CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Dec.26, 2018	Dec.27, 2018	Dec.28, 2018
1. Commercial bank current account before Central Bank operations	**601,8**	**1 055,7**	**810,9**
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	50,1	
Proposals received	178,0	118,0	
Maturity	526 d	341 d	
Interest rate : Minimum	3,08	2,89	
Maximum	3,12	2,90	
Average	3,10	2,89	
Stock	26 935,8	27 010,9	27 010,9
Next maturity CD BCRP (Dic. 06 2018)	620,00		620,0
CD BCRP matured from november 27 to 30, 2018			620,0
ii. Outcome of the buying auction sale securities (Repo)	300,0	300,0	
Proposals received	490,0	900,0	
Maturity	1 d	1 d	
Interest rate : Minimum	2,76	3,32	
Maximum	3,80	3,32	
Average	2,90	3,32	
Stock	6 100,0	6 100,0	5 600,0
Next maturity Repo (Nov. 27, 2018)	300,0		500,0
Repo BCRP matured from november 27 to 30, 2018	500,00		800,0
iii. Auction sale of CDLD BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity CDLD BCRP ( )			
CDLD BCRP matured from november 27 to 30, 2018			
iv. Auction sale of time deposits in domestic currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity of time deposits ( )			
Time Deposits matured from november 27 to 30, 2018			
v. Auction sale of time deposits TP in domestic currency		300,0	500,0
Proposals received		818,3	859,9
Maturity		182 d	182 d
Interest rate : Minimum		4,53	4,59
Maximum		5,34	5,10
Average		4,74	4,65
Stock	3 200,0	3 500,0	4 000,0
Next maturity of time deposits TP (Dec. 26, 2018)	300,0		300,0
Time Deposits TP matured from november 27 to 30, 2018			
vi. Auction sale of CDR BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity CDR BCRP ( )			
CDR BCRP matured from november 27 to 30, 2018			
vii. Auction sale of Swap operation in foreign currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	5 408.0	5 408.0	5 408.0
Next maturity Swap (Dec. 06, 2018)	55,0		55,0
Swap matured from november 27 to 30, 2018			
viii. Auction sale of Swap operation in foreign currency (Expansion)			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	150,0	150,0	150,0
Next maturity Swap foreign currency (Jan 17, 2019)	150,0		150,0
Swap foreign currency matured from november 27 to 30, 2018			
ix. Auction sale of Swap operation in foreign currency (Sustitution)			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	1 800,0	1 800,0	1 800,0
Next maturity Swap foreign currency (Feb 8, 2019)	200,0		200,0
Swap foreign currency matured from november 27 to 30, 2018			
x. Auction FX Swap Sell BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	2 290,0	1 990,0	1 690,0
Next maturity FX Swap Sell (Dec 04, 2018)	600,0		200,0
FX Swap Sell currency matured from november 27 to 30, 2018	900,0		
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 november 27 to 30, 2018			
b. Central Bank foreign currency operations at over-the-counter			
i. Purchase (millions of US$)			
Average exchange rate (S/. US$)			
ii. Selling (millions of US$)			
Average exchange rate (S/. US$)			
c. Operations with Tesoro Publico (millions of US$)	245,7	15,5	172,5
i. Purchase (millions of US$)	245,7	15,5	172,5
ii. Selling (millions of US$)			
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP			
i. Repurchase of CD BCRP and CD BCRP-NR			
ii. Purchase of BTP			
3. Commercial bank current account before close of the day	**851,8**	**1 605,6**	**1 310,9**
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily efective rate)	0,0104%	0,0104%	0,0094%
b. Outcome of the direct temporary buying securities (Repo)			
Interest rate	3,30%	3,30%	3,30%
c. Monetary regulation credit			
Interest rate			
d. Overnight deposits in domestic currency	176,0	525,0	535,0
Interest rate	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	**675,8**	**1 080,6**	**775,9**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 354,2	7 788,9	7 734,6
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ	5,7	5,3	5,2
c Cumulative average current account in domestic currency (millions of S/)	3 265,7	2 680,4	2 623,3
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requir	2,2	1,8	1,8
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)	1 699,8	1 268,7	1 926,0
Interest rate : Minimum / Maximum / Average	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75
b. Interbank operations (foreign currency)			15,0
Interest rate : Minimum / Maximum / Average			2,50/2,50/2,50
c. Secondary market of CDBCRP and CDBCRP-NR			
6 month term (amount / average interest rate)			
12 month term (amount / average interes rate)			
24 month term (amount / average interest rate)			
7. Operations in the foreign exchange market (millions of US$)	**Dec. 21 2018**	**Dec. 26 2018**	**Dec. 27 2018**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-104,4	2,0	-51,3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-51,4	83,3	-178,4
a. Spot purchases with non-banking costumers	-57,6	59,9	-129,8
i. Purchases	450,9	424,5	511,2
ii. Sales	508,5	364,6	641,0
b. Forward purchases with non-banking costumers	-105,7	-16,8	36,1
i. Pacted	244,8	222,2	361,8
ii. Redemption	350,5	239,1	325,7
C. Forward sells with non-banking costumers	-232,4	-27,3	-178,9
i. Pacted	221,4	256,2	299,1
ii. Redemption	453,8	283,5	478,0
d. Interbank operations			
i. Spot	530,1	667,1	560,3
ii. Forward	5,0	160,0	70,0
e. Spot sales due to NDF redemption and swaps	99,2	45,5	102,6
i. Purchases	435,1	281,4	427,0
ii. Sales	335,9	235,9	324,4
f. Change due to FX options	-0,2	-2,3	1,7
g. Net operations with other financial institutions	-169,1	-67,1	-88,7
h. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datatec)	3,3568	3,3678	3,3753
(*) Preliminar information			