CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Apr 27, 2020
1. Commercial bank current account before Central Bank operations	**5,857.4**
2. Monetary and exchange Central Bank operations before close of the day	
a. Central Bank monetary operations	0.0
i. Auction sale of CD BCRP	0.0
Proposals received	0.0
Maturity	0.0
Interest rate : Minimum	0.0
Maximum	0.0
Average	0.0
Stock	27,513.7
Next maturity CD BCRP (May. 5, 2020)	1,675.0
CD BCRP matured from April 28 to 30, 2020.	0.0
ii. Outcome of the buying auction sale securities (Repo)	600,0
Proposals received	600,0
Maturity	365 d
Interest rate : Minimum	0,59
Maximum	1,0
Average	0,80
Stock	11,315.0
Next maturity Repo (May. 21, 2020)	200.0
Repo BCRP matured from April 28 to 30, 2020.	0.0
iii. Outcome of the buying auction sale of credit potfolios (Alternative Credit Portfolio Repo)	0.0
Proposals received	0.0
Maturity	0.0
Interest rate : Minimum	0.0
Maximum	0.0
Average	0.0
Stock	250.0
Next maturity Alternative Credit Portfolio Repo (May. 20, 2020).	100.0
Alternative Credit Portfolio Repo matured from April 28 to 30, 2020.	0.0
iv. Outcome of the buying auction sale of credit potfolios with government guarantee (Regular REPO GART)	0.0
Guarantee percentage	0.0
Proposals received	0.0
Maturity	0.0
Interest rate : Minimum	0.0
Maximum	0.0
Average	0.0
Stock	7,995.6
v. Outcome of the buying auction sale securities (Special REPO)	0.0
Proposals received	0.0
Maturity	0.0
Interest rate : Minimum	0.0
Maximum	0.0
Average	0.0
Stock	0.0
Next maturity CDV BCRP	0.0
CDV BCRP matured from April 28 to 30, 2020.	0.0
vii. Auction sale of CDLD BCRP	0.0
Proposals received	0.0
Maturity	0.0
Interest rate : Minimum	0.0
Maximum	0.0
Average	0.0
Stock	0.0
Next maturity CDLD BCRP	0.0
CDLD BCRP matured from April 28 to 30, 2020.	0.0
viiiAuction sale of time deposits in domestic currency	3302,9
Proposals received	3302,9
Maturity	1 d
Interest rate : Minimum	0.20
Maximum	0.25
Average	0.24
Stock	3,302.9
Next maturity of time deposits (Apr. 28, 2020)	3,302.9
Time Deposits matured from April 28 to 30, 2020.	3,302.9
ix. Auction sale of time deposits TP in domestic currency	0.0
Proposals received	0.0
Maturity	0.0
Interest rate : Minimum	0.0
Maximum	0.0
Average	0.0
Stock	4,100.2
Next maturity of time deposits TP (Jun 25, 2020)	300.0
Time Deposits TP matured from April 28 to 30, 2020.	0.0
x. Auction sale of time deposits BN in domestic currency	0.0
Proposals received	0.0
Maturity	0.0
Interest rate : Minimum	0.0
Maximum	0.0
Average	0.0
Stock	0.0
Next maturity of time deposits BN	0.0
Time Deposits BN matured from April 28 to 30, 2020.	0.0
xi. Auction sale of CDR BCRP	0.0
Proposals received	0.0
Maturity	0.0
Interest rate : Minimum	0.0
Maximum	0.0
Average	0.0
Stock	0.0
Next maturity CDR BCRP	0.0
CD BCRP-NR matured from April 28 to 30, 2020.	0.0
xiii. Auction sale of Swap operation in foreign currency	0.0
Proposals received	0.0
Maturity	0.0
Interest rate : Minimum	0.0
Maximum	0.0
Average	0.0
Stock	10,230.0
Next maturity Swap (Abr. 30, 2020)	200.0
Swap matured from April 28 to 30, 2020.	200.0
xivCross Currency Repo	0.0
Proposals received	0.0
Maturity	0.0
Interest rate : Minimum	0.0
Maximum	0.0
Average	0.0
Stock	0.0
Next maturity Swap foreign currency	0.0
Swap foreign currency matured from April 28 to 30, 2020.	0.0
