CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Apr 20, 2020	Apr 21, 2020	Apr 22, 2020
1. Commercial bank current account before Central Bank operations	**6,947.8**	**6,298.3**	**6,153.2**
2. Monetary and exchange Central Bank operations before close of the day			
a. Central Bank monetary operations	0.0	0.0	0.0
i. Auction sale of CD BCRP	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0
Maturity	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0
Maximum	0.0	0.0	0.0
Average	0.0	0.0	0.0
Stock	27,513.7	27,513.7	27,513.7
Next maturity CD BCRP (May. 5, 2020)	1,675.0	1,675.0	1,675.0
CD BCRP matured from April 21 to 24, 2020.	0.0	0.0	0.0
ii. Outcome of the buying auction sale securities (Repo)	285.0	150.0	400.0
Proposals received	385.0	300.0	400.0
Maturity	365 d	1095 d	365 d
Interest rate : Minimum	0.51	1,75	0.56
Maximum	0.99	1,95	1.08
Average	0.73	1,85	0.90
Stock	9,665.0	9,815.0	10,215.0
Next maturity Repo (Apr. 24, 2020)	200.0	200.0	200.0
Repo BCRP matured from April 21 to 24, 2020.	200.0	200.0	200.0
iii. Outcome of the buying auction sale of credit potfolios (Alternative Credit Portfolio Repo)	100.0	100.0	0.0
Proposals received	109,4	109,4	0.0
Maturity	30 d	30 d	0.0
Interest rate : Minimum	0.3	0.3	0.0
Maximum	0.8	0.8	0.0
Average	0.3	0.3	0.0
Stock	0.0	0.0	100.0
Next maturity Alternative Credit Portfolio Repo (May. 20, 2020).	100.0	100.0	100.0
Alternative Credit Portfolio Repo matured from April 21 to 24, 2020.	0.0	0.0	0.0
iv. Outcome of the buying auction sale securities (Special Repo)	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0
Maturity	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0
Maximum	0.0	0.0	0.0
Average	0.0	0.0	0.0
Stock	0.0	0.0	0.0
Next maturity Special Repo.	0.0	0.0	0.0
Special Repo matured from April 21 to 24, 2020.	0.0	0.0	0.0
vi. Auction sale of CDLD BCRP	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0
Maturity	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0
Maximum	0.0	0.0	0.0
Average	0.0	0.0	0.0
Stock	0.0	0.0	0.0
Next maturity CDLD BCRP	0.0	0.0	0.0
CDLD BCRP matured from April 21 to 24, 2020.	0.0	0.0	0.0
vii. Auction sale of time deposits in domestic currency	4358,1	3597,3	3590,6
Proposals received	4358,1	3597,3	3590,6
Maturity	1 d	1 d	1 d
Interest rate : Minimum	0.18	0.18	0.18
Maximum	0.25	0.25	0.25
Average	0.24	0.24	0.25
Stock	4,358.1	3,597.3	3,590.6
Next maturity of time deposits (Apr. 23, 2020)	4,358.1	3,597.3	3,590.6
Time Deposits matured from April 21 to 24, 2020.	4,358.1	3,597.3	3,590.6
viii. Auction sale of time deposits TP in domestic currency	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0
Maturity	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0
Maximum	0.0	0.0	0.0
Average	0.0	0.0	0.0
Stock	4,100.2	4,100.2	4,100.2
Next maturity of time deposits TP (Jun 25, 2020)	300.0	300.0	300.0
Time Deposits TP matured from April 21 to 24, 2020.	0.0	0.0	0.0
ix. Auction sale of time deposits BN in domestic currency	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0
Maturity	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0
Maximum	0.0	0.0	0.0
Average	0.0	0.0	0.0
Stock	0.0	0.0	0.0
Next maturity of time deposits BN	0.0	0.0	0.0
