|  | CENTRAL RESERVI<br>SUMMARY OF MONETARY AND               | E BANK OF PERU  |  |   |
|--|--|---|--|---|
|  | (Millons o   | (Soles)<br>Oct. 10, 2018                                    | Oct. 11, 2018  | Oct. 12, 2018   |
| Commercial bank current account before Central Bank operations   | 5 625,1  | 5 027,5   | 5 467,6  | 4 797,4   |
| Monetary and exchange Central Bank operations before close of the day     a. Central Bank monetary operations     i. Autions used of CD BCRP   |  |   |  |   |
| Audion sale of CD BCRP     Proposals received     Metarth  | 900 0<br>1148,0  | 50.0 100.0 500.0<br>202,0 394,0 1684,0<br>540.d 357.d 174.d | 50.0 100.0 894.5<br>228,5 312,0 2062,0   |   |
|  | 175 d<br>2,57  | 2.60 2.76 2.60  | 358 d 358 d 173 d<br>2,74 2,78 2,60<br>2,76 2,85 2,62<br>2,74 2,82 2,61            |   |
| Internal rate Minimum Maximum Average Stock Next Residual C R R R R R R R R R R R R R R R R R R  | 2,64<br>2,62<br>24,611,1                                 | 2,91 2,78 2,62<br>2,90 2,76 2,61<br>25,261,1                | 396 d 396 d 173 d<br>274 2.78 2.60<br>2.76 2.85 2.62<br>2.74 2.82 2.61<br>25 079.8 | 25 079,6  |
| Next maturity CD BCRP (Set. 4 2018)  | 2011,1   | 1 241,00<br>1 241,00  | 23 573,3   | 295,0<br>296,0  |
| CD BCRP matured from october 11 to 12, 2018  Outcome of the bowles suction sale securities (Reco) Proposals received   |  | 1 241,00  |  | 220,0   |
| Maturey  |  |   |  |   |
| Informati salari : Minimum Malainum Anomaga Stock  |  |   |  |   |
|  | 4 700,0  | 4 700.0<br>300,0  | 4 700,0  | 4 700,0<br>300,0  |
| Repo (LCL.21, 2018) Repo (CCR) malared from october 11 to 12, 2018 III. Auction sale of CDLD BCRP  |  |   |  |   |
| Proposals received Meturby   |  |   |  |   |
| below an ode : Minimum Masterum Average  |  |   |  |   |
| Stock  |  |   |  |   |
| Next maturity CDLD BCRP ()  CDLD BCRP matured from october 11 to 12, 2018  iv. Auction sale of time deceals in domestic currency   | 1000.0   | 500.0 600.0   | 1000.0 800.0   | 1000.0 650.0  |
| N. Autono sale received Preposale received Maturity  | 1981,5<br>1 d<br>2,10                                    | 1943,0 1489,3<br>1 d 1 d<br>2,10 2,0                        | 2603,0 981,2<br>1 d 1 d<br>2,16 2,04   | 2026,0 1203,2<br>3 d 3 d<br>2,15 2,04                   |
| Interest rate: Minimum   | 2,10<br>2,47   | 2,10 2,0  | 2,16 2,04  | 2,15 2,04   |
| Average  | 2,32<br>1,000.0  | 2,37 2,17<br>2,29 2,11                                      | 2,36 2,39<br>2,27 2,23<br>1,800.0  | 2,42 2,40<br>2,32 2,32                                  |
| uticos. Neat maturity of time depositis (Aug. 21, 2018 ) Time Depositis matured from celebrat 11 to 12, 2018 V. Audion said of time depositis 17 to diseased; cuerancy   | 1380   | 1 100.0<br>1 100.0<br>1 100.0                               | 1555   | 1 660,0<br>1 660,0<br>1 660,0                           |
| Auction sale of time deposits TP in domestic currency     Proposals received   |  |   |  |   |
| Maturity<br>Internal rate : Minimum  |  |   |  |   |
| Maximum  |  |   |  |   |
| Stock<br>Next maturity of time deposits TP (Oct 24, 2016)  | 3 300.0  | 3 300 0<br>500,0  | 3 300.0  | 3 300.0<br>500,0  |
| Time Deposits TP matured from october 11 to 12, 2018 vi. Auction sale of CDR BCRP  |  |   |  |   |
| Proposals received<br>Materty<br>Information (Minimum  |  |   |  |   |
| Indonesia nila: Minimum<br>Malaimum<br>Average   |  |   |  |   |
|  |  |   |  |   |
| Next maturity CDR BCRP ( ) CDR BCRP matured from october 11 to 12, 2018 vil. Auction said of Deaso cerestion in foreign currency Processia received Maturity   |  |   |  |   |
| Precental and confidence of the confidence of th |  |   |  |   |
