

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

	Jun. 25, 2018	Jun. 26, 2018	Jun. 27, 2018	Jun. 28, 2018
1. Commercial bank current account before Central Bank operations	-375.0	184.5	1 036.9	-418.2
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
Proposals received	201.5		111.0	186.0
Maturity	164.4		52.4	34.4
Interest rate : Minimum	2.6		2.7	2.6
Maximum	2.6		2.7	2.6
Average	2.6		2.7	2.6
Stock	26 499.3	26 499.3	26 529.3	26 574.3
Next maturity CD BCRP (Jul. 10 2018)	750.1	750.1	780.1	750.1
CD BCRP matured from Jul 2 to 6, 2018				
Repo BCRP matured from Jul 2 to 6, 2018	1500.0	1000.0	300.0	200.0
ii. Outcome of the buying auction sale securities (Repo)	3000.0	1500.0	850.0	485.0
Proposals received	1 d	1 d	1 d	7 d
Maturity	2.81	2.78	3.20	2.81
Interest rate : Minimum	2.96	2.90	3.56	3.10
Maximum	2.83	3.34	2.84	2.88
Average	2.90	2.83	3.34	2.94
Stock	6 430.0	5 430.0	4 930.0	5 930.0
Next maturity Repo (Jun. 26, 2018)	2 500.0	1 000.0	500.0	2 030.0
Repo BCRP matured from Jul 2 to 6, 2018	3 000.0	1 500.0	500.0	3 230.0
iii. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDLD BCRP ()				
CDLD BCRP matured from Jul 2 to 6, 2018				
iv. Auction sale of time deposits in domestic currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity of time deposits ()				
Time Deposits matured from Jul 2 to 6, 2018		300.0	300.0	
v. Auction sale of time deposits TP in domestic currency				
Proposals received		467.3	467.3	
Maturity		365.4	365.4	
Interest rate : Minimum		3.6	3.6	
Maximum		3.6	3.6	
Average		3.6	3.6	
Stock	3 000.0	3 300.0	3 300.0	3 300.0
Next maturity of time deposits TP (Jul 24, 2018)	500.0	500.0	500.0	500.0
Time Deposits TP matured from Jul 2 to 6, 2018				
vi. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	510.0	510.0	510.0	510.0
Next maturity CDR BCRP (Jul 09, 2018)	510.0	510.0	510.0	510.0
CDR BCRP matured from Jul 2 to 6, 2018				
vii. Auction sale of Swap operation in foreign currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	4 758.1	4 758.1	4 758.1	4 508.0
Next maturity Swap (Jun. 26, 2018)	250.1	250.1	250.1	200.0
Swap matured from Jul 2 to 6, 2018	250.1	250.1	250.1	
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
Next maturity Swap foreign currency (Sep 14, 2018)	800.0	800.0	800.0	800.0
Swap foreign currency matured from Jul 2 to 6, 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
Next maturity Swap foreign currency (Ago 24, 2018)	500.0	500.0	500.0	500.0
Swap foreign currency matured from Jul 2 to 6, 2018				
x. Auction FX Swap Sell BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	1 260.1	1 260.1	1 260.1	1 260.1
Next maturity FX Swap Sell (Jul 03, 2018)	400.1	400.1	400.1	400.1
FX Swap Sell currency matured from Jul 2 to 6, 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 from Jul 2 to 6, 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 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	2 395.0	1 984.5	1 506.9	1 051.8
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0077%	0,0077%	0,0077%	0,0088%
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				
Overnight deposits in domestic currency	1 415.0	1 040.5	818.0	322.4
Interest rate	1,50%	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	980.0	944.0	688.9	729.4
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 656,7	7 692,6	7 525,4	7 472,7
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,5	5,6	5,5	5,4
iii. Cumulative average current account in domestic currency (millions of S/)	2 917,1	2 963,9	2 786,9	2 719,9
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,1	2,1	2,0	2,0
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	1 121,1	1 137,0	1 306,0	1 035,1
Interest rate : Minimum / Maximum / Average	2,75/2,90/2,80	2,75/2,75/2,75	2,70/2,75/2,75	2,75/2,75/2,75
b. Interbank operations (foreign currency)	2,00/2,00/2,00	2,00/2,00/2,00	2,00/2,00/2,00	2,00/2,00/2,00
Interest rate : Minimum / Maximum / Average	20,0	20,0	50,0	10,0
c. Secondary market of CDBCRP and CDBCRP-NR		20,0 / 2,64		
6 month term (amount / average interest rate)				
12 month term (amount / average interest rate)				10,0 / 2,62
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US\$)	Jun. 22 2018	Jun. 25 2018	Jun. 26 2018	Jun. 27 2018
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-64,9	108,6	-28,7	0,5
Flow of foreign exchange position = a + b.ii - c.ii + e + f	3,3	75,2	-40,4	41,8
a. Spot purchases with non-banking costumers	49,2	86,5	51,3	12,7
i. Purchases	223,9	303,8	280,2	391,9
ii. Sales	284,2	217,3	331,5	379,2
b. Forward purchases with non-banking costumers	65,4	112,7	110,4	35,0
i. Pacted	109,2	83,5	350,1	266,5
ii. Redemption	174,7	96,3	239,7	231,5
c. Forward sells with non-banking costumers	3,5	-46,0	88,0	76,3
i. Pacted	157,1	330,8	330,8	276,2
ii. Redemption	153,5	190,8	232,8	199,9
d. Interbank operations				
i. Spot	620,4	553,5	794,3	929,0
ii. Forward	0,2	1,0	7,0	0,0
e. Spot sales due to NDF redemption and swaps	41,3	66,6	2,1	-2,8
i. Purchases	153,2	143,8	217,8	188,9
ii. Sales	111,9	77,2	215,7	201,7
f. Change due to FX options	0,2	-0,2	-0,2	0,0
g. Net operations with other financial institutions	1,1	6,5	1,8	0,4
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datarec)	3,2679	3,2746	3,2704	3,2710
(*) Preliminary information				