CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Jun 01, 2020	Jun 02, 2020	Jun 03, 2020	Jun 04, 2020	Jun 05, 2020
1. Commercial bank current account before Central Bank operations	**17,468.8**	**18,062.0**	**18,399.5**	**18,659.9**	**17,967.9**
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	58.0 160.0	61.0 161.5	95.0 200.0	100.0 200.0	100.0 200.0
Proposals received	218.0 229.0	68.0 268.5	220.0 219.0	289.5 346.0	288.0 252.0
Maturity	185 d 30 d	184 d 30 d	183 d 34 d	182 d 33 d	181 d 32 d
Interest rate : Minimum	0.34 0.24	0.33 0.24	0.33 0.24	0.30 0.24	0.32 0.24
Maximum	0.35 0.25	0.35 0.25	0.35 0.25	0.34 0.25	0.35 0.25
Average	0.35 0.25	0.34 0.25	0.35 0.25	0.33 0.25	0.34 0.25
Stock	24,908.7	29,151.2	29,446.2	28,498.9	28,863.0
Next maturity CD BCRP (Jun. 15, 2020)	1,397.3	1,397.3	1,397.3	650.0	650.0
CD BCRP matured from June 8 to 12, 2020.	1,397.3	1,397.3	1,397.3	0.0	0.0
ii. Outcome of the buying auction sale securities (REPO)	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	15,290.0	14,830.0	14,910.0	15,210.0	14,922.0
Next maturity Repo (Jun. 8, 2020)	400.0	300.0	300.0	300.0	300.0
Repo BCRP matured from June 8 to 12, 2020.	1,000.0	600.0	600.0	900.0	600.0
iii. Auction of credit portfolio repurchase agreements (General)	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	10.0	10.0	10.0	10.0	10.0
Next maturity General Credit Portfolio Repo (Aug. 14, 2020)	10.0	10.0	10.0	10.0	10.0
General Credit Portfolio Repo matured from June 8 to 12, 2020.	0.0	0.0	0.0	0.0	0.0
iv. Auction of credit portfolio repurchase agreements (Alternative)	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	250.0	250.0	250.0	250.0	250.0
Next maturity Alternative Credit Portfolio Repo (Jul. 23, 2020)	150.0	150.0	150.0	150.0	150.0
Alternative Credit Portfolio Repo matured from June 8 to 12, 2020.	0.0	0.0	0.0	0.0	0.0
v. Auction of government guaranteed credit portfolio repurchase agreements (Regular)	0.0	0.0	0.0	0.0	0.0
Guarantee percentage	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	27,437.1	27,437.1	27,437.1	27,437.1	27,437.1
vi. Auction of government guaranteed credit portfolio repurchase agreements (Special)	0.0	0.0	0.0	0.0	0.0
Guarantee percentage	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	204.1	204.1	204.1	204.1	204.1
vii. Outcome of the buying auction sale securities (Special REPO)	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 Special Repo.	0.0	0.0	0.0	0.0	0.0
Special Repo matured from June 8 to 12, 2020.	0.0	0.0	0.0	0.0	0.0
viii. Auction sale of CDV 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 CDV BCRP	0.0	0.0	0.0	0.0	0.0
CDV BCRP matured from June 8 to 12, 2020.	0.0	0.0	0.0	0.0	0.0
ix. Auction sale of CDLD 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 CDLD BCRP	0.0	0.0	0.0	0.0	0.0
CDLD BCRP matured from June 8 to 12, 2020.	0.0	0.0	0.0	0.0	0.0
x. Auction sale of time deposits in domestic currency	1,000.1 6,911.4	2,000.1 8,700.0	2,499.9 8,200.0	2,500.1 10,200.0	2,499.8 9,500.3
Proposals received	1,913.3 6,911.4	3,220.0 9,557.9	4,252.0 9,902.7	3,326.0 12,427.4	3,587.2 12,816.0
Maturity	7 d 1 d	7 d 1 d	7 d 1 d	7 d 1 d	7 d 3 d
Interest rate : Minimum	0.22 0.23	0.23 0.22	0.22 0.23	0.22 0.23	0.22 0.23
Maximum	0.25 0.25	0.25 0.25	0.25 0.25	0.25 0.25	0.25 0.24
Average	0.24 0.25	0.25 0.25	0.24 0.24	0.25 0.24	0.25 0.24
Stock	17,111.6	19,200.2	18,700.1	20,700.1	20,000.3
Next maturity of time deposits (Jun. 8, 2020)	8,611.5	11,200.0	10,700.0	12,700.0	10,500.4
Time Deposits matured from June 8 to 12, 2020.	16,111.5	16,200.0	13,200.0	20,700.2	20,000.3
xi. 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 June 8 to 12, 2020.	0.0	0.0	0.0	0.0	0.0
xii. Auction sale of time deposits BN 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	0.0	0.0	0.0	0.0	0.0
Next maturity of time deposits BN	0.0	0.0	0.0	0.0	0.0
Time Deposits BN matured from June 8 to 12, 2020.	0.0	0.0	0.0	0.0	0.0
xiii. 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	630.0	630.0	630.0	630.0	630.0
Next maturity CDR BCRP (Jul. 14, 2020)	190.0	190.0	190.0	190.0	190.0
CDR BCRP matured from June 8 to 12, 2020.	0.0	0.0	0.0	0.0	0.0
xiv. Auction sale of CD BCRP-NR	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
CD BCRP-NR matured from June 8 to 12, 2020.	0.0	0.0	0.0	0.0	0.0