| Maximum<br>Average   |  |   |  |   |
| Stock<br>Next maturity Swap (Aug. 24, 2018)  | 4 908.0  | 4 908.0<br>500,0  | 4 908.0  | 4 908.0<br>500,0  |
| Science See See (Apr. 24, 2478)  See See See See See See See See See Se  |  |   |  |   |
| Mahoritor<br>Internat rate : Minimum   |  |   |  |   |
| Maximum<br>Average<br>Stock  | 150.0  | 150.0   | 150.0  | 150.0   |
| Stock<br>Next maturity Swap foreign currency (Sep 14, 2018)  | 150.0  | 190,0   | 150.0  | 150.0<br>150.0  |
| Moot maturity Swap toreign currency (Sep 14, 2016) Swap towing currency malared from colober 11 to 12, 2016 is. Auditon sale of Swap coemision in foreign currency Statististics)  |  |   |  |   |
| Proposals received<br>Maturity<br>Interest cate: Minimum   |  |   |  |   |
| Interest rate: Normann Masterson Average   |  |   |  |   |
| Stock Stock  | 1.800.0  | 1 800 0<br>200,0  | 1800.0   | 1 800 0<br>200,0  |
| Slock Med materity Swep foreign currency (Ago 24, 2018) Swep flowign currency returned from october 11 to 12, 2018 Audion FV, Swep Settl BCIPP PP PP PP  |  | 200,0   |  | 200,0   |
| X. Audicin' P. A. Swing Dail D. 10 <sup>-1</sup> Preposals received Maturby  |  |   |  |   |
| Interest rate : Minimum  |  |   |  |   |
| Maderarn Average Stock   | 2 200.0  | 2 200.0   | 2 200.0  | 2.200.0   |
| Next maturity FX Swap Sell (Oct 15, 2016.)  FX Swap Sell currency matured. from october 11 to 12, 2016.  | _  | 2 200 0<br>800,0  |  | 0,008   |
| Noti maturity FX Swap Sel (Oct 15, 2016 )  FX Swap Sel Currancy matured from october 11 to 12, 2016   Audion Putham FX Swap BCRP  Proposals received   |  |   |  |   |
| Maturity<br>Interest rate : Minimum  |  |   |  |   |
| Maximum<br>Average   |  |   |  |   |
| Stock Next maturity Purchase FX Swap ()  |  |   |  |   |
| FX Swap Purchase currency matured from october 11 to 12, 2018<br>b. Central Bank foreion currency coastations at over-the-counter  |  |   |  |   |
| I. Purchase (millions of USS) Average sexhange sate (St. USS) II. Seiling (millions of USS)  |  |   |  |   |
| II. Saling (millions of USS) Average exchange rate (SL USS) C. Coerations with Texoto Publico intillions of USS)   | 40   |   |  |   |
|  | 40   |   |  |   |
| ii. Salling: (millions of US\$) d. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and STP i. Repunchase of CD BCRP and CD BCRP-NR.  |  |   |  |   |
| ii. Puschase of BTP  | 3 725.1  | 3 277.5   | 2 883.1  | 3 147.4   |
| 3. Commercial bank current account before close of the day 4. Central Bank monetary operations   | - /40,1  | 227,0   | 2.00,1   |   |
| Seep operations of foreign currency.     Fee (daily efective rate)   | 0,0076%  | 0,0076%   | 0,0076%  | 0,0096%   |
| Dutcome of the direct temporary buying securities (Repo)     Interest rate     Management Advancement  | 3,30%  | 3,30%   | 3,30%  | 3,30%   |
| c. Moretary regulation credit<br>hiterant rate   | 1000   | 50.0  |  | **  |
| Overnight deposits in domestic currency     Interest rate  | 105.0<br>1,50%   | 56.6<br>1,50%   | 1,50%  | 36.0<br>1,50%   |
| 5. Commercial bank current account in the BCR at close of the day  a Commistive swrape nearwe balances in dorensis currency (Millions of S) (1)  5. Commistive swrape nearwe balances in dorensis currency (% of labilities actifyed to meserve requirements) (1)  5. Commistive swrape nearwe balances in dorensis currency (% of labilities actifyed to meserve requirements) (1)  | 3 371,9<br>8 773,2                                       | 3 220,9<br>8 767,8  | 2 883,1<br>8 649,1   | 3 112,4<br>8 588,8                                      |
| c Cumulative average current account in domestic currency (millions of S/)   | 6,1<br>3.781,1   | 6,1<br>3.765,0  | 6,0<br>3 648,5   | 6,0<br>3.584,7  |