xviAuction sale of Swap operation in foreign currency (Sustitution)	0.0
Proposals received	0.0
Maturity	0.0
Interest rate : Minimum	0.0
Maximum	0.0
Average	0.0
Stock	0.0
Next maturity Swap foreign currency	0.0
Swap foreign currency matured from April 28 to 30, 2020.	0.0
xviAuction FX Swap Sell BCRP	0.0
Proposals received	0.0
Maturity	0.0
Interest rate : Minimum	0.0
Maximum	0.0
Average	0.0
Stock	7,520.9
Next maturity FX Swap Sell (Apr. 30, 2020)	210.6
FX Swap Sell currency matured from April 28 to 30, 2020.	210.6
xviAuction Purchase FX Swap BCRP	0.0
Proposals received	0.0
Maturity	0.0
Interest rate : Minimum	0.0
Maximum	0.0
Average	0.0
Stock	0.0
Next maturity Purchase FX Swap	0.0
FX Swap Purchase currency matured from April 28 to 30, 2020.	0.0
b. Central Bank foreign currency operations at over-the-counter	0.0
i. Purchase (millions of US$)	0.0
Average exchange rate (S/. US$)	0.0
ii. Selling (millions of US$)	0.0
Average exchange rate (S/. US$)	0.0
c. Operations with Tesoro Publico (millions of US$)	0.0
i. Purchase (millions of US$)	0.0
ii. Selling (millions of US$)	0.0
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP	0.0
i. Repurchase of CD BCRP and CD BCRP-NR	0.0
ii. Purchase of BTP	0.0
3. Commercial bank current account before close of the day	**3,154.5**
4. Central Bank monetary operations	0.0
a. Swap operations of foreign currency.	0.0
Fee (daily efective rate)	0.0015%
b. Outcome of the direct temporary buying securities (Repo)	0.0
Interest rate	0.50 %
c. Monetary regulation credit	0.0
Interest rate	0.00 %
d. Overnight deposits in domestic currency	1,779.2
Interest rate	0,15%
5. Commercial bank current account in the BCR at close of the day	**1,375.3**
a.Cumulative average reserve balances in domestic currency (millions of S/) (*)	7,203.4
b.Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.2
c.Cumulative average current account in domestic currency (millions of S/)	2,052.2
d.Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.2
6. Interbank market and Secondary market of CDBCRP	0.0
a. Interbank operations (domestic currency)	1,042.0
Interest rate : Minimum / Maximum / TIBO	0,25/0,25/0,25
b. Interbank operations (foreign currency)	0.0
Interest rate : Minimum / Maximum / Average	0.0
c. Secondary market of CDBCRP and CDBCRP-NR	0.0
6 month term (amount / average interest rate)	0.0
12 month term (amount / average interes rate)	0.0
24 month term (amount / average interest rate)	0.0
7. Operations in the foreign exchange market (millions of US$)	**Apr. 24, 2020**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-52.3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	114.2
a. Spot purchases with non-banking costumers	129.0
i. Purchases	374.0
ii. -) Sales	245.0
b. Forward and swap purchases with non-banking costumers	76.8
i. Pacted	246.9
ii. -) Redemption	170.0
C. Forward and swap sells with non-banking costumers	243.1
i. Pacted	516.1
ii. -) Redemption	273.0
d. Interbank operations	0.0
i. Spot	377.0
ii. Forward	278.0
e. Spot sales due to NDF redemption and swaps	102.4
h. Monetary regulation credit	0.0
Interest rate	0.0
Note: Interbank exchange rate (Source: Datatec)	3.3806
(*) Preliminar information	

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Soles)

	Apr 28, 2020	Apr 29, 2020	Apr 30, 2020
