

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

	Set. 03, 2018	Set. 03, 2018	Set. 04, 2018	Set. 06, 2018	Set. 07, 2018
1. Commercial bank current account before Central Bank operations					
1. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations	1 714.4	3 419.6	4 183.3	5 843.7	4 697.7
i. Auction sale of CD BCRP					
Proposals received	40.6	48.6	48.6	161.1	431.1
Maturity	278.0	190.0	190.0	254.0	1079.5
Interest rate - Minimum	182.6	945.0	362.0	311.0	90.4
Maximum	2.45	2.71	2.59	2.45	2.50
Average	2.55	2.74	2.60	2.59	2.56
Stock	2.54	2.72	2.59	2.51	2.55
Next maturity CD BCRP (Set. 4 2018)	25 431.3	24 096.1	26 146.1	23 513.2	24 033.2
CD BCRP matured from September 4 to 7, 2018	1 930.0	1 030.0	1 030.0	2 650.00	2 850.0
ii. Outcome of the Treasury auction sale securities (Treas)					
Proposals received	1000.0	750.0	850.0	800.0	800.0
Maturity	1300.0	400.0	3210.0	850.0	850.0
Interest rate - Minimum	1.6	1.6	1.6	1.6	1.6
Maximum	2.80	3.22	2.75	2.78	2.78
Average	2.87	3.26	2.85	2.78	2.78
Stock	3.31	2.77	2.77	2.77	2.77
Next maturity Treas (Dic. 21, 2016)	7 600.0	5 450.0	4 700.0	4 700.0	4 700.0
Treas BCRP matured from September 4 to 7, 2018	2 900.0	300.0	300.0	300.0	300.0
iii. Auction sale of CD/CD BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CD/CD BCRP ()					
CD/CD BCRP matured from September 4 to 7, 2018					
iv. Auction sale of time deposits in domestic currency					
Proposals received	700.0		500.0	800.0	500.0
Maturity	821.6		1.4	1944.5	1422.3
Interest rate - Minimum	1.4		1.4	1.4	1.4
Maximum	2.24		2.40	2.20	2.42
Average	2.70		2.56	2.51	2.46
Stock	2.45		2.50	2.43	2.44
Next maturity time deposits (Aug. 21, 2018)			1 300.0	1 300.0	500.0
Time Deposits matured from September 4 to 7, 2018			1 300.0	1 300.0	500.0
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity time deposits TP (Dic 24, 2018)	2 800.0	2 800.0	2 800.0	2 800.0	2 800.0
Time Deposits TP matured from September 4 to 7, 2018	500.0	500.0	500.0	500.0	500.0
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP ()					
CDR BCRP matured from September 4 to 7, 2018	300.0	300.0	300.0	300.0	300.0
vii. Auction sale of Government in foreign currency					
Proposals received	478.0	470.0	470.0	470.0	470.0
Maturity	184.4	181.4	181.4	181.4	181.4
Interest rate - Minimum	3.15	3.00	3.00	3.00	3.00
Maximum	3.48	3.21	3.21	3.21	3.21
Average	3.18	3.13	3.13	3.13	3.13
Stock	4 608.0	5 208.0	5 208.0	5 208.0	4 608.0
Next maturity Swap (Sep. 24, 2018)	600.0	600.0	600.0	600.0	600.0
Swap matured from September 4 to 7, 2018	600.0	600.0	600.0	600.0	600.0
viii. Auction sale of Swap operation in foreign currency (Swap operation)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency (Sep. 14, 2018)	1 250.0	1 250.0	1 250.0	1 250.0	1 250.0
Swap foreign currency matured from September 4 to 7, 2018	800.0	800.0	800.0	800.0	800.0
ix. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency (Sep. 24, 2018)	1 800.0	1 800.0	1 800.0	1 800.0	1 800.0
Swap foreign currency matured from September 4 to 7, 2018	200.0	200.0	200.0	200.0	200.0
x. Auction FX Swap Sale BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity FX Swap Sale (Dic 16, 2018)	800.0	800.0	800.0	800.0	800.0
FX Swap Sale currency matured from September 4 to 7, 2018	800.0	800.0	800.0	800.0	800.0
xi. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Purchase FX Swap ()					