xv. Auction sale of Swap operation in foreign 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	10,145.0	10,145.0	9,645.0	9,145.0	8,745.0
Next maturity Swap (Jun. 22, 2020)	500.0	500.0	500.0	400.0	200.0
Swap matured from June 8 to 12, 2020.	1,400.0	1,400.0	900.0	400.0	0.0
xvi. Cross Currency Repo	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	0.0	0.0	0.0	0.0	0.0
Cross Currency Repo matured from June 8 to 12, 2020.	0.0	0.0	0.0	0.0	0.0
xvii. 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 June 8 to 12, 2020.	0.0	0.0	0.0	0.0	0.0
xviii. 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 June 8 to 12, 2020.	0.0	0.0	0.0	0.0	0.0
xix. 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	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	4,729.8	4,204.4	4,204.4	4,204.4	4,204.4
Next maturity FX Swap Sell (Jun. 8, 2020)	193.8	143.8	143.8	143.8	143.8
FX Swap Sell currency matured from June 8 to 12, 2020.	0.0	0.0	0.0	714.7	714.7
xx. 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 June 8 to 12, 2020.	0.0	0.0	0.0	0.0	0.0
b. Settlement of Credit Portfolio Repo (Bonos Circular 0014-2020-BCRP and Circular 0017-2020-BCRP)	432.1	82.3	48.2	144.5	30.0
c. 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$)	0.0	0.0	0.0	0.0	0.0
Average exchange rate (S/. US$)	0.000	0.000	0.000	0.000	0.000
d. Operations outside of FX Desk (millions of US$)	0.0	0.0	13.0	0.0	0.0
i. Purchase (millions of US$)	0.0	0.0	13.0	0.0	0.0
ii. Selling (millions of US$)	0.0	0.0	0.0	0.0	0.0
e. 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	**9,921.3**	**8,021.7**	**7,496.8**	**6,404.3**	**5,709.8**
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)	0.0015%	0.0015%	0.0015%	0.0015%	0.0015%
b. Outcome of the direct temporary buying securities (Repo)	0.0	0.0	0.0	0.0	0.0
Interest rate	0.50 %	0.50 %	0.50 %	0.50 %	0.50 %
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	600.1	107.9	1,132.0	1,762.9	2,131.2
Interest rate	0.15%	0.15%	0.15%	0.15%	0.15%
	9,321.2	**7,913.8**	**6,364.8**	**4,641.4**	**3,578.6**
5. Commercial bank current account in the BCR at close of the day					
a.Cumulative average reserve balances in domestic currency (millions of S/.) (*)	7,777.9	15,154.6	14,204.9	13,288.2	12,376.8
b.Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4.2	7.5	7.3	6.8	6.4
c.Cumulative average current account in domestic currency (millions of S/)	2,221.5	9,321.2	8,382.9	7,491.1	6,576.5
d.Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.2	4.8	4.3	3.9	3.4
6. Interbank market and Secondary market of CDBCRP	0.0	0.0	0.0	0.0	0.0
a. Interbank operations (domestic currency)	30.0	0.0	30.0	50.0	5.0
Interest rate : Minimum / Maximum / TIBO	0.20/0.20/0.25	- / - / 0.25	0.20 / 0.20 / 0.25	0.20 / 0.25 / 0.25	0.20 / 0.20 / 0.24
b. Interbank operations (foreign currency)	0.0	0.0	0.0	0.0	0.0
Interest rate : Minimum / Maximum / Average	0.0	0.0	0.0	0.0	0.0
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	20 / 0.70	0.0	0.0
7. Operations in the foreign exchange market (millions of US$)	**May. 29, 2020**	**Jun. 01, 2020**	**Jun. 02, 2020**	**Jun. 03, 2020**	**Jun. 04, 2020**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e = f	32.8	-44.3	33.8	-5.6	96.9
Flow of foreign exchange position: = a + b.ii - c.ii + e = f	23.7	-86.1	-51.6	-71.3	70.3
a. Spot purchases with non-banking costumers	-101.7	-109.9	-97.5	-113.2	-81.6
i. Purchases	232.9	172.3	264.7	285.9	307.1
ii. (-)Sales	334.7	282.2	362.1	399.1	388.7
b. Forward and swap purchases with non-banking costumers	68.2	34.0	342.8	108.2	-341.0
i. Pacted	279.5	158.1	515.2	340.6	300.0
ii. (-)Redemption	221.3	124.1	172.4	232.3	641.0
C. Forward and swap sells with non-banking costumers	-22.2	-68.6	104.3	62.5	-387.6
i. Pacted	263.3	44.6	334.1	373.9	265.1
ii. (-)Redemption	285.4	113.1	229.8	321.4	652.8
d. Interbank operations	0.0	0.0	0.0	0.0	0.0
i. Spot	376.1	210.3	389.1	389.7	613.6
ii. Forward	95.0	50.0	113.0	13.0	70.0
e. Spot sales due to NDF redemption and swaps	192.7	36.6	105.6	130.5	137.3
i. Purchases	299.2	106.1	227.5	317.9	631.5
ii. (-)Sales	66.6	69.5	121.9	187.5	494.3
f. Change due to FX options	0.1	0.0	0.0	0.0	0.0
g. Net operations with other financial institutions	-74.5	-64.5	-152.4	0.5	6.5
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)	3.4298	3.4184	3.4008	3.3898	3.4254

(*) Preliminar information