1. Commercial bank current account before Central Bank operations	**6,138.2**	**7,442.8**	**7,699.7**
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 May 4 to 8, 2020.	0.0	3,140.0	3,140.0
ii. Outcome of the buying auction sale securities (Repo)	1000,0	400,0	300,0
Proposals received	1300,0	500,0	400,0
Maturity	730 d	183 d	91 d
Interest rate : Minimum	1,28	0,51	0,51
Maximum	1,72	0,65	0,63
Average	1,57	0,58	0,59
Stock	12,315.0	12,715.0	13,015.0
Next maturity Repo (May. 21, 2020)	200.0	200.0	200.0
Repo BCRP matured from May 4 to 8, 2020.	0.0	0.0	0.0
iii. Outcome of the buying auction sale of credit potfolios (Alternative Credit Portfolio 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	250.0	250.0	250.0
Next maturity Alternative Credit Portfolio Repo (May. 20, 2020).	100.0	100.0	100.0
Alternative Credit Portfolio Repo matured from May 4 to 8, 2020.	0.0	0.0	0.0
iv. Outcome of the buying auction sale of credit potfolios with government guarantee (Regular REPO GART)	1500,0 / 1800,0 / 600,0 / 35,5	1000,0 / 1000,0 / 400,0 / 9,0	1000,0 / 1000,0 / 400,0 / 21,5
Guarantee percentage	80% / 90% / 95% / 98%	80% / 90% / 95% / 98%	80% / 90% / 95% / 98%
Proposals received	3797,6 / 3959,4 / 1053,7 / 45,4	2142,4 / 2123,9 / 682,6 / 18,3	2002,1 / 2013,1 / 704,7 / 32,0
Maturity	1097 d / 1097 d / 1097 d / 1097 d	1096 d / 1096 d / 1096 d / 1096 d	1095 d / 1095 d / 1095 d / 1095 d
Interest rate : Minimum	0,98 / 0,95 / 0,80 / 1,11	1,02 / 1,05 / 0,95 / 2,85	1,08 / 1,09 / 1,0 / 2,95
Maximum	1,12 / 1,12 / 1,16 / 2,99	1,17 / 1,18 / 1,23 / 2,99	1,18 / 1,15 / 1,20 / 3,01
Average	1,03 / 1,05 / 1,06 / 2,21	1,08 / 1,12 / 1,12 / 2,92	1,13 / 1,12 / 1,16 / 2,98
Stock	11,931.1	14,340.1	16,761.6
v. Outcome of the buying auction sale of credit potfolios with government guarantee (Special REPO GART)	27.0	15.0	15.0
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 May 4 to 8, 2020.	0.0	0.0	0.0
vii.Auction sale of CDV 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 CDV BCRP	0.0	0.0	0.0
CDV BCRP matured from May 4 to 8, 2020.	0.0	0.0	0.0
viiiAuction 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 May 4 to 8, 2020.	0.0	0.0	0.0
ix. Auction sale of time deposits in domestic currency	3451,6	4912,9	4499,8
Proposals received	3451,6	4932,9	4950,0
Maturity	1 d	1 d	4 d
Interest rate : Minimum	0.20	0.19	0.19
Maximum	0.25	0.25	0.25
Average	0.24	0.24	0.24
Stock	3,451.6	4,912.9	4,499.8
Next maturity of time deposits (May. 4, 2020)	3,451.6	4,912.9	4,499.8
Time Deposits matured from May 4 to 8, 2020.	3,451.6	4,912.9	4,499.8
x. 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 May 4 to 8, 2020.	0.0	0.0	0.0
xi. 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 CDR BCRP	0.0	0.0	0.0
CDR BCRP matured from May 4 to 8, 2020.	0.0	0.0	0.0
xiiiAuction sale of CD BCRP-NR	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
CD BCRP-NR matured from May 4 to 8, 2020.	0.0	0.0	0.0
xivAuction 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	0.0	0.0	0.0
Next maturity Swap	0.0	0.0	0.0
Cross Currency Repo matured from May 4 to 8, 2020.	0.0	0.0	0.0
xviAuction sale of Swap operation in foreign currency (Expansion)	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 May 4 to 8, 2020.	0.0	0.0	0.0
xviiAuction 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 May 4 to 8, 2020.	0.0	0.0	0.0
