

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Jul. 06, 2018	Jul. 10, 2018	Jul. 11, 2018	Jul. 12, 2018	Jul. 13, 2018
1. Commercial bank current account before Central Bank operations	2 198.9	2 311.6	2 357.4	4 375.5	3 284.2
1a. 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	40.0	40.0	40.0	40.0
Maturity	267.5	146.0	235.0	820.0	1 113.0
Interest rate - Minimum	179.6	541.6	355.6	175.6	82.6
Interest rate - Maximum	2.6	2.7	2.7	2.59	2.57
Interest rate - Average	2.6	2.7	2.7	2.64	2.59
Stock	26 593.3	25 944.2	25 989.2	24 553.1	24 823.1
Need maturity CD BCRP (Jul. 17 2018)	750.1	5 011.1	5 011.1	5 011.1	100.0
CD BCRP matured from July 16 to 20, 2018	2 781.2	2 011.1	409.9	400.0	1 402.4
ii. Outcome of the Treasury auction sale securities (Repo)					
Proposals received	700.0	800.0	799.0	849.0	549.0
Maturity	900.0	270.0	1.6	1.6	1.6
Interest rate - Minimum	2.77	3.23	2.76	2.76	2.76
Interest rate - Maximum	2.85	3.31	2.76	2.76	2.77
Interest rate - Average	2.79	3.26	2.77	2.77	2.77
Stock	6 650.0	5 980.1	5 000.0	3 850.0	3 850.0
Need maturity Repo (Aug. 06, 2018)	2 500.0	1 200.0	1 200.0	1 200.0	400.0
Repo BCRP matured from July 16 to 20, 2018	2 800.0	2 800.0	2 800.0	2 800.0	2 800.0
iii. Auction sale of CD/CD BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Interest rate - Average					
Stock					
Need maturity CD/CD BCRP ()					
CD/CD BCRP matured from July 16 to 20, 2018					
iv. Auction sale of time deposits in domestic currency					
Proposals received				800.0	400.0
Maturity				1 676.5	1 185.0
Interest rate - Minimum				1.6	2.1
Interest rate - Maximum				2.10	2.10
Interest rate - Average				2.48	2.22
Stock				800.0	400.0
Need maturity time deposits (Jul 16, 2018)					
Time Deposits matured from July 16 to 20, 2018					
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Interest rate - Average					
Stock	3 300.0	3 300.0	3 300.0	3 300.0	3 300.0
Need maturity time deposits TP (Jul 24, 2018)	500.0	500.0	500.0	500.0	500.0
Time Deposits TP matured from July 16 to 20, 2018					
vi. Auction sale of CD BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Interest rate - Average					
Stock					
Need maturity CD BCRP ()					
CD BCRP matured from July 16 to 20, 2018					
vii. Auction sale of foreign securities in foreign currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Interest rate - Average					
Stock					
Need maturity CD BCRP ()					
CD BCRP matured from July 16 to 20, 2018					
viii. Auction sale of Swap operation in foreign currency (Swap)					
Proposals received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Interest rate - Average					
Stock	4 508.0	4 508.0	4 508.0	4 508.0	4 508.0
Need maturity Swap (Jul. 28, 2018)	200.0	500.0	500.0	500.0	500.0
Swap matured from July 16 to 20, 2018					
ix. Auction sale of Swap operation in foreign currency (Swap)					
Proposals received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Interest rate - Average					
Stock	1 250.0	1 250.0	1 250.0	1 250.0	1 250.0
Need maturity Swap foreign currency (Sep 14, 2018)	800.0	800.0	800.0	800.0	800.0
Swap foreign currency matured from July 16 to 20, 2018					
x. Auction sale of Swap operation in foreign currency (Swap)					
Proposals received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Interest rate - Average					
Stock	2 300.0	2 300.0	2 300.0	2 300.0	2 300.0
Need maturity Swap foreign currency (Apr 24, 2018)	500.0	500.0	500.0	500.0	500.0
Swap foreign currency matured from July 16 to 20, 2018					
xi. Auction FX Swap Sale BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Interest rate - Average					
Stock					
Need maturity FX Swap Sale (Jul 09, 2018)					
