

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Jul. 30, 2018	Jul. 31, 2018	Aug. 31, 2018	Aug. 01, 2018	Aug. 03, 2018
1. Commercial bank current account before Central Bank operations	462.2	3 632.2	2 055.2	2 421.6	3 652.2
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	40.0		40.0		40.0
Proposals received	181.0		140.0		168.5
Maturity	189.0		352.0		366.0
Interest rate - Minimum	2.5		2.7		2.5
Maximum	2.5		2.7		2.5
Average	2.5		2.7		2.5
Stock	23 545.8	23 545.8	23 545.8	23 545.8	23 545.8
Next maturity CD BCRP (Aug. 02 2018)	1 300.0	1 300.0	1 300.0	1 300.0	1 300.0
CD BCRP matured from August 02 to 03, 2018					
ii. Outcome of the direct auction sale securities (Repo)	500.0	300.0	1500.0	1000.0	500.0
Proposals received	1100.0	800.0	3400.0	2210.0	1000.0
Maturity	1.0	3.0	1.0	7.0	1.0
Interest rate - Minimum	2.90	2.75	2.88	2.75	2.75
Maximum	2.80	2.75	2.91	2.81	2.75
Average	2.90	2.84	2.88	2.76	2.75
Stock	4 800.0	6 800.0	7 800.0	7 100.0	6 800.0
Next maturity Repo (Aug. 03, 2018)	800.0	1 400.0	2 500.0	1 400.0	1 400.0
Repo BCRP matured from August 02 to 03, 2018	800.0	3 200.0	2 500.0	2 500.0	3 200.0
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ()					
CDLD BCRP matured from August 02 to 03, 2018					
iv. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity time deposits ()					
Time Deposits matured from August 02 to 03, 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	2 800.0	2 800.0	2 800.0
Next maturity time deposits TP (Dec 24, 2018)	500.0	500.0	500.0	500.0	500.0
Time Deposits TP matured from August 02 to 03, 2018					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP ()					
CDR BCRP matured from August 02 to 03, 2018					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	4 308.0	4 308.0	4 308.0	4 308.0	4 308.0
Next maturity Swap (Sep. 24, 2018)	500.0	500.0	500.0	500.0	500.0
Swap matured from August 02 to 03, 2018					
viii. Auction sale of Swap operation in foreign currency (Swapman)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	1 250.0	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	800.0
Swap foreign currency matured from August 02 to 03, 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	2 300.0
Next maturity Swap foreign currency (Apr 24, 2018)	500.0	500.0	500.0	500.0	500.0
Swap foreign currency matured from August 02 to 03, 2018					
x. Auction FX Swap Sale BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity FX Swap Sale (Jul 09, 2018)					
FX Swap Sale currency matured from August 02 to 03, 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 August 02 to 03, 2018					
b. Central Bank foreign currency operations at over-the-counter					
i. Purchases (millions of US\$)					
Average exchange rate (S/ US\$)					
ii. Sales (millions of US\$)					
Average exchange rate (S/ US\$)					
c. Operations with Treasury Public Entities (TPE) (millions of US\$)					
i. Purchases (millions of US\$)	2.2	2.2	2.2	2.2	2.2
ii. Sales (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	1 172.2	4 692.2	4 453.2	4 971.6	4 692.2
3. Commercial bank current account before close of the day					
a. Central Bank monetary operations					
i. Swap operations of foreign currency					
FX Swap (effective rate)	0.0077%	0.0067%	0.0077%	0.0077%	0.0057%
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	489.0	29.6	22.3	21.2	22.6
Overnight changes in domestic currency	1.50%	1.50%	1.50%	1.50%	1.50%
Interest rate	813.2	4 692.5	4 349.8	4 692.9	4 692.5
4. Commercial bank current account in the BCP at close of the day					
i. Cumulative average reserve balances in domestic currency (Millions of S/ (*)	7 207.8	9 169.4	9 312.9	8 150.9	9 169.4
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5.2	6.6	6.7	5.6	6.8
iii. Cumulative average current account in domestic currency (Millions of S/)	2 336.4	4 286.1	4 420.9	4 426.1	4 286.1
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.7	3.1	3.1	2.3	3.1
5. Interbank market and Secondary market of CD BCRP					
a. Interbank operations (domestic currency)	1 123.7	1 092.0	1 028.6	1 092.0	1 092.0
Interest rate (Minimum/Maximum/Average)	2,762,762,76	2,762,762,76	2,762,762,76	2,762,762,76	2,762,762,76
b. Interbank operations (foreign currency)	22.2				
Interest rate (Minimum/Maximum/Average)	2,002,002,00				
c. Secondary market of CD BCRP and CD BCRP-PR	22.2				
d. 12 month term (amount / average interest rate)					
e. 24 month term (amount / average interest rate)					
6. Operations in the foreign exchange market (billions of US\$)					
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-1.9	153.4	36.0	0.3	153.4
Flow of foreign exchange position = a + b1 - c1 + e + f	-10.8	162.3	46.1	4.7	162.3
a. Spot purchases with non-banking customers	14.8	24.4	36.5	24.6	24.6
Purchases	44.9	31.7	22.3	31.1	31.1
i. Sales	59.7	33.7	33.6	26.5	33.7
b. Forward purchases with non-banking customers	34.0	107.2	36.1	109.2	107.2
i. Forward	14.2	332.1	120.4	138.5	135.4
ii. Redemption	4.0	435.0	184.9	148.3	425.0
c. Forward sale with non-banking customers	4.0	282.4	46.4	54.1	242.4
i. Forward	382.0	114.7	112.4	382.0	382.0
ii. Redemption	0.0	654.0	210.3	117.5	654.0
d. Interbank operations					
i. Spot		716.0	661.6	606.5	716.0
ii. Forward		65.0	35.0	14.0	65.0
e. Spot sales to NCF redemption and swaps		214.6	24.4	23.6	214.6
i. Purchases		530.7	206.1	117.0	578.7
ii. Sales		153.6	85.0	89.2	153.6
f. Change due to FX options	-1.5	2.1	2.1	2.1	-2.1
g. Net operations with other financial institutions		2.7	2.4	14.6	-2.7
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: DataBank)	3,272.4	3,272.6	3,273.4	3,273.2	3,272.8
(*) Preliminary information					