Time Deposits BN matured from April 21 to 24, 2020.	0.0	0.0	0.0
x. Auction sale of CDR BCRP	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0
Maturity	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0
Maximum	0.0	0.0	0.0
Average	0.0	0.0	0.0
Stock	0.0	0.0	0.0
Next maturity CDR BCRP	0.0	0.0	0.0
CDR BCRP matured from April 21 to 24, 2020.	0.0	0.0	0.0
xii. Auction sale of Swap operation in foreign currency	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0
Maturity	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0
Maximum	0.0	0.0	0.0
Average	0.0	0.0	0.0
Stock	10,290.0	10,290.0	10,290.0
Next maturity Swap (Abr. 24, 2020)	200.0	200.0	200.0
Swap matured from April 21 to 24, 2020.	200.0	200.0	200.0
xii Cross Currency Repo	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0
Maturity	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0
Maximum	0.0	0.0	0.0
Average	0.0	0.0	0.0
Stock	0.0	0.0	0.0
Next maturity Swap	0.0	0.0	0.0
Cross Currency Repo matured from April 21 to 24, 2020.	0.0	0.0	0.0
xv. Auction sale of Swap operation in foreign currency (Sustitution)	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0
Maturity	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0
Maximum	0.0	0.0	0.0
Average	0.0	0.0	0.0
Stock	0.0	0.0	0.0
Next maturity Swap foreign currency	0.0	0.0	0.0
Swap foreign currency matured from April 21 to 24, 2020.	0.0	0.0	0.0
xvi. Auction FX Swap Sell BCRP	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0
Maturity	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0
Maximum	0.0	0.0	0.0
Average	0.0	0.0	0.0
Stock	7,970.4	7,970.4	7,680.9
Next maturity FX Swap Sell (Apr. 27, 2020)	300.0	300.0	160.0
FX Swap Sell currency matured from April 21 to 24, 2020.	0.0	0.0	0.0
xvii. Auction Purchase FX Swap BCRP	0.0	0.0	0.0
Proposals received	0.0	0.0	0.0
Maturity	0.0	0.0	0.0
Interest rate : Minimum	0.0	0.0	0.0
Maximum	0.0	0.0	0.0

Average	0.0	0.0	0.0
Stock	0.0	0.0	0.0
Next maturity Purchase FX Swap	0.0	0.0	0.0
FX Swap Purchase currency matured from April 21 to 24, 2020.	0.0	0.0	0.0
b. Central Bank foreign currency operations at over-the-counter	0.0	0.0	0.0
i. Purchase (millions of US$)	0.0	0.0	0.0
Average exchange rate (S/. US$)	0.0	0.0	0.0
ii. Selling (millions of US$)	0.0	0.0	0.0
Average exchange rate (S/. US$)	0.0	0.0	0.0
c. Operations with Tesoro Publico (millions of US$)	0.0	0.0	0.0
i. Purchase (millions of US$)	0.0	0.0	0.0
ii. Selling (millions of US$)	0.0	0.0	0.0
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP	0.0	0.0	0.0
i. Repurchase of CD BCRP and CD BCRP-NR	0.0	0.0	0.0
ii. Purchase of BTP	0.0	0.0	0.0
3. Commercial bank current account before close of the day	**2,874.7**	**2,851.0**	**2,962.6**
4. Central Bank monetary operations	0.0	0.0	0.0
a. Swap operations of foreign currency.	0.0	0.0	0.0
Fee (daily efective rate)	0.0015%	0.0015%	0.0015%
b. Outcome of the direct temporary buying securities (Repo)	0.0	0.0	0.0
Interest rate	0.50 %	0.50 %	0.50 %
c. Monetary regulation credit	0.0	0.0	0.0
Interest rate	0.00 %	0.00 %	0.00 %
d. Overnight deposits in domestic currency	2,055.0	1,811.6	1,917.6
Interest rate	0,15%	0,15%	0,15%
5. Commercial bank current account in the BCR at close of the day	**819.7**	**1,039.4**	**1,045.0**
