CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Sep 28, 2020	Sep 29, 2020	Sep 30, 2020	Oct 1, 2020	Oct 2, 2020
1. Commercial bank current account before Central Bank operations	**28,011.7**	**28,096.8**	**28,732.9**	**28,573.1**	**29,165.8**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	413,0	300,0 200,0	201,0		300,0 109,0
Proposals received	463,0	320,0 210,0	211,0		326,0 147,0
Maturity	91 d	90 d 29 d	89 d		95 d 31 d
Interest rate : Minimum	0,26	0,27 0,25	0,27		0,25 0,25
Maximum	0,28	0,28 0,25	0,28		0,28 0,25
Average	0,27	0,27 0,25	0,28		0,28 0,25
Stock	37,937.7	38,437.7	38,638.7	38,638.7	37,858.7
Next maturity CD BCRP (Oct. 6, 2020)	1,239.0	1,239.0	1,239.0	1,239.0	2,305.1
CD BCRP matured from Oct 5 to 9, 2020.	1,239.0	1,239.0	1,239.0	1,239.0	4,234.8
ii. Outcome of the buying auction sale securities (REPO)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	8,603.5	8,603.5	8,603.5	7,603.5	7,303.5
Next maturity Repo (Oct. 5, 2020)	1,000.0	1,000.0	1,000.0	300.0	500.0
Repo BCRP matured from Oct 5 to 9, 2020.	1,300.0	1,300.0	1,300.0	300.0	560.0
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 Oct 5 to 9, 2020.					
iv. Auction of credit portfolio repurchase agreements (Alternative)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	307.2	310.8	310.8	310.8	310.8
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 Oct 5 to 9, 2020.					
v. Auction of government guaranteed credit portfolio repurchase agreements (Regular)				60,3 115,7 10,4 Desierta	
Guarantee percentage				98% 95% 90% 80%	
Proposals received				60,3 115,7 10,4	
Maturity				1096 d 1096 d 1096 d 1096 d	
Interest rate : Minimum				4,25 1,80 2,20 -.-	
Maximum				4,99 2,75 2,25 -.-	
Average				4,46 2,26 2,20 -.-	
Stock	53,041.9	53,041.9	53,041.9	53,228.3	53,228.3
vi. Auction of government guaranteed credit portfolio repurchase agreements (Special)				21.1	
Guarantee percentage				98%	
Proposals received				21.1	
Maturity				1096 d	
Interest rate : Minimum				4.0	
Maximum				5.0	
Average				5.0	
Stock	1,854.6	1,854.6	1,854.6	1,875.7	1,875.7
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 Oct 5 to 9, 2020.					
viii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured from Oct 5 to 9, 2020.					
ix. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from Oct 5 to 9, 2020.					
x. Auction sale of time deposits in domestic currency	2 357,0 17 066,4	1 999,9 17 572,5	2 000,2 17 376,5	2 493,9 16 244,0	2 999,9 16 760,7
Proposals received	2 357,0 17 066,4	2 156,0 17 572,5	3 200,0 17 376,5	2 493,9 16 244,0	3 683,0 16 760,7
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 0,24	0,24 0,24	0,24 0,24	0,24 0,24	0,24 0,24
Maximum	0,25 0,25	0,25 0,25	0,25 0,25	0,25 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	30,709.4	31,278.5	29,233.5	27,594.9	28,611.6
Next maturity of time deposits (Oct. 5, 2020)	19,003.3	21,421.7	20,376.5	18,743.9	19,117.7
Time Deposits matured from Oct 5 to 9, 2020.	28,352.4	26,921.6	22,876.4	18,743.9	28,611.6
xi. 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. 26, 2020)	500.1	500.1	500.1	500.1	500.1
Time Deposits TP matured from Oct 5 to 9, 2020.					
xii. 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 Oct 5 to 9, 2020.					
xiii. Auction sale of CDR BCRP	40,0	300,0 300,0	200,0	200,0	200,0 200,0 300,0
Proposals received	40,0	595,0 597,0	325,0	280,0	400,0 200,0 465,0
Maturity	91 d	62 d 91 d	91 d	95 d	94 d 94 d 95 d
Interest rate : Minimum	0,00	0,05 -0,10	0,15	0.00	0,00 0,13 0,00
Maximum	0,25	0,15 0,10	0,22	0,20	0,14 0,25 0,17
Average	0,09	0,10 0,04	0,18	0,12	0,06 0,19 0,12
Stock	4,440.0	5,040.0	5,040.0	5,240.0	5,940.0
Next maturity CDR BCRP (Oct. 5, 2020)	200.0	200.0	200.0	200.0	200.0
CDR BCRP matured from Oct 5 to 9, 2020.	200.0	200.0			200.0
xiv. Auction sale of CD BCRP-NR					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CD BCRP-NR matured from Oct 5 to 9, 2020.					
