

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

| | Jul. 02, 2018 | | | | Jul. 03, 2018 | | | | Jul. 04, 2018 | | | | Jul. 05, 2018 | | | | Jul. 06, 2018 | | | |
|---|---------------------|-------|--------|--------|---------------------|-------|--------|-------|---------------------|-------|--------|--------|---------------------|--------|--------|-------|---------------------|-------|--|--|
| 1. Commercial bank current account before Central Bank operations | -323.2 | | | | 977.3 | | | | 2 055.0 | | | | 1 938.7 | | | | 2 445.0 | | | |
| 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 | | | | 30.0 | | | | 30.0 | | | |
| Proposals received | 236.0 | | | | 135.0 | | | | 135.0 | | | | 133.0 | | | | 133.0 | | | |
| Maturity | 185.4 | | | | 548.4 | | | | 548.4 | | | | 382.4 | | | | 382.4 | | | |
| Interest rate - Minimum | 2.6 | | | | 2.7 | | | | 2.7 | | | | 2.6 | | | | 2.6 | | | |
| Maximum | 2.6 | | | | 2.7 | | | | 2.7 | | | | 2.7 | | | | 2.7 | | | |
| Average | 2.6 | | | | 2.7 | | | | 2.7 | | | | 2.7 | | | | 2.7 | | | |
| Stock | 26 604.3 | | | | 26 604.3 | | | | 26 634.3 | | | | 26 664.3 | | | | 26 664.3 | | | |
| Next maturity CD BCRP (Jul. 09, 2018) | 750.1 | | | | 750.1 | | | | 750.1 | | | | 750.1 | | | | 750.1 | | | |
| CD BCRP matured from Jul 09 to 13, 2018 | | | | | | | | | | | | | | | | | | | | |
| ii. Outcome of the buying auction sale securities (Repo) | 2500.0 | 200.0 | 1000.0 | 1000.0 | 2000.0 | 300.0 | 1000.0 | 250.0 | 1000.0 | 300.0 | 1200.0 | 1000.0 | 300.0 | 1100.1 | 1000.0 | 300.0 | 200.0 | 700.0 | | |
| Proposals received | 5000.0 | 500.0 | 1580.0 | 1179.0 | 3580.0 | 805.0 | 1800.0 | 549.0 | 2000.0 | 685.0 | 1449.0 | 1799.0 | 700.0 | 1449.0 | 1299.0 | 335.0 | 849.0 | | | |
| Maturity | 1 d | 185 d | 7 d | 1 d | 1 d | 184 d | 7 d | 1 d | 1 d | 184 d | 7 d | 1 d | 1 d | 1 d | 3 d | 367 d | 3 d | | | |
| Interest rate - Minimum | 2.84 | 3.42 | 2.83 | 2.75 | 2.81 | 3.30 | 2.76 | 2.81 | 2.79 | 3.26 | 2.75 | 2.77 | 2.79 | 2.75 | 2.77 | 3.76 | 2.75 | | | |
| Maximum | 3.15 | 3.44 | 3.00 | 2.91 | 2.88 | 3.53 | 2.87 | 2.81 | 2.82 | 3.46 | 2.78 | 2.81 | 2.90 | 2.78 | 2.86 | 3.76 | 2.77 | | | |
| Average | 2.90 | 3.43 | 2.89 | 2.83 | 2.84 | 3.51 | 2.81 | 2.81 | 2.81 | 3.38 | 2.76 | 2.79 | 2.83 | 2.76 | 2.80 | 3.76 | 2.76 | | | |
| Stock | 8 600.0 | | | | 8 150.0 | | | | 7 900.0 | | | | 7 900.1 | | | | 7 700.0 | | | |
| Next maturity Repo (Jul. 09, 2018) | 4 000.0 | | | | 2 750.0 | | | | 2 400.0 | | | | 2 100.1 | | | | 2 750.0 | | | |
| Repo BCRP matured from Jul 09 to 13, 2018 | 4 700.0 | | | | 2 950.0 | | | | 2 400.0 | | | | 2 100.1 | | | | 4 050.0 | | | |
| iii. Auction sale of CDLD BCRP | | | | | | | | | | | | | | | | | | | | |
| Proposals received | | | | | | | | | | | | | | | | | | | | |
| Maturity | | | | | | | | | | | | | | | | | | | | |
| Interest rate - Minimum | | | | | | | | | | | | | | | | | | | | |
| Maximum | | | | | | | | | | | | | | | | | | | | |
| Average | | | | | | | | | | | | | | | | | | | | |
| Stock | | | | | | | | | | | | | | | | | | | | |
| Next maturity CDLD BCRP () | | | | | | | | | | | | | | | | | | | | |
| CDLD BCRP matured from Jul 09 to 13, 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 TP matured from Jul 09 to 13, 2018 | | | | | | | | | | | | | | | | | | | | |