a.Cumulative average reserve balances in domestic currency (millions of S/) (*)	7,665.9	7,600.9	7,545.1
b.Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.5	4.5	4.4
c.Cumulative average current account in domestic currency (millions of S/)	2,515.8	2,448.5	2,394.4
d.Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.5	1.4	1.4
6. Interbank market and Secondary market of CDBCRP	0.0	0.0	0.0
a. Interbank operations (domestic currency)	720.0	987.5	1,087.0
Interest rate : Minimum / Maximum / TIBO	0,20/0,25/0,21	0,20/0,25/0,23	0,20/0,25/0,23
b. Interbank operations (foreign currency)	0.0	0.0	0.0
Interest rate : Minimum / Maximum / Average	0.0	0.0	0.0
c. Secondary market of CDBCRP and CDBCRP-NR	0.0	0.0	0.0
6 month term (amount / average interest rate)	0.0	0.0	0.0
12 month term (amount / average interes rate)	0.0	0.0	0.0
24 month term (amount / average interest rate)	0.0	0.0	0.0
7. Operations in the foreign exchange market (millions of US$)	**Apr. 17, 2020**	**Apr. 20, 2020**	**Apr. 21, 2020**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-21.3	1.9	-64.1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	82.5	81.5	-40.0
a. Spot purchases with non-banking costumers	65.5	80.4	-68.7
i. Purchases	320.5	327.1	260.6
ii. (-) Sales	255.0	246.7	329.3
b. Forward and swap purchases with non-banking costumers	-49.8	162.1	89.1
i. Pacted	162.8	305.0	257.1
ii. (-) Redemption	212.5	142.9	168.0
C. Forward and swap sells with non-banking costumers	42.9	232.0	19.9
i. Pacted	267.7	409.7	295.3
ii. (-) Redemption	224.8	177.7	275.3
d. Interbank operations	0.0	0.0	0.0
i. Spot	369.4	310.8	497.6
ii. Forward	172.0	15.0	108.0
e. Spot sales due to NDF redemption and swaps	29.3	35.3	141.9
i. Purchases	219.8	161.2	274.5
ii. (-) Sales	190.4	125.9	132.5
f. Change due to FX options	-11.0	-9.7	-9.3
g. Net operations with other financial institutions	-0.1	0.7	-89.9
h. Monetary regulation credit	0.0	0.0	0.0
Interest rate	0.0	0.0	0.0
Note: Interbank exchange rate (Source: Datatec)	3.4055	3.4084	3.4010
(*) Preliminar information			

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Apr 23, 2020	**Apr 24, 2020**
1. Commercial bank current account before Central Bank operations	**6,154.7**	**5,590.0**
2. Monetary and exchange Central Bank operations before close of the day		
a. Central Bank monetary operations	0.0	0.0
i. Auction sale of CD BCRP	0.0	0.0
Proposals received	0.0	0.0
Maturity	0.0	0.0
Interest rate : Minimum	0.0	0.0
Maximum	0.0	0.0
Average	0.0	0.0
Stock	27,513.7	27,513.7
Next maturity CD BCRP (May. 5, 2020)	1,675.0	1,675.0
CD BCRP matured from April 24 to 30, 2020.	0.0	0.0
ii. Outcome of the buying auction sale securities (REPO)	500,0	200,0
Proposals received	650,0	450,0
Maturity	365 d	182 d
Interest rate : Minimum	0.56	0,59
Maximum	1.13	0,63
Average	0.88	0,61
Stock	10,715.0	10,715.0
Next maturity Repo (Apr. 24, 2020)	200.0	200.0
Repo BCRP matured from April 24 to 30, 2020.	200.0	0.0
iii. Outcome of the buying auction sale of credit potfolios (Alternative REPO CART)	0.0	0.0
Proposals received	0.0	0.0
Maturity	0.0	0.0
Interest rate : Minimum	0.0	0.0
Maximum	0.0	0.0
Average	0.0	0.0
Stock	250.0	250.0