FX Swap Sale currency matured from July 16 to 20, 2018					
xii. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Interest rate - Maximum					
Interest rate - Average					
Stock					
Need maturity Purchase FX Swap ()					
Purchase FX Swap currency matured from July 16 to 20, 2018					
1b. Central Bank foreign currency operations					
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\$)	4.0	4.0	4.0	4.0	4.0
ii. Selling (Millions of US\$)					
d. Operations at the Secondary Market of CD BCRP, CD BCRP-PR and BTP					
i. Repurchase of CD BCRP and CD BCRP-PR					
ii. Purchase of BTP					
2. Commercial bank current account before close of the day	3 968.9	3 911.7	3 227.3	3 145.5	2 964.2
2a. Central Bank monetary operations					
a. Swap operations of foreign currency					
FX Swap (effective rate)	0.0077%	0.0077%	0.0077%	0.0077%	0.0077%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	3.30%	3.30%	3.30%	3.30%	3.30%
c. Monetary regulation credit					
Interest rate	4.13%	4.05%	4.13%	4.05%	4.13%
Overnight changes in domestic currency	1 507.0	1 507.0	1 507.0	1 507.0	1 507.0
Interest rate	3 149.8	3 306.5	3 079.3	3 079.3	2 959.9
2b. Commercial bank current account in the BCP at close of the day					
i. Cumulative average reserve balances in domestic currency (Millions of S/ (*)	8 616.1	8 602.0	8 692.2	8 619.8	8 487.1
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.2	6.2	6.2	6.2	6.1
iii. Cumulative average current account in domestic currency (Millions of S/)	3 786.5	3 847.4	3 777.0	3 727.8	3 613.0
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.7	2.7	2.7	2.7	2.6
2c. Interbank market and Secondary market of CD BCRP					
a. Interbank operations (domestic currency)					
Interest rate - Minimum (Maximum) - Average	1 134.0	1 209.5	1 244.1	1 169.9	1 169.9
b. Interbank operations (foreign currency)					
Interest rate - Minimum (Maximum) - Average	2 762 762.76	2 762 762.76	2 762 762.76	2 762 762.76	2 662 762.76
c. Secondary market of CD BCRP and CD BCRP-PR					
Interest rate - Minimum (Maximum) - Average	63.0	63.0	63.0	63.0	63.0
d. 12 month term (amount) - average interest rate	2 002 002.00	2 002 002.00	2 002 002.00	2 002 002.00	2 002 002.00
e. 12 month term (amount) - average interest rate	12.5	12.5	12.5	12.5	12.5
f. 12 month term (amount) - average interest rate					
2d. Operations in the foreign exchange market (Millions of US\$)					
2d.1. Operations in the foreign exchange market (Millions of US\$)					
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	32.2	43.3	56.5	59.5	48.9
Flow of foreign exchange position = a + b1 - c1 + e + f	36.7	777.0	22.6	102.0	154.0
a. Spot purchases with non-banking customers	88.1	21.4	58.2	116.0	116.0
b. Purchases	279.2	247.1	278.7	278.7	486.2
i. Sales	291.1	265.9	226.7	216.5	271.9
ii. Forward purchases with non-banking customers	22.1	200.1	50.0	51.6	50.1
i. Forward	120.5	353.1	107.6	131.7	141.8
ii. Redemption	148.4	135.4	47.8	79.3	403.5
c. Forward sales with non-banking customers	194.6	14.8	36.4	36.4	22.4
i. Forward	271.6	489.2	252.1	497.4	497.4
ii. Redemption	138.0	467.3	333.3	116.6	450.0
d. Interbank operations					
i. Spot	494.0	574.0	503.2	456.2	496.0
ii. Forward	6.0	3.0		154.0	154.0
iii. Spot sales to the NCF redemption and swaps					
i. Purchases	138.3	204.4	186.2	28.2	28.2
ii. Sales	114.6	483.3	213.0	117.8	448.1
iii. Change due to FX options	19.4	114.4	36.1	36.1	36.6
g. Net operations with other financial institutions	142.6	276.0	0.0	2.1	2.1
h. Monetary regulation credit					
Interest rate					
Notes: Interbank exchange rate (Source: Reuters)	3 285.3	3 285.3	3 273.9	3 273.4	3 273.6
(*) Preliminary information					