CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Oct. 29, 2018	Oct. 30, 2018	Oct.31, 2018
1. Commercial bank current account before Central Bank operations	**1 618,2**	**1 813,9**	**247,1**
2. Monetary and exchange Central Bank operations before close of the day			
a. Central Bank monetary operations			
i. Auction sale of CD BCRP	50,0 200,0		50,0
Proposals received	237,0 817,0		210,0
Maturity	164 d 98 d		552 d
Interest rate : Minimum	2,50 2,50		3,05
Maximum	2,65 2,52		3,05
Average	2,64 2,51		3,05
Stock	26 869,6	26 869,6	26 919,6
Next maturity CD BCRP (Set. 4 2018)			2 102,0
CD BCRP matured on october 31, 2018			
ii. Outcome of the buying auction sale securities (Repo)			500,0 300,0
Proposals received			500,0 300,0
Maturity			7 d 5 d
Interest rate : Minimum			3,01 2,96
Maximum			3,11 3,06
Average			3,06 3,02
Stock	5 200,0	5 200,0	6 000,0
Next maturity Repo (Dic. 21, 2018)			800,0
Repo BCRP matured on october 31, 2018			
iii. Auction sale of CDLD BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity CDLD BCRP ( )			
CDLD BCRP matured on october 31, 2018			
iv. Auction sale of time deposits in domestic currency	200,0	500,0	
Proposals received	804,7	979,3	
Maturity	1 d	1 d	
Interest rate : Minimum	2,0	1,95	
Maximum	2,02	2,05	
Average	2,0	2,0	
Stock	200,0	500,0	
Next maturity of time deposits (Aug. 21, 2018)			
Time Deposits matured on october 31, 2018			
v. Auction sale of time deposits TP in domestic currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	2 800,0	2 800,0	3 300,0
Next maturity of time deposits TP (Oct 24, 2018)			500,0
Time Deposits TP matured on october 31, 2018			
vi. Auction sale of CDR BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity CDR BCRP ( )			
CDR BCRP matured on october 31, 2018			
vii. Auction sale of Swap operation in foreign currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	4 908.0	4 908.0	4 908.0
Next maturity Swap (Aug. 24, 2018)			500,0
Swap matured on october 31, 2018			
viii. Auction sale of Swap operation in foreign currency (Expansion)			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	150,0	150,0	150,0
Next maturity Swap foreign currency (Sep 14, 2018)			150,0
Swap foreign currency matured on october 31, 2018			
ix. Auction sale of Swap operation in foreign currency (Sustitution)			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	1 800,0	1 800,0	1 800,0
Next maturity Swap foreign currency (Ago 24, 2018)			200,0
Swap foreign currency matured on october 31, 2018			
x. Auction FX Swap Sell BCRP			300,0
Proposals received			690,0
Maturity			58 d
Interest rate : Minimum			1,60
Maximum			1,85
Average			1,73
Stock	3 185,0	3 785,0	4 085,0
Next maturity FX Swap Sell (Oct 15, 2018)			300,0
FX Swap Sell currency matured on october 31, 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 on october 31, 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$)			
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP			
i. Repurchase of CD BCRP and CD BCRP-NR			
ii. Purchase of BTP			
3. Commercial bank current account before close of the day	**1 168,2**	**1 313,9**	**1 497,1**
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily efective rate)	0,0105%	0,0105%	0,0093%
b. Outcome of the direct temporary buying securities (Repo)			710,0
Interest rate	3,30%	3,30%	3,30%
c. Monetary regulation credit			
Interest rate			
d. Overnight deposits in domestic currency	432,5	755,1	886,6
Interest rate	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	**735,6**	**558,8**	**1 320,5**
i Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 414,2	7 414,2	7 356,5
ii Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ	5,2	5,2	5,1
iii Cumulative average current account in domestic currency (millions of S/)	2 427,8	2 427,8	2 371,4
iv Cumulative average current account in domestic currency (% of liabilities subject to reserve requi	1,7	1,7	1,7
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)	1 446,5	1 446,5	741,0
Interest rate : Minimum / Maximum / Average	2,75/2,80/2,76	2,75/2,80/2,76	2,75/2,75/2,75
b. Interbank operations (foreign currency)	5,0	5,0	81,0
Interest rate : Minimum / Maximum / Average	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25
c. Secondary market of CDBCRP and CDBCRP-NR			
6 month term (amount / average interest rate)			
12 month term (amount / average interes rate)			
24 month term (amount / average interest rate)			
7. Operations in the foreign exchange market (millions of US$)	**Oct. 26 2018**	**Oct. 29 2018**	**Oct. 30 2018**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	95,1	-80,6	257,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-6,8	-71,2	-120,7
a. Spot purchases with non-banking costumers	-23,7	-96,8	-93,6
i. Purchases	228,3	283,8	345,6
ii.) Sales	252,0	380,6	439,1
b. Forward purchases with non-banking costumers	16,8	-140,0	-74,1
i. Pacted	127,7	364,7	286,2
ii.) Redemption	110,9	504,7	360,3
C. Forward sells with non-banking costumers	1,6	-42,9	-276,4
i. Pacted	130,0	321,2	290,8
ii) Redemption	128,4	364,1	567,2
d. Interbank operations			
i. Spot	1184,2	1322,5	1688,1
ii. Forward	20,0		14,0
e. Spot sales due to NDF redemption and swaps	44,9	-118,1	191,7
i. Purchases	107,0	362,4	530,1
ii) Sales	62,1	480,5	338,3
f. Change due to FX options	-2,9	-1,8	-2,3
g. Net operations with other financial institutions	79,1	92,7	166,5
h. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datatec)	3,3464	3,3519	3,3605

(*) Preliminar information