CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Ago 17, 2020		Ago 18, 2020		Ago 19, 2020		Ago 20, 2020		Ago 21, 2020	
1. Commercial bank current account before Central Bank operations	**24,329.1**		**23,000.2**		**23,303.4**		**23,588.8**		**24,698.8**	
2. Monetary and exchange Central Bank operations before close of the day										
a. Central Bank monetary operations										
i. Auction sale of CD BCRP	200.0	500.0	200.0	1000.0	200.0	926.0	200.0	584.0	200.0	495.0
Proposals received	296.0	933.0	250.0	1618.0	335.5	946.0	327.7	614.0	331.0	495.0
Maturity	176 d	31 d	175 d	30 d	174 d	33 d	187 d	32 d	186 d	31 d
Interest rate : Minimum	0.30	0.24	0.31	0.24	0.31	0.24	0.30	0.24	0.30	0.24
Maximum	0.31	0.25	0.31	0.25	0.31	0.25	0.31	0.25	0.31	0.25
Average	0.31	0.25	0.31	0.25	0.31	0.25	0.31	0.25	0.31	0.25
Stock	24,363.8		26,663.8		26,873.8		26,228.8		26,228.8	
Next maturity CD BCRP (Aug. 27, 2020)	1,479.0		1,479.0		1,479.0		1,400.0		1,400.0	
CD BCRP matured from August 24 to 28, 2020.	2,879.0		1,479.0		1,479.0		1,400.0		1,400.0	
ii. Outcome of the buying auction sale securities (REPO)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	13,140.5		12,540.5		12,540.5		12,470.5		12,470.5	
Next maturity Repo (Aug. 25, 2020)	600.0		300.0		300.0		300.0		300.0	
Repo BCRP matured from August 24 to 28, 2020.	900.0						300.0		300.0	
iii. Auction of credit portfolio repurchase agreements (General)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity General Credit Portfolio Repo										
General Credit Portfolio Repo matured from August 24 to 28, 2020.										
iv. Auction of credit portfolio repurchase agreements (Alternative)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	239.2		239.2		239.2		239.2		239.2	
Next maturity Alternative Credit Portfolio Repo (Nov. 18, 2020)	100.0		100.0		100.0		100.0		100.0	
Alternative Credit Portfolio Repo matured from August 24 to 28, 2020.										
v. Auction of government guaranteed credit portfolio repurchase agreements (Regular)			4.0 0.3 6.8 Desier				0.3 700.0 400.0 Desierta			
Guarantee percentage			98% 95% 90% 80%				98% 95% 90% 80%			
Proposals received			4.0 0.3 6.8 - -				0.3 715.7 409.5 4.0			
Maturity			1095 d 1095 d 1095 d 1095 d				1096 d 1096 d 1096 d 1096 d			
Interest rate : Minimum			3.60 1.80 2.00				3.59 1.80 1.90 - -			
Maximum			3.60 1.80 2.00				3.59 1.99 1.98			
Average			3.60 1.80 2.00				3.59 1.89 1.98			
Stock	51,225.2		51,236.3		51,236.3		52,536.6		52,336.6	
vi. Auction of government guaranteed credit portfolio repurchase agreements (Special)			4.0				150.0			
Guarantee percentage			98%				98%			
Proposals received			4.0				150.0			
Maturity			1095 d				1096 d			
Interest rate : Minimum			3.60				3.89			
Maximum			3.60				3.89			
Average			3.60				3.89			
Stock	1,612.2		1,616.2		1,616.2		1,766.2		1,766.2	
vii. Outcome of the buying auction sale securities (Special REPO)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Special Repo.										