| v. Auction sale of time deposits TP in domestic currency | | | | | | | | | | | | | | | | | | | | |
| Proposals received | | | | | | | | | | | | | | | | | | | | |
| Maturity | | | | | | | | | | | | | | | | | | | | |
| Interest rate - Minimum | | | | | | | | | | | | | | | | | | | | |
| Maximum | | | | | | | | | | | | | | | | | | | | |
| Average | | | | | | | | | | | | | | | | | | | | |
| Stock | 3 300.0 | | | | 3 300.0 | | | | 3 300.0 | | | | 3 300.0 | | | | 3 300.0 | | | |
| Next maturity time deposits TP (Jul 24, 2018) | 500.0 | | | | 500.0 | | | | 500.0 | | | | 500.0 | | | | 500.0 | | | |
| Time Deposits TP matured from Jul 09 to 13, 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 Jul 09 to 13, 2018 | | | | | | | | | | | | | | | | | | | | |
| vii. Auction sale of Swap operation in foreign currency | | | | | | | | | | | | | | | | | | | | |
| Proposals received | | | | | | | | | | | | | | | | | | | | |
| Maturity | | | | | | | | | | | | | | | | | | | | |
| Interest rate - Minimum | | | | | | | | | | | | | | | | | | | | |
| Maximum | | | | | | | | | | | | | | | | | | | | |
| Average | | | | | | | | | | | | | | | | | | | | |
| Stock | 4 508.0 | | | | 4 508.0 | | | | 4 508.0 | | | | 4 508.0 | | | | 4 508.0 | | | |
| Next maturity Swap (Jun. 26, 2018) | 200.0 | | | | 200.0 | | | | 200.0 | | | | 200.0 | | | | 200.0 | | | |
| Swap matured from Jul 09 to 13, 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) | 800.0 | | | | 800.0 | | | | 800.0 | | | | 800.0 | | | | 800.0 | | | |
| Swap foreign currency matured from Jul 09 to 13, 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 Jul 09 to 13, 2018 | | | | | | | | | | | | | | | | | | | | |
| x. Auction FX Swap Sell BCRP | | | | | | | | | | | | | | | | | | | | |
| Proposals received | | | | | | | | | | | | | | | | | | | | |
| Maturity | | | | | | | | | | | | | | | | | | | | |
| Interest rate - Minimum | | | | | | | | | | | | | | | | | | | | |
| Maximum | | | | | | | | | | | | | | | | | | | | |
| Average | | | | | | | | | | | | | | | | | | | | |
| Stock | 1 260.1 | | | | 860.0 | | | | 860.0 | | | | 860.0 | | | | 400.0 | | | |
| Next maturity FX Swap Sell (Jul 09, 2018) | 400.1 | | | | 460.0 | | | | 460.0 | | | | 460.0 | | | | 400.0 | | | |
| FX Swap Sell currency matured from Jul 09 to 13, 2018 | 860.1 | | | | 460.0 | | | | 460.0 | | | | 460.0 | | | | 400.0 | | | |
| 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 Jul 09 to 13, 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\$) | | | | | 4.0 | | | | 4.0 | | | | 4.0 | | | | 4.0 | | | |
| 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 | 4 346.8 | | | | 4 527.3 | | | | 4 525.0 | | | | 4 308.8 | | | | 4 345.0 | | | |
| 4. Central Bank monetary operations | | | | | | | | | | | | | | | | | | | | |
| a. Swap operations of foreign currency. | | | | | | | | | | | | | | | | | | | | |
| Fee (daily effective rate) | 0,0077% | | | | 0,0077% | | | | 0,0077% | | | | 0,0076% | | | | 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 | 24.3 | | | | 24.4 | | | | 21.4 | | | | 25.0 | | | | 130.0 | | | |
| 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 | 4 322.5 | | | | 4 492.9 | | | | 4 503.7 | | | | 4 283.8 | | | | 4 215.0 | | | |
