

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

	Oct. 10, 2018	Oct. 19, 2018	Oct. 11, 2018	Oct. 12, 2018
1. Commercial bank current accounts before Central Bank operations	\$ 925.1	\$ 927.5	\$ 467.6	4 797.4
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CD BCRP				
Proposals received	40.0	101.0	430.0	410.0
Maturity	1148.0	202.0	384.0	1884.0
Interest rate - Minimum	175.0	540.0	374.0	174.0
Interest rate - Maximum	2.57	2.89	2.75	2.59
Average	2.84	2.91	2.78	2.62
Stock	2.82	2.90	2.78	2.81
Need maturity CD BCRP (Set 4 2018)	24 611.1	25 241.1	25 073.6	25 073.6
CD BCRP matured from October 11 to 12, 2018		1 241.00		250.0
ii. Outcome of the basic auction sale securities (Repo)				296.0
Proposals received				
Maturity				
Interest rate - Minimum				
Interest rate - Maximum				
Average				
Stock				
Need maturity Repo (Oct. 21, 2018)	4 700.0	4 700.0	4 700.0	4 700.0
iii. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate - Minimum				
Interest rate - Maximum				
Average				
Stock				
Need maturity CDLD BCRP ()				
CDLD BCRP matured from October 11 to 12, 2018				
iv. Auction sale of time deposits in domestic currency				
Proposals received	1000.0	500.0	600.0	1000.0
Maturity	1941.5	1943.0	1489.3	2030.0
Interest rate - Minimum	1.4	1.4	1.4	1.4
Interest rate - Maximum	2.10	2.10	2.0	2.16
Average	2.30	2.37	2.17	2.36
Stock	1 000.0	2.09	2.11	2.23
Need maturity of time deposits (Aug 21, 2018)		1 100.0	1 800.0	1 500.0
Time Deposits matured from October 11 to 12, 2018				1 050.0
v. Auction sale of time deposits TF in domestic currency				
Proposals received				
Maturity				
Interest rate - Minimum				
Interest rate - Maximum				
Average				
Stock				
Need maturity of time deposits TF (Oct 24, 2018)	3 300.0	3 300.0	3 300.0	3 300.0
Time Deposits TF matured from October 11 to 12, 2018		500.0		500.0
vi. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate - Minimum				
Interest rate - Maximum				
Average				
Stock				
Need maturity CDR BCRP ()				
CDR BCRP matured from October 11 to 12, 2018				
vii. Auction sale of operations in foreign currency				
Proposals received				
Maturity				
Interest rate - Minimum				
Interest rate - Maximum				
Average				
Stock				
Need maturity (Swap - Aug 24, 2018)	4 908.0	4 908.0	4 908.0	4 908.0
Swap matured from October 11 to 12, 2018		500.0		500.0
viii. Auction sale of Swap operation in foreign currency (Squareswap)				
Proposals received				
Maturity				
Interest rate - Minimum				
Interest rate - Maximum				
Average				
Stock				
Need maturity Swap foreign currency (Sep 14, 2018)	150.0	150.0	150.0	150.0
Swap foreign currency matured from October 11 to 12, 2018				
ix. Auction sale of Swap operation in foreign currency (Swapsell)				
Proposals received				
Maturity				
Interest rate - Minimum				
Interest rate - Maximum				
Average				
Stock				
Need maturity Swap foreign currency (Apr 24, 2018)	1 800.0	1 800.0	1 800.0	1 800.0
Swap foreign currency matured from October 11 to 12, 2018		200.0		200.0
x. Auction FX Swap Sell BCRP				
Proposals received				
Maturity				
Interest rate - Minimum				
Interest rate - Maximum				
Average				
Stock				
Need maturity FX Swap Sell (Oct 10, 2018)	2 200.0	2 200.0	2 200.0	2 200.0
FX Swap Sell currency matured from October 11 to 12, 2018		800.0		800.0
xi. Auction Purchase FX Swap BCRP				