Special Repo matured from August 24 to 28, 2020.										
viii. Auction sale of CDV BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity CDV BCRP										
CDV BCRP matured from August 24 to 28, 2020.										
b. Auction sale of CDLD BCRP										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity CDLD BCRP										
CDLD BCRP matured from August 24 to 28, 2020.										
c. Auction sale of time deposits in domestic currency	3 575.0	13 336.	3 965.6	11 311.7	3 601.6	10 933.	2 757.4	11 956.0	2 296.9	12 656.3
Proposals received	3 575.0	13 336.1	3 965.6	11 311.7	3 601.6	10 933.7	2 757.4	11 956.0	2 296.9	12 656.3
Maturity	7 d	1 d	7 d	1 d	7 d	1 d	7 d	1 d	7 d	3 d
Interest rate : Minimum	0.24	0.23	0.24	0.23	0.24	0.23	0.24	0.23	0.24	0.23
Maximum	0.25	0.25	0.25	0.25	0.25	0.25	0.24	0.25	0.25	0.25
Average	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
Stock	30,790.6		28,721.0		27,954.1		28,786.6		13,899.6	
Next maturity of time deposits (Aug. 24, 2020)	17,336.9		15,311.6		15,881.1		14,897.0		3,575.0	
Time Deposits matured from August 24 to 28, 2020.	30,790.6		21,190.4		16,612.1		28,786.6		13,899.6	
ii. Auction sale of time deposits TP in domestic currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	2,500.1		2,500.1		2,500.1		2,500.1		2,500.1	
Next maturity of time deposits TP (Oct. 24, 2020)	500.1		500.1		500.1		500.1		500.1	
Time Deposits TP matured from August 24 to 28, 2020.										
iii. Auction sale of time deposits BN in domestic currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity of time deposits BN										
Time Deposits BN matured from August 24 to 28, 2020.										
iv. Auction sale of CDR BCRP	200.0		300.0				165.0		90.0	
Proposals received	570.0		450.0				165.0		370.0	
Maturity	92 d		92 d				92 d		61 d	
Interest rate : Minimum	0.02		0.02				0.15		0.15	
Maximum	0.10		0.05				0.25		0.20	
Average	0.06		0.04				0.17		0.17	
Stock	2,900.0		2,900.0		2,900.0		3,065.0		2,865.0	
Next maturity CDR BCRP (Aug. 24, 2020)	300.0		200.0		200.0		200.0		200.0	
CDR BCRP matured from August 24 to 28, 2020.	200.0		200.0		200.0		400.0		200.0	
v. Auction sale of CD BCRP-NR										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity CDR BCRP										
CD BCRP-NR matured from August 24 to 28, 2020.										
vi. Auction sale of Swap operation in foreign currency										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock	6,895.0		6,895.0		6,895.0		6,895.0		6,895.0	
Next maturity Swap (Set. 2, 2020)	300.0		300.0		300.0		300.0		300.0	
Swap matured from August 24 to 28, 2020.										
vii. Cross Currency Repo										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Swap										
Cross Currency Repo matured from August 24 to 28, 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 August 24 to 28, 2020.										
viii. Auction sale of Swap operation in foreign currency (Sterilization)										
Proposals received										
Maturity										
Interest rate : Minimum										
Maximum										
Average										
Stock										
Next maturity Swap foreign currency										
Swap foreign currency matured from August 24 to 28, 2020.										
ix. Auction FX Swap Sell BCRP	299.9								300.0	190.0
Proposals received	739.5								575.0	215.0
Maturity	92 d								91 d	61 d
Interest rate : Minimum	-0.22								-0.20	-0.10
Maximum	-0.05								-0.10	0.20
Average	-0.16								-0.16	0.01
Stock	2,282.6		2,167.8		2,167.8		2,167.8		2,147.8	
Next maturity FX Swap Sell (Aug. 24, 2020)	20.8		20.8		20.8		20.8		0.7	
FX Swap Sell currency matured from August 24 to 28, 2020.	21.5		20.8		20.8		21.5		0.7	
x. 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 August 24 to 28, 2020.										