| <ul> <li>Completion sources consent account in domestic correspond PS of liabilities subject to reserve necessaries (*).</li> </ul>  | 2,6  | 2,6   | 2,5  | 2,5   |
| 6. Interbank market and Secondary market of CDBCRP a. Industria (pressions (corrent)) Interest risk - Memory (Austrap) b. Interbank operations (Interpret Austrap) b. Interbank operations (Interpret Corrector)   | 1 012.0<br>2,75/2,75/2,75<br>78,0                        | 1 209,5<br>2,75/2,75/2,75<br>49,0                           | 964,0<br>2,50/2,75/2,70<br>34,0  | 1 098,5<br>2,75/2,90/2,81                               |
|  | 78,0<br>2,25/2,25/2,25                                   | 49,0<br>2,25/2,25/2,25                                      | 34,0<br>2,25/2,25/2,25<br>40,5   | 40.0<br>2,25/2,25/2,25                                  |
| c. Secondary market of CDBCRP and CDBCRP-NR<br>6 month term (amount / average interest rate)   |  |   |  |   |
| 6 month term (amount/ average interest rate) 12 month term (amount/ average interes stale) 24 month term (amount/ average interes stale) 24 month term (amount/ average interest stale)  | Oct. 05 2018   | Oct. 09 2018  | 40,5 / 2,74<br>Oct. 10 2018  | Oct. 11 2018  |
| 7. Operations in the foreign exchange market (millions of US\$)  Flow of foreign exchange position adjusted by foreignds = a + b.i - c.i + e + f   | 14.6   | 44,6  | -10,6  | -125,3  |
| // Uparations in the tree-gap extension classifier (Use)  These of Tenings readings postation adjuscifier forwards is a + bit -cl + e + f  Floor of Tenings readings postation is a - bit -cl + e + f  Floor of Tenings readings postation is a - bit -cl + e + f  8. Optor purchases with non-banking continues  1. Purchases  1. Obtaines  1. Obtaines   | 64.8<br>44.0<br>311.3<br>287.1<br>5.7<br>275.0           | 105,7<br>55.2   | 35,1<br>-15.0  | -61,1<br>-63.8  |
| I. Purchases<br>II.4 Sales   | 311,1<br>267,1   | 55.2<br>287.0<br>211,8                                      | -15.0<br>248.8<br>263.8  | -63.8<br>304.6<br>368.4                                 |
| b. Forward purchases with non-banking contumers i. Pacted ii. Raderption   | <u>5.7</u><br>275,0                                      | <u>-4.2</u><br>183.8  | -124.0<br>31,2<br>155,2  | 36.8<br>153,3   |
| C. Forward selfs with non-banking costumers  | 269,4<br>49,3<br>416,9<br>367,6                          | 188,0<br>62.7<br>239,2<br>178,5                             | 155,2<br>-79.1   | 116,5<br>101.5  |
| i. Pacied ii) Redemption   | 418,9<br>367,6   | 239,2<br>176,5  | -79.1<br>129.1<br>208.2  | 101.5<br>411.1<br>300.6                                 |
| d. Interbank operations i. Spot ii. Forward  |  |   |  |   |
| ii. Porward  a. Spot sales due to NDF reidemption and awaps.   | 569.2<br>50.0<br>120.2<br>392.7<br>229.6<br>48.6<br>-1.1 | 514.7<br>10.0<br>20.4<br>147.0<br>107.6<br>5.9<br>-0.4      | 706.2<br>120.0<br><u>68.0</u><br>109.5<br>121.5<br>- <u>d.7</u><br>35.1            | 768,0<br>54,0<br>1102,8<br>200,5<br>80,9<br>0.5<br>-3.8 |
| December of the Control of the       | 352,7<br>232,6   | 147,0<br>107,6  | 189,5<br>121,5   | 280,5<br>80,9   |
| Change cue to FX options     Net operations with other financial institutions  | -6.6<br>-1.1   | 6.9<br>-0.4   | -0,7<br>35,1   | <u>0.5</u><br>-3.8                                      |
| g. Not operations with other financial irrelitations. h. Monetury regulation credit blesset raise  (Process Control of Con  | 9 0040   | 9 9000  | 9,0400   | 9 9000  |
| Note: Interbank exchange rate (Source: Datatec) (*) Preliminar information   | 3.5(19   | 3,5505  | 2.3139   | 3.3290  |