xviiiAuction 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	7,520.9	7,520.9	7,310.3
Next maturity FX Swap Sell (May. 5, 2020)	210.6	210.6	600.0
FX Swap Sell currency matured from May 4 to 8, 2020.	210.6	1,110.6	900.0
xixAuction 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 May 4 to 8, 2020.	0.0	0.0	0.0
b. Central Bank foreign currency operations at over-the-counter	0.0	70.7	0.0
i. Purchase (millions of US$)	0.0	21.0	0.0
Average exchange rate (S/. US$)	0.0	3.4	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$)	0.0	0.0	0.0
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP	0.0	0.0	0.0
i. Repurchase of CD BCRP and CD BCRP-NR	0.0	0.0	0.0
ii. Purchase of BTP	0.0	0.0	0.0
3. Commercial bank current account before close of the day	**3,686.6**	**3,000.6**	**3,499.7**
4. Central Bank monetary operations	0.0	0.0	0.0
a. Swap operations of foreign currency.	0.0	0.0	0.0
Fee (daily efective rate)	0.0015%	0.0015%	0.0015%
b. Outcome of the direct temporary buying securities (Repo)	0.0	0.0	0.0
Interest rate	0.50 %	0.50 %	0.50 %
c. Monetary regulation credit	0.0	0.0	0.0
Interest rate	0.00 %	0.00 %	0.00 %
d. Overnight deposits in domestic currency	2,655.9	2,426.0	1,365.0
Interest rate	0,15%	0,15%	0,15%
5. Commercial bank current account in the BCR at close of the day	**1,030.7**	**574.6**	**2,134.7**
a.Cumulative average reserve balances in domestic currency (millions of S/) (*)	7,212.7	7,165.4	7,103.1
b.Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.2	4.2	4.2
c.Cumulative average current account in domestic currency (millions of S/)	2,060.0	2,012.6	1,949.5
d.Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.2	1.2	1.1
6. Interbank market and Secondary market of CDBCRP	0.0	0.0	0.0
a. Interbank operations (domestic currency)	584.0	265.0	343.0
Interest rate : Minimum / Maximum / TIBO	0,25/0,25/0,25	0,20/0,25/0,25	0,25/0,25/0,25
b. Interbank operations (foreign currency)	0.0	0.0	0.0
Interest rate : Minimum / Maximum / Average	0.0	0.0	0.0
c. Secondary market of CDBCRP and CDBCRP-NR	0.0	270.0	0.0
8 month term (amount / average interest rate)	0.0	150,0/0,89	
9 month term (amount / average interest rate)	0.0	50,0/0,95	0.0
12 month term (amount / average interes rate)	0.0	20,0/0,42	0.0
15 month term (amount / average interest rate)	**Apr. 27, 2020**	**50,0/1,28**	**0.0**
7. Operations in the foreign exchange market (millions of US$)	55.2	Apr. 28, 2020	Apr. 28, 2020
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	100.6	-6.3	42.5
Flow of foreign exchange position = a + b.ii - c.ii + e + f	78.4	59.5	-83.8
a. Spot purchases with non-banking costumers	313.5	60.6	-115.1
i. Purchases	235.2	337.9	278.9
ii. (-Sales	104.2	277.3	394.0
b. Forward and swap purchases with non-banking costumers	234.6	-250.7	-428.0
ii. (-Redemption	0.0	719.7	1105.3
d. Interbank operations	307.4	0.0	0.0
i. Spot	92.0	306.3	430.9
ii. Forward	135.5	43.0	38.0
e. Spot sales due to NDF redemption and swaps	233.7	349.8	450.2
i. Purchases	98.2	685.0	1105.0
ii. -) Sales	-0.5	335.2	654.8
f. Change due to FX options	-54.4	-5.1	30.0
g. Net operations with other financial institutions	0.0	-20.1	-51.9
h. Monetary regulation credit	0.0	0.0	0.0
Interest rate	3.3998	0.0000	0.0000
Note: Interbank exchange rate (Source: Datatec)		3.4	3.4

(*) Preliminar information