b. Settlement of Credit Portfolio Repo from Circular 0014-2020-BCRP, Circular 0017-2020-BCRP and Circular 0021-2020-BCRP)	405.2		496.4		571.7		2,340.0		216.6	
c. Central Bank foreign currency operations at over-the-counter										
i. Purchase (millions of US$)										
Average exchange rate ($/ US$)										
ii. Selling (millions of US$)										
Average exchange rate ($/ US$)										
d. Operations outside of FX Desk (millions of US$)					510.3		936.6		1,850.1	
i. Purchase (millions of US$)					510.3		936.6		1,850.1	
ii. Selling (millions of US$)										
e. 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	**7,821.5**		**7,519.3**		**8,214.2**		**10,266.4**		**9,207.2**	
4. Central Bank monetary operations										
a. Swap operations of foreign currency										
Fee (daily effective rate)	0.0014%		0.0014%		0.0015%		0.0014%		0.0014%	
b. Outcome of the direct temporary buying securities (Repo)										
Interest rate	0.50%		0.50%		0.50%		0.50%		0.50%	
c. Monetary regulation credit										
Interest rate										
d. Overnight deposits in domestic currency	6,225.7		5,607.7		6,206.2		8,686.5		7,642.0	
Interest rate	0.15%		0.15%		0.15%		0.15%		0.15%	
5. Commercial bank current account in the BCR at close of the day	**1,595.8**		**1,911.6**		**2,008.0**		**1,579.9**		**1,565.2**	
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	10,424.6		10,260.2		10,153.8		10,061.6		9,932.6	
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5.0		5.0		4.9		4.9		4.8	
iii. Cumulative average current account in domestic currency (millions of S/)	4,222.7		4,045.8		3,950.1		3,857.8		3,729.0	
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.0		2.0		1.9		1.9		1.8	
6. Interbank market and Secondary market of CD BCRP										
a. Interbank operations (domestic currency)	30.0				80.0				50.0	
Interest rate : Minimum / Maximum / TIBO	0.15 / 0.15 / 0.25		0.25 / 0.25 / 0.25		0.25 / 0.25 / 0.25		0.25 / 0.25 / 0.25		0.15 / 0.15 / 0.25	
b. Interbank operations (foreign currency)										
Interest rate : Minimum / Maximum / Average										
c. Secondary market of CD BCRP and CD BCRP-NR					80.0				70.0	
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$)	**Ago.14, 2020**		**Ago.17, 2020**		**Ago.18, 2020**		**Ago.19, 2020**		**Ago.20, 2020**	
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	4.9		-11.4		0.8		47.5		-1.6	
Flow of foreign exchange position = a + b.ii + c.ii + e + f	-67.8		-48.6		-75.3		90.3		-70.4	
a. Spot purchases with non-banking costumers	114.5		251.1		119.0		79.7		191.4	
i. Purchases	218.9		213.8		217.9		357.3		192.0	
ii. \ Sales	333.4		234.9		331.4		277.6		383.4	
b. Forward and swap purchases with non-banking costumers	72.0		316.1		49.4		15.7		356.9	
i. Placed	302.9		364.9		203.2		301.6		286.3	
ii. \ Redemption	230.9		48.9		252.5		317.3		643.2	
C. Forward and swap sells with non-banking costumers	61.4		206.4		197.2		38.6		427.0	
i. Placed	188.1		490.5		178.2		205.5		367.7	
ii. \ Redemption	126.8		184.1		335.4		166.9		734.8	
d. Interbank operations										
i. Spot	513.9		253.3		477.5		450.1		416.7	
ii. Forward	40.0						10.0		13.0	
e. Spot sales due to NDF redemption and swaps	35.8		135.9		122.3		135.2		236.1	
i. Purchases	125.3		183.4		335.3		163.3		732.1	
ii. \ Sales	161.1		46.5		212.0		298.4		596.0	
f. Change due to FX options	0.7		1.0		0.4		11.5		3.4	
g. Net operations with other financial institutions	81.1		-2.6		-38.3		-3.5		38.5	
h. Monetary regulation credit										
Interest rate										
Note: Interbank exchange rate (Source: Datatec)	3.5752		3.5790		3.5734		3.5601		3.5761	

(*) Preliminar information