Purchase FX Swap currency matured from September 4 to 7, 2018					
12. Central Bank foreign currency operations at over-the-counter					
a. Purchase (millions of US\$)					
Average exchange rate (S/ US\$)					
b. Selling (millions of US\$)					
Average exchange rate (S/ US\$)					
c. Operations with Treasury Public Debt (millions of US\$)					
i. Purchase (millions of US\$)			20.7	0.1	
ii. Selling (millions of US\$)					
d. Operations in the Secondary Market of CD BCRP, CD BCRP/PR and BTP					
i. Repurchase of CD BCRP and CD BCRP/PR					
ii. Purchase of BTP					
1. Commercial bank current account before close of the day	4 864.4	4 468.6	4 133.3	4 493.7	3 697.7
2. Central Bank monetary operations					
a. Swap operations of foreign currency					
FX Swap (bilateral sale)	0.0076%	0.0076%	0.0076%	0.0076%	0.0086%
b. Outcome of the direct temporary buying securities (Treas)					
Interest rate	3.30%	3.30%	3.30%	3.30%	3.30%
c. Monetary regulation credit					
Interest rate					
d. Overight changes in domestic currency	5.0	67.4	363.2	60.0	220.0
Interest rate	4 859.4	4 401.2	3 770.1	4 393.7	3 397.7
3. Commercial bank current account in the BOP at close of the day					
i. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7 212.7	7 881.5	8 176.4	8 222.7	8 302.5
ii. Cumulative average current account in domestic currency (% of S/)	5.1	5.7	5.8	5.8	5.3
iii. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2 170.8	3 816.5	3 130.3	3 150.5	3 154.5
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.8	2.0	2.2	2.2	2.3
4. Interbank market and Secondary market of CD BCRP					
a. Interbank operations (domestic currency)	895.0	850.0	479.0	476.6	1 096.5
Interest rate - Minimum (Million/Maximum Average)	2 750.75/2.75	2 750.75/2.75	2 750.75/2.75	2 750.75/2.75	2 750.75/2.75
b. Interbank operations (foreign currency)					
Interest rate - Minimum (Million/Maximum Average)					
c. Secondary market of CD BCRP and CD BCRP/PR	67.2	66.0	2 007 000.00	50.0	2 007 000.00
d. 12 month term (interest / average interest rate)	32.2 / 2.55	30.0 / 2.59	30.0 / 2.59	30.0 / 2.59	30.0 / 2.59
5. Operations in the foreign exchange market (millions of US\$)					
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f					
a. Spot purchases with non-banking customers	114.9	74.7	75.6	75.5	36.3
b. Purchases	84.0	29.0	75.6	102.0	41.8
c. Sales	58.2	174.6	128.6	121.5	212.5
d. Spot sales with non-banking customers	294.4	176.3	225.0	295.0	281.1
e. Sales	450.5	350.3	353.8	314.2	379.6
f. Forward purchases with non-banking customers	127.4	362.4	122.4	121.0	128.6
g. Forward	200.1	192.0	201.0	191.9	191.5
h. Redemption	82.8	187.5	136.5	161.5	444.8
i. Forward sales with non-banking customers	24.8	44.4	42.4	42.4	262.2
j. Forward	191.6	441.1	277.1	302.9	302.9
k. Redemption	238.5	36.0	353.5	215.2	605.6
l. Interbank operations					
i. Spot	602.3	281.2	615.3	880.2	1171.6
ii. Forward	60.0	180.0	150.0	40.0	40.0
iii. Total sales to NCF redemption and swaps	238.5	281.2	281.2	221.6	262.6
iv. Purchases	182.3	8.5	519.7	196.0	586.1
v. Sales	58.2	7.2	86.0	196.0	369.0
vi. Change due to FX options	5.1	12.1	11.1	11.5	11.5
g. Net operations with other financial institutions	5.1	12.1	11.1	11.5	11.5
h. Monetary regulation credit					
Interest rate					
Net interbank exchange rate (Source: Promot)					
FX Premium information					
	3 295.7	3 304.8	3 315.0	3 317.7	3 319.0