CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Mar 30, 2020	Mar 31, 2020	Apr 1, 2020	Apr 2, 2020	Apr 3, 2020
1. Commercial bank current account before Central Bank operations	**2,932.2**	**2,875.2**	**2,585.3**	**4,265.5**	**4,530.3**
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	10,0	0.0	0.0	0.0
Proposals received	16,0	15,0	0.0	0.0	0.0
Maturity	190 d	371 d	0.0	0.0	0.0
Interest rate : Minimum	1,19	1,25	0.0	0.0	0.0
Maximum	1,35	1,45	0.0	0.0	0.0
Average	1,26	1,41	0.0	0.0	0.0
Stock	29,588.7	29,603.7	29,603.7	27,803.7	27,803.7
Next maturity CD BCRP Apr. 7, 2020)	1,800.0	1,800.0	1,800.0	290.0	290.0
CD BCRP matured from March 31 to April 3, 2020.	1,800.0	1,800.0	1,800.0	290.0	290.0
ii. Outcome of the buying auction sale securities (Repo)	450,0	400,0 175,0	600,0 900,0	300,0 400,0	500,0 300,0
Proposals received	600,0	900,0 175,0	1900,0 2300,0	750,0 1000,0	840,0 300,0
Maturity	365 d	184 d 1 d	183 d 1 d	183 d 1 d	185 d 3 d
Interest rate : Minimum	1,55	1,75 1,26	2,04 1,36	1,76 1,42	1,66 1,26
Maximum	2,92	3,05 1,26	2,97 1,51	2,11 1,52	1,95 1,26
Average	1,85	1,91 1,26	2,09 1,45	1,91 1,47	1,81 1,26
Stock	6,100.0	6,675.0	8,000.0	7,800.0	8,200.0
Next maturity Repo (Apr. 6, 2020)	200.0	175.0	900.0	400.0	300.0
Repo BCRP matured from March 31 to April 3, 2020.	0.0	1,075.0	900.0	400.0	300.0
iii ##	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
Next maturity CDLD BCRP ( )	0.0	0.0	0.0	0.0	0.0
CDLD BCRP matured from March 31 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
Next maturity of time deposits	0.0	0.0	0.0	0.0	0.0
Time Deposits matured from March 31 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
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 31 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
Next maturity CDR BCRP	0.0	0.0	0.0	0.0	0.0
CDR BCRP matured from March 31 to April 3, 2020.	0.0	0.0	0.0	0.0	0.0
vii. Auction sale of Swap operation in foreign currency	0.0	0.0	300,0	300,0	300,0
Proposals received	0.0	0.0	530,0	555,0	510,0
Maturity	0.0	0.0	364 d	368 d	367 d
Interest rate : Minimum	0.0	0.0	3,01	3,02	2,91
Maximum	0.0	0.0	3,30	3,20	3,15
Average	0.0	0.0	3,13	3,09	3,03
Stock	11,150.0	11,150.0	10,650.0	10,450.0	10,550.0
Next maturity Swap (Apr. 6, 2020)	800.0	800.0	500.0	200.0	300.0
Swap matured from March 31 to April 3, 2020.	1,500.0	1,500.0	700.0	800.0	600.0
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
Next maturity Swap foreign currency	0.0	0.0	0.0	0.0	0.0
Swap foreign currency matured from March 31 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
Next maturity Swap foreign currency	0.0	0.0	0.0	0.0	0.0
Swap foreign currency matured from March 31 to April 3, 2020.	0.0	0.0	0.0	0.0	0.0
x. Auction FX Swap Sell BCRP	0.0	300,0	300,0 300,0	0.0	0.0
Proposals received	0.0	414,0	832,0 375,0	0.0	0.0
Maturity	0.0	59 d	61 d 91 d	0.0	0.0
Interest rate : Minimum	0.0	-0,50	-0,70 0,00	0.0	0.0
Maximum	0.0	0,24	-0,05 0,30	0.0	0.0
Average	0.0	-0,09	-0,27 0,14	0.0	0.0
Stock	6,695.8	6,995.8	7,595.8	7,595.8	7,595.8
Next maturity FX Swap Sell (Apr. 8, 2020)	225.5	225.5	225.5	225.5	225.5