xv. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6,107.7	6,107.7	5,907.7	5,907.7	5,707.7
Next maturity Swap (Feb. 3, 2021)	200.0	200.0	200.0	200.0	500.0
Swap matured from Oct 5 to 9, 2020.	400.0	400.0	200.0	200.0	
xvi. Cross Currency Repo					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap					
Cross Currency Repo matured from Oct 5 to 9, 2020.					
xvii. 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 Oct 5 to 9, 2020.					
xviii. 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 Oct 5 to 9, 2020.					
xix. Auction FX Swap Sell BCRP					9,0 300,0
Proposals received					36,0 360,0
Maturity					95 d 95 d
Interest rate : Minimum					0,25 0,15
Maximum					0,25 0,25
Average					0,25 0,18
Stock	4,976.7	4,976.7	4,926.7	4,926.7	5,235.7
Next maturity FX Swap Sell (Oct. 5, 2020)	50.0	50.0	150.0	150.0	150.0
FX Swap Sell currency matured from Oct 5 to 9, 2020.	50.0	50.0			349.9
xx. 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 Oct 5 to 9, 2020.					
b. Settlement of Credit Portfolio Repo (from Circular 0014-2020-BCRP, Circular 0017-2020-BCRP and Circular 0021-2020-BCR	743.0	1.6	1.6	9.3	120.7
c. Central Bank foreign currency operations at over-the-counter			-3.6		43.4
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Selling (millions of US$)			1.0		12.0
Average exchange rate (S/. US$)			3.606		3.620
d. Operations outside of FX Desk (millions of US$)	13.6				
i. Purchase (millions of US$)	13.6				
ii. Selling (millions of US$)					
e. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**8,878.3**	**7,426.0**	**8,956.3**	**9,644.5**	**8,410.3**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0.0014%	0.0014%	0.0014%	0.0014%	0.0014%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	0.50%	0.50%	0.50%	0.50%	0.50%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	7,870.8	6,360.8	7,765.4	4,188.5	4,279.3
Interest rate	0,15%	0,15%	0,15%	0,15%	0,15%
5. Commercial bank current account in the BCR at close of the day	**1,007.5**	**1,065.2**	**1,190.9**	**5,456.0**	**4,131.0**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	8,473.7	8,420.1	8,380.6	8,349.5	11,571.2
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.2	4.1	4.1	4.1	5.7
c Cumulative average current account in domestic currency (millions of S/)	2,365.8	2,311.1	2,271.5	2,240.7	5,456.0
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.2	1.1	1.1	1.1	2.7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)			150.0		
Interest rate : Minimum / Maximum / TIBO	0,25/ 0,25 / 0,25	0,25/ 0,25 / 0,25	0,25/ 0,25 / 0,25		0,25 / 0,25 / 0,25
b. Interbank operations (foreign currency)	124.0	84.0			18.0
Interest rate : Minimum / Maximum / Average	0,25/ 0,25 / 0,25	0,25/ 0,25 / 0,25			0,25 / 0,25 / 0,25
c. Secondary market of CDBCRP and CDBCRP-NR		1.3			
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Set.25, 2020**	**Set.28, 2020**	**Set.29, 2020**	**Set.30, 2020**	**Oct.01, 2020**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	110.8	-20.0	-25.5	-18.6	98.8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	192.7	37.5	204.0	-112.4	53.6
a. Spot purchases with non-banking costumers	-3.5	-6.8	35.5	-183.0	4.2
i. Purchases	224.4	225.4	372.6	271.1	235.0
ii. -) Sales	227.9	232.2	337.1	454.1	230.8
b. Forward and swap purchases with non-banking costumers	82.7	-221.2	-8.2	162.5	-54.0
i. Pacted	161.5	317.9	429.1	435.1	165.9
ii. -) Redemption	78.8	539.0	437.3	272.6	219.9
C. Forward and swap sells with non-banking costumers	166.3	-144.0	206.9	55.0	-98.0
i. Pacted	215.3	202.8	532.4	301.8	509.0
ii. -) Redemption	49.1	346.8	325.5	246.8	607.0
d. Interbank operations					
i. Spot	217.2	286.6	352.7	375.1	307.5
ii. Forward	60.0	33.0	153.0	64.0	40.0
e. Spot sales due to NDF redemption and swaps	-18.0	-149.2	-88.8	52.6	377.8
i. Purchases	42.8	345.6	324.5	245.8	586.0
ii. -) Sales	60.8	494.9	413.3	193.2	208.2
f. Change due to FX options	-9.6	19.6	-14.3	0.5	1.2
g. Net operations with other financial institutions	195.6	1.2	145.5	-21.9	58.7
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3.5949	3.5916	3.5949	3.5980	3.6064
(*) Preliminar information					