Next maturity Alternative Credit Portfolio Repo (May. 20, 2020).	100.0	100.0
Alternative Credit Portfolio Repo matured from April 24 to 30, 2020.	0.0	0.0
iv. Outcome of the buying auction sale of credit potfolios with government guarantee (Regular REPO GART)	1 500,0 2 000,0 400,0 100,0	1500,0 2000,0 400,0 95,6
Guarantee percentage	80% 90% 95% 98%	80% 90% 95% 98%
Proposals received	4 075,0 5 071,5 1 076,1 137,6	3408,5 4331,6 852,1 129,2
Maturity (referential)	1 095 d 1 095 d 1 095 d 1 095 d	1095 d 1095 d 1095 d 1095 d
Interest rate : Minimum	0,79 1,00 0,55 0,50	0,88 0,90 0,54 0,90
Maximum	1,48 1,38 1,28 1,98	1,06 1,14 1,13 2,99
Average	1,25 1,13 0,59 1,53	0,97 1,06 0,82 1,90
Stock	4,000.0	7,995.6
v. Outcome of the buying auction sale securities (Special REPO)	0.0	0.0
Proposals received	0.0	0.0
Maturity	0.0	0.0
Interest rate : Minimum	0.0	0.0
Maximum	0.0	0.0
Average	0.0	0.0
Stock	0.0	0.0
Next maturity CDV BCRP	0.0	0.0
CDV BCRP matured from April 24 to 30, 2020.	0.0	0.0
vii. Auction sale of CDLD BCRP	0.0	0.0
Proposals received	0.0	0.0
Maturity	0.0	0.0
Interest rate : Minimum	0.0	0.0
Maximum	0.0	0.0
Average	0.0	0.0
Stock	0.0	0.0
Next maturity CDLD BCRP	0.0	0.0
CDLD BCRP matured from April 24 to 30, 2020.	0.0	0.0
viii. Auction sale of time deposits in domestic currency	4550,0	3480,6
Proposals received	4861,3	3480,6
Maturity	1 d	3 d
Interest rate : Minimum	0.18	0.18
Maximum	0.25	0.25
Average	0.25	0.24
Stock	4,550.0	3,480.6

Next maturity of time deposits (Apr. 24, 2020)	4,550.0	3,480.6
Time Deposits matured from April 24 to 30, 2020.	4,550.0	3,480.6
ix. Auction sale of time deposits TP in domestic currency	0.0	0.0
Proposals received	0.0	0.0
Maturity	0.0	0.0
Interest rate : Minimum	0.0	0.0
Maximum	0.0	0.0
Average	0.0	0.0
Stock	0.0	0.0
Next maturity of time deposits BN	0.0	0.0
Time Deposits BN matured from April 24 to 30, 2020.	0.0	0.0
xi. Auction sale of CDR BCRP	0.0	0.0
Proposals received	0.0	0.0
Maturity	0.0	0.0
Interest rate : Minimum	0.0	0.0
Maximum	0.0	0.0
Average	0.0	0.0
Stock	0.0	0.0
Next maturity CDR BCRP	0.0	0.0
CD BCRP-NR matured from April 24 to 30, 2020.	0.0	0.0
xiii. Auction sale of Swap operation in foreign currency	0.0	0.0
Proposals received	0.0	0.0
Maturity	0.0	0.0
Interest rate : Minimum	0.0	0.0
Maximum	0.0	0.0
Average	0.0	0.0
Stock	10,290.0	10,090.0
Next maturity Swap (Abr. 24, 2020)	200.0	200.0
Swap matured from April 24 to 30, 2020.	400.0	200.0
xivCross Currency Repo	0.0	0.0
Proposals received	0.0	0.0
Maturity	0.0	0.0
Interest rate : Minimum	0.0	0.0
Maximum	0.0	0.0
Average	0.0	0.0
Stock	0.0	0.0
Next maturity Swap foreign currency	0.0	0.0
Swap foreign currency matured from April 24 to 30, 2020.	0.0	0.0
xv Auction sale of Swap operation in foreign currency (Sustitution)	0.0	0.0
Proposals received	0.0	0.0
Maturity	0.0	0.0
Interest rate : Minimum	0.0	0.0
Maximum	0.0	0.0
Average	0.0	0.0
Stock	0.0	0.0
Next maturity Swap foreign currency	0.0	0.0
Swap foreign currency matured from April 24 to 30, 2020.	0.0	0.0
xv Auction FX Swap Sell BCRP	0.0	0.0
Proposals received	0.0	0.0
Maturity	0.0	0.0
Interest rate : Minimum	0.0	0.0
Maximum	0.0	0.0
Average	0.0	0.0
Stock	7,680.9	7,680.9
Next maturity FX Swap Sell (Apr. 27, 2020)	160.0	160.0