FX Swap Sell currency matured from March 31 to April 3, 2020.	0.0	0.0	0.0	225.5	225.5
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
Next maturity Purchase FX Swap	0.0	0.0	0.0	0.0	0.0
FX Swap Purchase currency matured from April 6 to 10, 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$)	0.0	0.0	0.0	2.0	0.6
i. Purchase (millions of US$)	0.0	0.0	0.0	2.0	0.6
ii. Selling (millions of US$)	0.0	0.0	0.0	0.0	0.0
d. Operations at the Secundary 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	**3,372.2**	**3,440.2**	**4,385.3**	**5,265.5**	**5,630.3**
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)	0.0044%	0.0044%	0.0044%	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	2,318.9	2,723.1	11.7	41.9	88.0
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	**1,053.3**	**717.1**	**4,373.6**	**5,223.6**	**5,542.3**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	8,703.2	8,652.9	8,652.9	9,472.8	10,041.7
b Cumulative average reserve balances in domestic currency (% of liabilities subject to res	5.2	5.2	5.2	5.6	6.0
c.Cumulative average current account in domestic currency (millions of S/)	2,890.5	2,838.4	2,838.4	4,373.6	4,940.3
d Cumulative average current account in domestic currency (% of liabilities subject to rese	1.7	1.7	1.7	2.6	2.9
6. Interbank market and Secondary market of CDBCRP	0.0	0.0	0.0	0.0	0.0
a. Interbank operations (domestic currency)	1,521.5	1,411.5	641.0	960.1	1,105.0
Interest rate : Minimum / Maximum / TIBO	1,25/1,25/1,25	1,10/1,25/1,25	1,25/1,25/1,25	1,25/1,25/1,25	1,25/1,25/1,25
b. Interbank operations (foreign currency)	0.0	0.0	10.0	10.0	38.0
Interest rate : Minimum / Maximum / Average	0.0	0.0	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	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. 27, 2020**	**Mar. 30, 2020**	**Mar. 30, 2020**	**Aprr. 1, 2020**	**Apr. 2, 2020**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	12.5	-33.5	20.2	30.9	69.5
Flow of foreign exchange position = a + b.ii - c.ii + e + f	132.0	155.7	14.0	34.6	69.9
a. Spot purchases with non-banking costumers	59.1	145.4	34.7	23.0	70.2
i. Purchases	317.0	319.8	261.9	177.6	291.5
ii. (-) Sales	257.8	174.3	227.2	154.6	221.3
b. Forward and swap purchases with non-banking costumers	-92.0	362.1	-38.7	87.6	-262.1
i. Pacted	246.2	560.7	116.3	357.8	205.3
ii. (-) Redemption	338.2	198.7	155.0	270.2	467.4
C. Forward and swap sells with non-banking costumers	46.1	451.6	33.6	254.3	-246.6
i. Pacted	433.1	646.4	414.9	573.8	721.9
ii. (-) Redemption	387.0	194.8	381.3	319.5	968.5
d. Interbank operations	0.0	0.0	0.0	0.0	0.0
i. Spot	424.5	300.9	317.9	400.0	278.7
ii. Forward	18.0	114.0	75.0	140.0	200.0
e. Spot sales due to NDF redemption and swaps	120.6	1.7	206.2	54.5	503.9
i. Purchases	385.1	192.4	345.9	311.9	965.3
ii. (-) Sales	264.5	190.7	139.7	257.4	461.4
f. Change due to FX options	18.6	-10.4	-8.8	-10.1	15.0
g. Net operations with other financial institutions	1.0	-84.5	86.7	179.5	-3.1
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)	3.4279	3.4411	3.4356	3.4654	3.4538

(*) Preliminar information