CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Mar.18, 2019	Mar.19, 2019	Mar.20, 2019	Mar.21, 2019	Mar.22, 2019
1. Commercial bank current account before Central Bank operations	**3 591,3**	**3 144,4**	**2 413,5**	**2 295,2**	**766,1**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	50,0		50,0	50,0	
Proposals received	178,0		176,0	261,0	
Maturity	178 d		532 d	348 d	
Interest rate : Minimum	2,60		2,91	2,75	
Maximum	2,61		2,93	2,77	
Average	2,60		2,92	2,76	
Stock	28 725,8	28 725,8	28 825,8	28 925,8	28 925,8
Next maturity CD BCRP (abr. 2, 2019)	2 464,50		2 464,50		2 464,5
CD BCRP matured from march 25 to 29, 2019.					
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4 850,0	4 850,0	4 850,0	4 850,0	4 850,0
Next maturity Repo (May. 21, 2018)	200,0		200,0		200,0
Repo BCRP matured from march 25 to 29, 2019.					
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
CDLD BCRP matured from march 25 to 29, 2019.					
iv. Auction sale of time deposits in domestic currency	1250,0	1160,5	1000,0		
Proposals received	1672,0	1160,5	1414,5		
Maturity	1 d	1 d	1 d	1 d	
Interest rate : Minimum	2,39	2,30	2,45		
Maximum	2,70	2,75	2,71		
Average	2,50	2,59	2,58		
Stock	1 250,0	1 160,5	1 000,0		
Next maturity of time deposits ( )	1 250,0		1 000,0		
Time Deposits matured from march 25 to 29, 2019.	1 250,0		1 000,0		
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4 700,0	4 700,0	4 700,0	4 700,0	4 700,0
Next maturity of time deposits TP (May. 2, 2019)	300,0		300,0		300,0
Time Deposits TP matured from march 25 to 29, 2019.					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP ( )					
CDR BCRP matured from march 25 to 29, 2019.					
vii. Auction sale of Swap operation in foreign currency					400,0
Proposals received					1570,0
Maturity					364 d
Interest rate : Minimum					4,08
Maximum					4,20
Average					4,12
Stock	7 553.1	7 553.1	7 553.1	6 953.1	7 353.1
Next maturity Swap (Mar. 27, 2019)	600,0		600,0		300,0
Swap matured from march 25 to 29, 2019	600,0		600,0		600,0
viii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency ( )					
Swap foreign currency matured from march 25 to 29, 2019.					
ix. Auction sale of Swap operation in foreign currency (Sustitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	900,0	900,0	900,0	900,0	500,0
Next maturity Swap foreign currency (Abr 5, 2019)	400,0		400,0		500,0
Swap foreign currency matured from march 25 to 29, 2019.	400,0		400,0		
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	0,0	0,0	0,0	0,0	0,0
Next maturity FX Swap Sell ( )					
FX Swap Sell currency matured from march 25 to 29, 2019.					
xi. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Purchase FX Swap ()					
FX Swap Purchase currency matured from march 25 to 29, 2019.					
b. Central Bank foreign currency operations at over-the-counter			1 053,0		
i. Purchase (millions of US$)			320,0		
Average exchange rate (S/. US$)			3,3		
ii. Selling (millions of US$)					
Average exchange rate (S/. US$)					
c. Operations with Tesoro Publico (millions of US$)				2,0	
i. Purchase (millions of US$)				2,0	
ii. Selling (millions of US$)					
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**2 291,3**	**1 983,9**	**2 416,4**	**1 245,2**	**1 166,1**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0076%	0,0076%	0,0076%	0,0076%	0,0086%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	3,30%	3,30%	3,30%	3,30%	3,30%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	378,0	523,0	770,2	477,6	203,0
Interest rate	1,50%	1,50%	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	**1 913,3**	**1 460,9**	**1 646,2**	**767,6**	**963,1**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	9 371,7	9 153,6	9 040,2	8 908,5	8 782,8
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ	6,1	5,9	5,9	5,8	5,7
c Cumulative average current account in domestic currency (millions of S/)	3 996,1	3 773,2	3 657,6	3 528,8	3 403,3
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requir	2,6	2,4	2,4	2,3	2,2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 102,1	265,0	589,0	525,1	1 145,7
Interest rate : Minimum / Maximum / Average	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average					
c. Secondary market of CDBCRP and CDBCRP-NR				54,0	
6 month term (amount / average interest rate)				54 / 2,59	
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Mar. 15 2019**	**Mar. 18 2019**	**Mar. 19 2019**	**Mar. 20 2019**	**Mar. 21 2019**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	145,7	-31,0	51,6	-122,5	159,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	362,9	89,1	-158,5	-401,8	133,8
a. Spot purchases with non-banking costumers	247,7	77,1	-88,5	-88,5	130,7
i. Purchases	518,5	389,9	400,6	532,9	459,8
ii.) Sales	270,7	312,8	489,1	621,4	329,1
b. Forward purchases with non-banking costumers	-138,7	-283,6	170,6	306,8	127,1
i. Pacted	117,9	111,9	246,5	436,2	293,1
ii.) Redemption	256,6	395,5	75,9	129,4	166,0
C. Forward sells with non-banking costumers	78,2	-163,9	-39,7	28,7	100,4
i. Pacted	484,1	263,1	198,3	320,2	446,2
ii.) Redemption	405,9	426,9	238,0	291,5	345,8
d. Interbank operations					
i. Spot	801,7	634,6	778,0	1300,5	779,0
ii. Forward	120,6	145,0	63,0	128,0	19,0
e. Spot sales due to NDF redemption and swaps	252,3	44,6	91,2	172,6	184,0
i. Purchases	396,9	423,6	165,5	291,0	339,3
ii.) Sales	144,6	379,0	74,3	118,4	155,3
f. Change due to FX options	-0,3	-0,4	-0,1	1,1	-0,9
g. Net operations with other financial institutions	12,2	-1,1	0,9	-323,7	-1,2
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,2980	3,2995	3,3009	3,2916	3,2936

(*) Preliminar information