| a Cumulative average reserve balances in domestic currency (millions of S/) (*) | 7 301.1 | | | | 8 038.9 | | | | 7 851.7 | | | | 8 241.2 | | | | 8 476.9 | | | |
| b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*) | 5.7 | | | | 6.1 | | | | 5.7 | | | | 5.9 | | | | 6.1 | | | |
| c Cumulative average current account in domestic currency (millions of S/) | 2 526.0 | | | | 3 260.8 | | | | 3 020.4 | | | | 3 402.0 | | | | 3 629.3 | | | |
| d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*) | 2.0 | | | | 2.5 | | | | 2.2 | | | | 2.5 | | | | 2.6 | | | |
| 6. Interbank market and Secondary market of CDBCRP | | | | | | | | | | | | | | | | | | | | |
| a. Interbank operations (domestic currency) | 865.6 | | | | 978.8 | | | | 909.0 | | | | 1 000.7 | | | | 1 071.0 | | | |
| Interest rate - Minimum / Maximum / Average | 2,752,75/2,75 | | | | 2,752,75/2,75 | | | | 2,752,75/2,75 | | | | 2,752,75/2,75 | | | | 2,752,75/2,75 | | | |
| b. Interbank operations (foreign currency) | 25.0 | | | | 66.5 | | | | 127.5 | | | | 340.0 | | | | 119.0 | | | |
| Interest rate - Minimum / Maximum / Average | 2,002,00/2,00 | | | | 2,002,00/2,00 | | | | 2,002,00/2,00 | | | | 2,002,00/2,00 | | | | 2,002,00/2,00 | | | |
| c. Secondary market of CDBCRP and CDBCRP-NR | | | | | | | | | | | | | | | | | | | | |
| 6 month term (amount / average interest rate) | | | | | 84.0 | | | | 4.0 | | | | 22.0 | | | | | | | |
| 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. 28 2018 | | | | Jul. 02 2018 | | | | Jul. 03 2018 | | | | Jul. 04 2018 | | | | Jul. 05 2018 | | | |
| Flow of foreign exchange position adjusted by forwards = a + b j - c i + e + f | -0.3 | | | | 51.0 | | | | -106.5 | | | | 82.5 | | | | 58.2 | | | |
| Flow of foreign exchange position = a + b ii - c ii + e + f | 73.4 | | | | 210.9 | | | | 44.3 | | | | 100.5 | | | | 87.8 | | | |
| a. Spot purchases with non-banking costumers | 0.1 | | | | 120.7 | | | | 17.1 | | | | 85.9 | | | | 83.7 | | | |
| i. Purchases | 491.9 | | | | 393.1 | | | | 230.4 | | | | 243.5 | | | | 291.5 | | | |
| ii.) Sales | 491.9 | | | | 272.4 | | | | 213.3 | | | | 177.5 | | | | 207.8 | | | |
| b. Forward purchases with non-banking costumers | 76.1 | | | | 22.6 | | | | 47.6 | | | | 29.6 | | | | -100.3 | | | |
| i. Pacted | 169.8 | | | | 209.8 | | | | 227.6 | | | | 57.4 | | | | 415.9 | | | |
| ii.) Redemption | 95.7 | | | | 273.1 | | | | 180.0 | | | | 32.8 | | | | 516.2 | | | |
| c. Forward sells with non-banking costumers | 147.6 | | | | 129.1 | | | | 77.8 | | | | 41.6 | | | | -70.9 | | | |
| i. Pacted | 216.9 | | | | 436.8 | | | | 172.0 | | | | 47.3 | | | | 287.3 | | | |
| ii.) Redemption | 69.3 | | | | 307.6 | | | | 94.2 | | | | 5.8 | | | | 368.2 | | | |
| d. Interbank operations | | | | | | | | | | | | | | | | | | | | |
| i. Spot | 499.2 | | | | 626.3 | | | | 565.5 | | | | 485.5 | | | | 705.5 | | | |
| ii. Forward | 40.0 | | | | 80.0 | | | | 30.0 | | | | 160.0 | | | | 4.5 | | | |
| e. Spot sales due to NDF redemption and swaps | 50.1 | | | | 118.5 | | | | -54.9 | | | | 5.2 | | | | -149.9 | | | |
| i. Purchases | 65.4 | | | | 278.8 | | | | 68.7 | | | | 5.7 | | | | 321.5 | | | |
| ii.) Sales | 15.2 | | | | 160.2 | | | | 123.6 | | | | 0.5 | | | | 471.4 | | | |
| f. Change due to FX options | | | | | | | | | | | | | | | | | | | | |