

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Soles)

	Jun. 18, 2018	Jun. 19, 2018	Jun. 20, 2018	Jun. 21, 2018	Jun. 22, 2018
1. Commercial bank current account before Central Bank operations	1 332.6	1 489.7	1 110.2	-221.7	710.8
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	30.0		30.0	30.0	
Proposals received	160.0		142.0	176.0	
Maturity	171.4		531.4	350.4	
Interest rate: Minimum	2.6		2.7	2.6	
Maximum	2.7		2.7	2.7	
Average	2.6		2.7	2.6	
Stock	26 364.3	26 364.3	26 409.3	26 454.3	26 454.3
Next maturity CD BCRP (Jul. 10 2018)	750.1	750.1	750.1	750.1	750.1
CD BCRP matured from Jun 25 to 28, 2018					
ii. Outcome of the buying auction sale securities (Repo)	500.0	100.0	750.0	900.0	1000.0
Proposals received	1 150.0	100.0	1 250.0	1 550.0	2 000.0
Maturity	1 d	1 d	1 d	3 d	3 d
Interest rate: Minimum	2.91	2.75	2.81	3.01	3.27
Maximum	3.06	2.80	2.97	3.01	3.35
Average	2.95	2.78	2.89	3.01	3.35
Stock	2 860.0	2 460.0	3 110.0	3 860.0	6 130.0
Next maturity Repo (Jun. 25, 2018)	500.0	100.0	950.0	1 650.0	2 500.0
Repo BCRP matured from Jun 25 to 28, 2018	660.0		1 110.0		3 000.0
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ()					
CDLD BCRP matured from Jun 25 to 28, 2018					
iv. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Next maturity time deposits ()					
Time Deposits matured from Jun 25 to 28, 2018					
v. Auction sale of time deposits TP in domestic currency			300.0		
Proposals received			754.3		
Maturity			355.4		
Interest rate: Minimum			3.6		
Maximum			3.8		
Average			3.6		
Stock	3 000.0	3 000.0	3 000.0	3 000.0	3 000.0
Next maturity time deposits TP (Jul 24, 2018)	300.0	300.0	500.0	500.0	500.0
Time Deposits TP matured from Jun 25 to 28, 2018					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock	510.0	510.0	510.0	510.0	510.0
Next maturity CDR BCRP (Jul 09, 2018)	510.0	510.0	510.0	510.0	510.0
CDR BCRP matured from Jun 25 to 28, 2018					
vii. Auction sale of Swap operation in foreign currency					
Proposals received	200.0	200.0	200.0		
Maturity	430.0	430.0	430.0		
Interest rate: Minimum	185.4	185.4	185.4		
Maximum	3.0	3.0	3.0		
Average	3.5	3.5	3.5		
Stock	5 058.1	5 058.1	5 058.1	5 058.1	5 058.1
Next maturity Swap (Jun. 25, 2018)	300.0	300.0	300.0	300.0	300.0
Swap matured from Jun 18 to 22, 2018					
viii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock	1 250.0	1 250.0	1 250.0	1 250.0	1 250.0
Next maturity Swap foreign currency (Sep 14, 2018)	600.0	600.0	600.0	600.0	600.0
Swap foreign currency matured from Jun 18 to 22, 2018					
ix. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock	2 300.0	2 300.0	2 300.0	2 300.0	2 300.0
Next maturity Swap foreign currency (Ago 24, 2018)	500.0	500.0	500.0	500.0	500.0
Swap foreign currency matured from Jun 18 to 22, 2018					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock	1 260.1	1 260.1	1 260.1	1 260.1	1 260.1
Next maturity FX Swap Sell (Jul 03, 2018)	400.1	400.1	400.1	400.1	400.1
FX Swap Sell currency matured from Jun 18 to 22, 2018					
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 Jun 18 to 22, 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\$)					
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)					
d. Operations at the Secondary 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	1 802.6	1 589.7	1 130.2	1 548.3	2 480.8
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0077%	0,0077%	0,0077%	0,0077%	0,0087%
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					
Overnight deposits in domestic currency	147.0	567.4	67.0	49.0	617.5
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	1 655.6	1 022.3	1 063.2	1 499.3	1 863.2
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 591.7	9 127.8	5 834.8	9 127.8	7 892.6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.2	6.6	4.2	6.6	5.7
c. Cumulative average current account in domestic currency (millions of S/)	3 792.6	3 418.6	1 024.6	3 181.0	3 121.1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.7	3.1	0.7	3.1	2.3
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	769.5	914.5	1 346.0	1 647.9	
Interest rate: Minimum / Maximum / Average	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,85/2,77	2,75/2,80/2,76	
b. Interbank operations (foreign currency)	25.5	78.5	58.0	53.0	
Interest rate: Minimum / Maximum / Average	2,00/2,00/2,00	2,00/2,00/2,00	2,00/2,00/2,00	2,00/2,00/2,00	
c. Secondary market of CDBCRP and CDBCRP-NR		5.0	20.0		
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Jun. 15 2018	Jun. 18 2018	Jun. 19 2018	Jun. 20 2018	Jun. 21 2018
Flow of foreign exchange position adjusted by forwards = a + b i - c i + e + f	11,2	29,9	115,3	0,2	28,9
Flow of foreign exchange position = a + b i - c i + e + f	14,2	81,5	130,5	-25,9	-31,5
a. Spot purchases with non-banking costumers	21,1	81,1	114,6	-107,3	65,0
i. Purchases	297,0	283,0	383,0	251,7	172,0
ii. Sales	306,1	201,8	268,4	359,0	235,0
b. Forward purchases with non-banking costumers	155,3	-33,0	61,3	33,5	156,0
i. Pacted	190,4	33,8	148,7	238,6	80,1
ii. Redemption	35,1	66,9	87,3	205,1	236,2
c. Forward sells with non-banking costumers	156,2	17,8	76,2	7,7	-216,4
i. Pacted	219,9	97,9	368,3	349,0	168,9
ii. Redemption	63,6	80,0	292,1	341,3	385,3
d. Interbank operations					
i. Spot	420,5	528,2	531,5	751,7	378,5
ii. Forward	3,0	3,0	5,0	10,0	10,0
e. Spot sales due to NDF redemption and swaps	46,1	11,8	216,0	220,6	183,3
i. Purchases	63,2	65,9	281,5	340,9	382,3
ii. Sales	17,0	54,1	65,5	120,4	199,0
f. Change due to FX options	-2,5	-0,8	-0,2	0,0	0,0
g. Net operations with other financial institutions	5,8	1,8	4,6	-3,0	-2,6
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Database)	3,2811	3,2801	3,2846	3,2820	3,2768
(*) Preliminary information					