CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Jan.21, 2019	Jan.22, 2019	Jan.23, 2019	Jan.24, 2019	Jan.25, 2019
1. Commercial bank current account before Central Bank operations	**2 004,5**	**2 133,6**	**1 153,8**	**1 529,3**	**1 427,8**
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	291,7		202,0	240,3	
Maturity	171 d		526 d	344 d	
Interest rate : Minimum	2,74		3,02	2,80	
Maximum	2,74		3,04	2,85	
Average	2,74		3,03	2,85	
Stock	28 494,4	28 494,4	28 544,4	28 619,4	28 619,4
Next maturity CD BCRP (Feb. 4 2019)	1 822,5		1 822,5		1 822,5
CD BCRP matured from january 28 to february 1, 2019.					
ii. Outcome of the buying auction sale securities (Repo)			200,0		300,0
Proposals received			250,0		450,0
Maturity			1 d		3 d
Interest rate : Minimum			2,91		2,90
Maximum			2,91		2,91
Average			2,91		2,90
Stock	4 600,0	4 600,0	4 800,0	4 350,0	4 650,0
Next maturity Repo (Jan. 28, 2018)	250,0		450,0		300,0
Repo BCRP matured from january 28 to february 1, 2019.	250,0		450,0		300,0
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
CDLD BCRP matured from january 28 to february 1, 2019.					
iv. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	200,0	200,0	200,0		
Next maturity of time deposits ( )	200,0		200,0		
Time Deposits matured from january 28 to february 1, 2019.	200,0		200,0		
v. Auction sale of time deposits TP in domestic currency			500,0		
Proposals received			740,0		
Maturity			365 d		
Interest rate : Minimum			4,30		
Maximum			4,81		
Average			4,47		
Stock	4 000,0	4 000,0	4 500,0	4 500,0	4 500,0
Next maturity of time deposits TP (May. 2, 2019)	300,0		300,0		300,0
Time Deposits TP matured from january 28 to february 1, 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 28 to february 1, 2019.					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5 653.0	5 653.0	5 653.0	5 653.0	5 653.0
Next maturity Swap (Feb. 08, 2019)	300,0		300,0		300,0
Swap matured from january 28 to february 1, 2019.					
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 january 28 to february 1, 2019.					
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 28 to february 1, 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 28 to february 1, 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 28 to february 1, 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$)					
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**1 954,5**	**2 133,6**	**1 803,8**	**1 479,3**	**1 727,8**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0076%	0,0105%	0,0105%	0,0105%	0,0095%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	3,30%	3,30%	3,30%	3,30%	3,30%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	602,0	570,0	301,8	365,0	316,7
Interest rate	1,50%	1,50%	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	**1 352,5**	**1 563,6**	**1 502,0**	**1 114,3**	**1 411,1**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 338,3	8 246,0	8 180,1	8 095,9	8 022,1
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ	5,5	5,5	5,4	5,4	5,3
c Cumulative average current account in domestic currency (millions of S/)	3 146,3	3 055,6	2 990,8	2 910,0	2 838,2
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requir	2,1	2,0	2,0	1,9	1,9
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 184,0	1 343,2	1 478,5	1 520,0	
Interest rate : Minimum / Maximum / Average	2,75/2,80/2,76	2,75/2,80/2,76	2,75/2,80/2,76	2,75/2,80/2,76	
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average					
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Jan. 18 2019**	**Jan. 21 2019**	**Jan. 22 2019**	**Jan. 23 2019**	**Jan. 22 2019**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-73,3	-33,9	51,3	-28,1	11,4
Flow of foreign exchange position = a + b.ii - c.ii + e + f	24,6	-20,3	-36,7	2,7	-92,3
a. Spot purchases with non-banking costumers	20,1	-36,2	-5,4	-4,2	-108,4
i. Purchases	290,6	211,0	404,8	302,7	306,2
ii. Sales	270,6	247,2	410,2	307,0	414,6
b. Forward purchases with non-banking costumers	50,8	61,5	212,4	167,3	-15,3
i. Pacted	80,3	72,8	384,3	180,6	328,4
ii. Redemption	29,5	11,3	171,9	13,4	343,7
C. Forward sells with non-banking costumers	144,7	75,8	124,3	198,1	-119,1
i. Pacted	258,5	79,3	237,8	408,5	421,3
ii. Redemption	113,8	3,6	113,5	210,4	540,5
d. Interbank operations					
i. Spot	1191,1	850,3	1304,6	1183,8	1128,8
ii. Forward	98,0	126,0	50,0	45,0	20,0
e. Spot sales due to NDF redemption and swaps	92,5	1,5	-94,1	202,2	214,1
i. Purchases	109,1	1,7	71,7	209,8	538,0
ii. Sales	16,6	0,2	165,8	7,6	323,9
f. Change due to FX options	-3,9	0,7	-0,1	0,0	-0,1
g. Net operations with other financial institutions	-3,7	6,7	4,4	1,8	-1,3
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,3169	3,3294	3,3366	3,3377	3,3478

(*) Preliminar information