Proposals received				
Maturity				
Interest rate - Minimum				
Interest rate - Maximum				
Average				
Stock				
Need maturity Purchase FX Swap ()				
FX Swap Purchase currency matured from October 11 to 12, 2018				
b. Central Bank foreign currency operations at over-the-counter				
i. Purchases (billions of US\$)				
Average exchange rate (S/ US\$)				
Selling (billions of US\$)				
Average exchange rate (S/ US\$)				
Operations with Treasury Public (billions of US\$)	4.0			
i. Purchases (billions of US\$)				
Selling (billions of US\$)				
Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP				
i. Purchases of CD BCRP and CD BCRP-NR				
ii. Purchases of BTP				
3. Commercial bank current accounts before close of the day	3 926.1	3 277.5	2 463.1	3 147.4
4. Central Bank monetary operations				
a. Swap operations of foreign currency				
i. Fed (dollar-denominated)	0.0079%	0.0079%	0.0079%	0.0079%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	3.30%	3.30%	3.30%	3.30%
c. Monetary regulation credit				
Interest rate	2.60	2.6	2.60	2.60
d. Overhead deposits in domestic currency				
Interest rate	1.50%	1.50%	1.50%	1.50%
5. Commercial bank current accounts in the BCP at close of the day	3 971.8	3 228.9	2 463.1	3 122.4
6. Cumulative average reserve balances in domestic currency (billions of S/)⁽¹⁾	8 773.2	8 767.8	8 640.1	8 588.8
i. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) ⁽¹⁾	6.1	6.1	6.0	6.0
ii. Cumulative average current account in domestic currency (billions of S/)	3 781.1	3 765.0	3 646.5	3 584.7
iii. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) ⁽¹⁾	2.6	2.6	2.6	2.6
7. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	1 072.0	1 209.5	964.0	1 028.5
Interest rate - Minimum/Maximum/Average	2,792,792,75	2,762,762,75	2,802,792,70	2,762,902,81
b. Interbank operations (foreign currency)	78.0	49.0	34.0	42.0
Interest rate - Minimum/Maximum/Average	2,292,292,25	2,292,292,25	2,292,292,25	2,292,292,25
c. Secondary market of CDBCRP and CDBCRP-NR				
6 month term (annual) / average interest rate				
12 month term (annual) / average interest rate				
24 month term (annual) / average interest rate				
8. Operations in the foreign exchange market (billions of US\$)	Oct. 09 2018	Oct. 09 2018	Oct. 10 2018	Oct. 11 2018
a. Flow of foreign exchange position adjusted by forwards: a = b + c - d + e + f	14.5	44.0	-10.8	-125.3
Flow of foreign exchange position: a = b + c - d + e + f	45.6	102.0	26.1	41.1
i. Spot purchases with non-banking customers	26.8	58.2	15.0	26.8
Purchases	311.1	287.0	246.3	304.6
ii. Sales	257.1	211.8	263.8	368.4
Forward purchases with non-banking customers				
i. Forward	27.0	183.8	12.2	153.3
ii. Redemption	269.4	188.0	155.0	116.5
c. Forward sales with non-banking customers				
i. Forward	418.1	238.2	226.4	128.4
ii. Redemption	357.6	176.5	208.2	305.6
d. Interbank operations				
i. Spot	589.0	514.7	798.2	788.0
ii. Forward	50.0	10.0	120.0	54.0
e. Spot sales to NCF redemption and swaps				
i. Purchases	362.7	147.0	189.5	282.3
ii. Sales	28.8	107.6	80.0	80.0
f. Change due to FX options	2.6	5.6	2.1	2.6
g. Net operations with other financial institutions	-3.1	-0.4	30.1	3.6
h. Monetary regulation credit				
Interest rate				
Net foreign exchange rate (Source: Reuters)	3 329.9	3 308.8	3 219.0	3 190.0
⁽¹⁾ Prudential information				