CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Jan.14, 2019	Jan.15, 2019	Jan.16, 2019	Jan.17, 2019	Jan.18, 2019
1. Commercial bank current account before Central Bank operations	**5 676,3**	**4 129,3**	**3 882,5**	**3 714,5**	**2 794,2**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	50,0 300,0 400,0	100,0 100,0	50,0 150,0 150,0	50,0 100,0 200,0	
Proposals received	292,2 803,0 807,2	320,0 471,0	205,0 452,0 552,0	216,0 347,5 920,0	
Maturity	169 d 354 d 169 d	353 d 177 d	533 d 352 d 176 d	351 d 532 d 175 d	
Interest rate : Minimum	2,75 2,87 2,76	2,86 2,76	3,0 2,85 2,75	2,85 3,02 2,74	
Maximum	2,78 2,88 2,78	2,86 2,76	3,06 2,86 2,75	2,86 3,04 2,75	
Average	2,77 2,87 2,77	2,86 2,76	3,04 2,86 2,75	2,86 3,04 2,74	
Stock	27 434,4	27 684,4	28 044,4	28 419,4	28 419,4
Next maturity CD BCRP (Feb. 4 2019)	1 822,5		1 822,5		1 822,5
CD BCRP matured from january 21 to 25 2019.					
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4 600,0	4 600,0	4 600,0	4 600,0	4 600,0
Next maturity Repo (Jan. 24, 2018)	250,0		250,0		250,0
Repo BCRP matured from january 21 to 25 2019.					250,0
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
CDLD BCRP matured from january 21 to 25 2019.					
iv. Auction sale of time deposits in domestic currency	1000,0 500,0 400,0	500,0 800,0	1000,0	200,0 900,0	750,0
Proposals received	1740,0 1048,0 1084,2	1655,5 1752,0	1932,4	790,0 1908,0	1585,4
Maturity	1 d 7 d 1 d	1 d 1 d	1 d	7 d 1 d	3 d
Interest rate : Minimum	2,56 2,64 2,10	2,58 2,50	2,45	2,59 2,35	2,04
Maximum	2,74 2,75 2,65	2,71 2,69	2,68	2,61 2,55	2,48
Average	2,64 2,69 2,50	2,63 2,58	2,57	2,60 2,47	2,38
Stock	2 900,0	2 800,0	2 500,0	2 100,0	1 450,0
Next maturity of time deposits (Jan. 21, 2019)	1 400,0		1 500,0		1 250,0
Time Deposits matured from january 21 to 25 2019.	2 400,0		2 000,0		1 450,0
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4 000,0	4 000,0	4 000,0	4 000,0	4 000,0
Next maturity of time deposits TP (May. 2, 2019)	300,0		300,0		300,0
Time Deposits TP matured from january 21 to 25 2019.					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP ( )					
CDR BCRP matured from january 21 to 25 2019.					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5 708.0	5 708.0	5 708.0	5 653.0	5 653.0
Next maturity Swap (Feb. 08, 2019)	55,0		55,0		300,0
Swap matured from january 21 to 25 2019.	55,0		55,0		
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 ( )	150,0		150,0		
Swap foreign currency matured from january 21 to 25 2019.	150,0		150,0		
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	1 800,0	1 800,0
Next maturity Swap foreign currency (Feb 8, 2019)	200,0		200,0		200,0
Swap foreign currency matured from january 21 to 25 2019.					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	490,0	490,0	490,0	490,0	490,0
Next maturity FX Swap Sell (Jan 11, 2019)	190,0		190,0		190,0
FX Swap Sell currency matured from january 21 to 25 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 january 21 to 25 2019.					
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$)					0,7
i. Purchase (millions of US$)					0,7
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	**3 026,3**	**2 629,3**	**2 532,5**	**2 264,5**	**2 044,2**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0105%	0,0105%	0,0106%	0,0106%	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	220,0	15,0	95,0	45,1	279,0
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	**2 806,3**	**2 614,3**	**2 437,5**	**2 219,4**	**1 765,2**
Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 905,6	8 818,3	8 755,7	8 665,4	8 595,6
Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ	5,9	5,8	5,8	5,7	5,7
Cumulative average current account in domestic currency (millions of S/)	3 716,0	3 623,7	3 560,6	3 471,3	3 401,7
Cumulative average current account in domestic currency (% of liabilities subject to reserve requir	2,5	2,4	2,4	2,3	2,2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 505,5	1 313,3	1 437,2	1 313,3	1 242,5
Interest rate : Minimum / Maximum / Average	2,75/2,75/2,76	2,75/2,75/2,76	2,75/2,75/2,76	2,75/2,75/2,76	2,75/2,80/2,76
b. Interbank operations (foreign currency)	87,0	24,0	36,0	24,0	40,0
Interest rate : Minimum / Maximum / Average	2,50/2,50/2,50	2,50/2,50/2,50	2,50/2,50/2,50	2,50/2,50/2,50	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$)	**Jan. 11 2019**	**Jan. 14 2019**	**Jan. 15 2019**	**Jan. 16 2019**	**Jan. 17 2019**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-61,7	7,7	4,6	14,9	49,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	90,0	22,6	56,4	253,1	142,6
a. Spot purchases with non-banking costumers	83,8	-11,8	50,6	-9,9	135,0
i. Purchases	342,1	202,5	368,3	287,2	626,7
ii. Sales	258,3	214,3	317,7	297,1	491,8
b. Forward purchases with non-banking costumers	76,5	-2,4	-141,9	-232,8	-232,4
i. Pacted	159,4	131,4	200,0	162,6	22,9
ii. Redemption	82,9	133,8	342,0	395,4	255,2
C. Forward sells with non-banking costumers	109,7	12,1	-89,6	5,4	-138,5
i. Pacted	278,9	221,0	375,8	251,9	481,9
ii. Redemption	169,2	208,9	465,4	246,5	620,4
d. Interbank operations					
i. Spot	891,9	851,0	976,3	1068,3	893,5
ii. Forward	77,0	69,2	124,0	15,0	35,5
e. Spot sales due to NDF redemption and swaps	96,6	119,1	133,9	114,4	372,9
i. Purchases	161,8	207,4	418,2	246,0	615,8
ii. Sales	65,2	88,3	284,3	131,6	242,9
f. Change due to FX options	0,0	-0,5	0,5	-0,1	1,0
g. Net operations with other financial institutions	-122,6	-9,5	-4,7	-0,2	-0,1
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,3412	3,3436	3,3375	3,3314	3,3316
(*) Preliminar information					