest rate)	0.0	0.0	0.0	0.0	0.0
7. Operations in the foreign exchange market (millions of US$)	**Mar. 06, 2020**	**Mar. 09, 2020**	**Mar. 10, 2020**	**Mar. 11, 2020**	**Mar. 12, 2020**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	37.6	130.5	-76.1	-44.3	29.2
Flow of foreign exchange position = a + b.ii - c.ii + e + f	45.3	-29.2	-82.3	-52.3	-121.7
a. Spot purchases with non-banking costumers	18.5	-33.7	-51.7	-53.1	-85.9
i. Purchases	444.4	494.7	415.5	427.6	360.3
ii. (-)Sales	425.9	528.4	467.2	480.7	446.2
b. Forward and swap purchases with non-banking costumers	-142.5	-5.9	-130.2	-100.8	-325.9
i. Pacted	87.9	181.6	211.4	175.6	120.2
ii. (-)Redemption	230.4	187.5	341.6	276.4	446.0
C. Forward and swap sells with non-banking costumers	36.4	188.3	-146.3	142.8	-222.1
i. Pacted	404.3	637.7	272.1	399.0	627.6
ii. (-)Redemption	367.9	449.4	418.4	256.1	849.8
d. Interbank operations	0.0	0.0	0.0	0.0	0.0
i. Spot	920.2	707.5	712.3	725.9	1000.7
ii. Forward	164.0	72.0	51.0	124.0	30.0
e. Spot sales due to NDF redemption and swaps	163.2	266.1	57.9	-19.9	380.0
i. Purchases	363.1	443.9	390.4	254.8	822.5
ii. (-)Sales	199.9	177.8	332.5	274.7	442.5
f. Change due to FX options	-1.5	11.5	-10.0	-4.8	0.9
g. Net operations with other financial institutions	173.7	342.6	-11.6	256.9	241.7
h. Monetary regulation credit	0.0	0.0	0.0	0.0	0.0
Interest rate	0.0	0.0	0.0	0.0	0.0
Note: Interbank exchange rate (Source: Datatec)	3.4755	3.5054	3.4967	3.5097	3.5476
(*) Preliminary information					