CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Mar 23, 2020	Mar 24, 2020	Mar 25, 2020	Mar 26, 2020	Mar 27, 2020
1. Commercial bank current account before Central Bank operations	**3,451.0**	**3,653.5**	**3,543.6**	**3,094.7**	**2,460.9**
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	-10.0	-5.0	0.0	0.0	0.0
Proposals received	13.0	5.0	0.0	0.0	0.0
Maturity	164 d	343 d	708 d	1 071 d	0.0
Interest rate : Minimum	1,22	1,25	-	-	0.0
Maximum	1,22	1,25	-	-	0.0
Average	1,22	1,25	-	-	0.0
Stock	29,568.7	29,573.7	29,573.7	29,573.7	29,573.7
Neet maturity CD BCRP Apr. 2, 2020)	1,800.0	1,800.0	1,800.0	1,800.0	1,800.0
CD BCRP matured from March 30 to April 3, 2020.	0.0	0.0	0.0	1,800.0	1,800.0
ii. (Outcome of the buying auction sale securities (Repo)	200.0 200.0	200.0 0.0	200.0	300.0	300.0
Proposals received	600.0 203.0	620.0 0.0	620.0	930.0	910.0
Maturity	365 d 1 d	365 d 1 d	184 d	186 d	185 d
Interest rate : Minimum	2,41 1,26	2,40 -	2,63	2,69	2,87
Maximum	2,61 1,30	2,52 -	2,63	2,76	2,93
Average	2,50 1,26	2,44 -	2,63	2,71	2,92
Stock	6,350.0	6,350.0	6,550.0	6,350.0	5,650.0
Neet maturity Repo (Apr. 24, 2020)	200.0	500.0	500.0	1,000.0	200.0
Repo BCRP matured from March 30 to April 3, 2020.	1,700.0	1,500.0	1,500.0	1,000.0	0.0
iii. IM	0.0	0.0	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0	0.0	0.0
Maturity	0.0	0.0	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0	0.0	0.0
Maximum	0.0	0.0	0.0	0.0	0.0
Average	0.0	0.0	0.0	0.0	0.0
Stock	0.0	0.0	0.0	0.0	0.0
Neet maturity CDLD BCRP ( )	0.0	0.0	0.0	0.0	0.0
CDLD BCRP matured from March 30 to April 3, 2020.	0.0	0.0	0.0	0.0	0.0
iv. Auction sale of time deposits in domestic currency	0.0	0.0	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0	0.0	0.0
Maturity	0.0	0.0	0.0	0.0	0.0
Interest rate : Minimum	0.00	0.00	0.00	0.00	0.00
Maximum	0.00	0.00	0.00	0.00	0.00
Average	0.00	0.00	0.00	0.00	0.00
Stock	0.0	0.0	0.0	0.0	0.0
Neet maturity of time deposits	0.0	0.0	0.0	0.0	0.0
Time Deposits matured from March 30 to April 3, 2020.	0.0	0.0	0.0	0.0	0.0
v. Auction sale of time deposits TP in domestic currency	0.0	0.0	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0	0.0	0.0
Maturity	0.0	0.0	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0	0.0	0.0
Maximum	0.0	0.0	0.0	0.0	0.0
Average	0.0	0.0	0.0	0.0	0.0
Stock	4,100.2	4,100.2	4,100.2	4,100.2	4,100.2
Neet maturity of time deposits TP (Jun 25, 2020)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from March 30 to April 3, 2020.	0.0	0.0	0.0	0.0	0.0
vi. Auction sale of CDR BCRP	0.0	0.0	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0	0.0	0.0
Maturity	0.0	0.0	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0	0.0	0.0
Maximum	0.0	0.0	0.0	0.0	0.0
Average	0.0	0.0	0.0	0.0	0.0
Stock	0.0	0.0	0.0	0.0	0.0
Neet maturity CDR BCRP	0.0	0.0	0.0	0.0	0.0
CDR BCRP matured from March 30 to April 3, 2020.	0.0	0.0	0.0	0.0	0.0
vii. Auction sale of Swap operation in foreign currency	200.0	200.0	200.0	300.0	300.0
Proposals received	510.0	415.0	795.0	1000.0	680.0
Maturity	730 d	1095 d	365 d	365 d	367 d
Interest rate : Minimum	2,95	2,90	2,76	2,81	3,01
Maximum	3,26	3,16	3,05	3,05	3,16
Average	3,09	2,94	2,95	2,90	3,12
Stock	11,050.0	11,250.0	11,050.0	11,050.0	11,150.0
Neet maturity Swap (Apr. 1, 2020)	600.0	600.0	300.0	200.0	800.0
Swap matured from March 30 to April 3, 2020.	1,100.0	1,100.0	500.0	1,700.0	1,500.0
viii. Auction sale of Swap operation in foreign currency (Expansion)	0.0	0.0	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0	0.0	0.0
Maturity	0.0	0.0	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0	0.0	0.0
Maximum	0.0	0.0	0.0	0.0	0.0
Average	0.0	0.0	0.0	0.0	0.0
Stock	0.0	0.0	0.0	0.0	0.0
Neet maturity Swap foreign currency	0.0	0.0	0.0	0.0	0.0
Swap foreign currency matured from March 30 to April 3, 2020.	0.0	0.0	0.0	0.0	0.0
ix. Auction sale of Swap operation in foreign currency (Sustitution)	0.0	0.0	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0	0.0	0.0
Maturity	0.0	0.0	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0	0.0	0.0
Maximum	0.0	0.0	0.0	0.0	0.0