FX Swap Sell currency matured from April 24 to 30, 2020.	370.6	370.6
xv Auction Purchase FX Swap BCRP	0.0	0.0
Proposals received	0.0	0.0
Maturity	0.0	0.0
Interest rate : Minimum	0.0	0.0
Maximum	0.0	0.0
Average	0.0	0.0
Stock	0.0	0.0
Next maturity Purchase FX Swap	0.0	0.0
FX Swap Purchase currency matured from April 24 to 30, 2020.	0.0	0.0
b. Central Bank foreign currency operations at over-the-counter	11.0	0.0
i. Purchase (millions of US$)	11.0	0.0
Average exchange rate (S/. US$)	3.4	0.0
ii. Selling (millions of US$)	0.0	0.0
Average exchange rate (S/. US$)	0.0	0.0
c. Operations with Tesoro Publico (millions of US$)	0.0	0.0
i. Purchase (millions of US$)	0.0	0.0
ii. Selling (millions of US$)	0.0	0.0
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP	0.0	0.0
i. Repurchase of CD BCRP and CD BCRP-NR	0.0	0.0
ii. Purchase of BTP	0.0	0.0
3. Commercial bank current account before close of the day	**2,235.5**	**2,309.4**
4. Central Bank monetary operations	0.0	0.0
a. Swap operations of foreign currency.	0.0	0.0
Fee (daily efective rate)	0.0015%	0.0015%
b. Outcome of the direct temporary buying securities (Repo)	0.0	0.0
Interest rate	0.50 %	0.50 %
c. Monetary regulation credit	0.0	0.0
Interest rate	0.00 %	0.00 %
d. Overnight deposits in domestic currency	1,430.0	1,828.8
Interest rate	0,15%	0,15%
5. Commercial bank current account in the BCR at close of the day	**805.5**	**480.6**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	7,485.9	7,414.1
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.4	4.4
c Cumulative average current account in domestic currency (millions of S/)	2,336.0	2,262.2
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.4	1.3
6. Interbank market and Secondary market of CDBCRP	0.0	0.0
a. Interbank operations (domestic currency)	948.0	1,703.0
Interest rate : Minimum / Maximum / TIBO	0,25/0,30/0,25	0,10/0,30/0,24
b. Interbank operations (foreign currency)	0.0	0.0
Interest rate : Minimum / Maximum / Average	0.0	0.0
c. Secondary market of CDBCRP and CDBCRP-NR	0.0	0.0
6 month term (amount / average interest rate)	0.0	0.0
12 month term (amount / average interes rate)	0.0	0.0
24 month term (amount / average interest rate)	0.0	0.0
7. Operations in the foreign exchange market (millions of US$)	**Apr. 22, 2020**	**Apr. 23, 2020**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-40.2	40.1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	21.2	93.2
a. Spot purchases with non-banking costumers	-1.4	67.9
i. Purchases	304.4	354.1
ii. (-) Sales	305.9	286.2
b. Forward and swap purchases with non-banking costumers	16.4	146.1
i. Pacted	266.4	435.2
ii. (-) Redemption	250.0	289.1
C. Forward and swap sells with non-banking costumers	77.8	199.3
i. Pacted	661.8	938.2
ii. (-) Redemption	583.9	738.9
d. Interbank operations	0.0	0.0
i. Spot	361.4	557.3
ii. Forward	57.0	52.0
e. Spot sales due to NDF redemption and swaps	371.0	489.1
i. Purchases	583.4	737.3
ii. (-) Sales	212.4	248.2
f. Change due to FX options	0.0	0.2
g. Net operations with other financial institutions	-14.5	-14.2
h. Monetary regulation credit	0.0	0.0
Interest rate	0.0	0.0
Note: Interbank exchange rate (Source: Datatec)	3.3723	3.3579
(*) Preliminar information		