Average	0.0	0.0	0.0	0.0	0.0
Stock	0.0	0.0	0.0	0.0	0.0
Neet maturity Swap foreign currency	0.0	0.0	0.0	0.0	0.0
Swap foreign currency matured from March 30 to April 3, 2020.	0.0	0.0	0.0	0.0	0.0
x. Auction FX Swap Sell BCRP	0.0	0.0	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0	0.0	0.0
Maturity	60 d	0.0	0.0	0.0	0.0
Interest rate : Minimum	0,00	0.0	0.0	0.0	0.0
Maximum	0,00	0.0	0.0	0.0	0.0
Average	0,00	0.0	0.0	0.0	0.0
Stock	6,995.8	6,995.8	6,995.8	6,995.8	6,995.8
Neet maturity FX Swap Sell (Mar. 30, 2020)	300.0	300.0	300.0	300.0	300.0
FX Swap Sell currency matured from March 30 to April 3, 2020.	0.0	0.0	0.0	300.0	300.0
xi. Auction Purchase FX Swap BCRP	0.0	0.0	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0	0.0	0.0
Maturity	0.0	0.0	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0	0.0	0.0
Maximum	0.0	0.0	0.0	0.0	0.0
Average	0.0	0.0	0.0	0.0	0.0
Stock	0.0	0.0	0.0	0.0	0.0
Neet maturity Purchase FX Swap	0.0	0.0	0.0	0.0	0.0
FX Swap Purchase currency matured from March 30 to April 3, 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 Público (millions of US$)	0.0	14.0	0.0	-19.1	0.0
i. Purchase (millions of US$)	0.0	14.0	0.0	0.0	0.0
ii. Selling (millions of US$)	0.0	0.0	0.0	19.1	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	**4,041.0**	**4,048.5**	**4,143.6**	**3,694.7**	**3,060.9**
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)	0.0043%	0.0043%	0.0043%	0.0044%	0.0054%
b. Outcome of the direct temporary buying securities (Repo)	0.0	0.0	0.0	0.0	0.0
Interest rate	1.80 %	1.80 %	1.80 %	1.80 %	1.80 %
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	2,492.9	2,902.8	3,038.6	3,005.1	2,231.9
Interest rate	0.25 %	0.25 %	0.25 %	0.25 %	0.25 %
5. Commercial bank current account in the BCR at close of the day	**1,578.1**	**1,145.7**	**1,105.0**	**689.6**	**829.3**
a.Cumulative average reserve balances in domestic currency (millions of S/) (*)	9,333.9	9,222.0	9,112.8	9,027.8	9,027.8
b.Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve req	5.6	5.5	5.4	5.4	5.4
c.Cumulative average current account in domestic currency (millions of S/)	3,535.4	3,418.1	3,309.9	3,223.5	3,223.5
d.Cumulative average current account in domestic currency (% of liabilities subject to reserve requ	2.1	2.0	2.0	1.9	1.9
6. Interbank market and Secondary market of COBCRP	0.0	0.0	0.0	0.0	0.0
a. Interbank operations (domestic currency)	1,529.0	1,128.0	1,452.5	1,476.5	1,621.0
Interest rate : Minimum / Maximum / TIBO	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
b. Interbank operations (foreign currency)	21.0	16.0	0.0	0.0	0.0
Interest rate : Minimum / Maximum / Average	0,25/0,25/0,25	0,25/0,25/0,25	0.0	0.0	0.0
c. Secondary market of COBCRP and COBCRP-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. 19, 2020**	**Mar. 19, 2020**	**Mar. 19, 2020**	**Mar. 19, 2020**	**Mar. 25, 2020**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-9.1	53.0	-107.1	86.6	-33.2
Flow of foreign exchange position = a + b.i - c.i + e + f	-93.0	86.1	-96.4	-98.8	63.5
a. Spot purchases with non-banking costumers	-101.7	66.5	-92.3	-103.7	20.8
i. Purchases	209.0	235.5	234.6	191.1	331.5
ii. (-) Sales	310.7	170.0	326.9	294.7	310.7
b. Forward and swap purchases with non-banking costumers	-13.0	-46.3	-93.2	-118.9	-58.4
i. Pacted	209.2	160.6	166.7	115.3	230.4
ii. (-) Redemption	222.2	206.9	229.9	234.3	288.8
C. Forward and swap sells with non-banking costumers	-86.0	-13.3	-23.2	-304.9	37.8
i. Pacted	462.9	300.5	248.1	196.8	729.4
ii. (-) Redemption	548.9	313.8	271.3	501.7	691.6
d. Interbank operations	0.0	0.0	0.0	0.0	0.0
i. Spot	461.4	209.0	314.0	473.0	679.7
ii. Forward	54.0	63.0	110.0	30.0	74.0
e. Spot sales due to NDF redemption and swaps	343.1	133.4	77.8	275.7	449.0
i. Purchases	546.4	312.4	268.6	500.1	690.3
ii. (-) Sales	204.3	179.1	190.8	224.4	241.3
f. Change due to FX options	10.8	-6.2	-0.8	-0.8	-0.5
g. Net operations with other financial institutions	-8.8	-5.8	-10.7	-3.3	-3.3
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)	3.5173	3.5396	3.5217	3.4923	3.4233

(*) Preliminar information