

**CENTRAL RESERVE BANK OF PERU**  
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Aug. 21, 2018	Aug. 28, 2018	Aug. 28, 2018
<b>1. Commercial bank current account before Central Bank operations</b>	<b>1 546.3</b>	<b>1 793.9</b>	<b>1 512.2</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>			
a. Central Bank monetary operations			
i. Auction sale of CD BCRP			
Proposals received	50.0	50.0	50.0
Maturity	197.5	175.0	175.0
Interest rate - Minimum	181.6	524.6	524.6
Maximum	2.95	2.70	2.70
Average	2.97	2.75	2.75
Stock	25 331.4	25 331.3	25 381.1
Next maturity CD BCRP (See 4.2018)	1 335.20	1 335.20	1 335.2
CD BCRP matured from August 28 to 29, 2018			
i. Outcomes of the future auction sale (estimated) (Rape)			
Proposals received			300.0
Maturity			600.0
Interest rate - Minimum			30.4
Maximum			3.18
Average			3.28
Stock	4 100.0	4 100.0	4 600.0
Next maturity Rape (Dec. 21, 2018)	200.0	200.0	500.0
ii. Auction sale of CD BCRP			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock			
Next maturity CD BCRP ( )			
CD BCRP matured from August 28 to 29, 2018			
iv. Auction sale of time deposits in domestic currency			
Proposals received		700.0	421.6
Maturity			1.4
Interest rate - Minimum			2.24
Maximum			2.30
Average	0.0		2.45
Stock		700.0	700.0
Next maturity of time deposits (Aug. 21, 2018 )			700.0
v. Term Deposits matured from August 28 to 29, 2018			
vi. 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
Next maturity of time deposits TP (Dec. 24, 2018)	500.0	500.0	500.0
vii. Term Deposits TP matured from August 28 to 29, 2018			
viii. Auction sale of CD BCRP			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock			
Next maturity CD BCRP ( )			
CD BCRP matured from August 28 to 29, 2018			
ix. Auction sale of Swap operation in foreign currency			
Proposals received	500.0		300.0
Maturity	192.0		478.0
Interest rate - Minimum	3.31		3.13
Maximum	3.98		3.85
Average	4.08		4.08
Stock	600.0	4 608.0	4 608.0
Next maturity Swap (Aug. 24, 2018)			
Swaps matured from August 28 to 29, 2018			
x. Auction sale of Swap operation in foreign currency (2 quarters)			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock	1 250.0	1 250.0	1 250.0
Next maturity Swap foreign currency (Sep. 14, 2018)	800.0	800.0	800.0
Swap foreign currency matured from August 28 to 29, 2018			
xi. Auction sale of Swap operation in foreign currency (Substitution)			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock	1 800.0	1 800.0	1 800.0
Next maturity Swap foreign currency (Aug. 24, 2018)	200.0	200.0	200.0
Swap foreign currency matured from August 28 to 29, 2018			
xii. Auction FX Swap Sell BCRP			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock	800.0	800.0	800.0
Next maturity FX Swap Sell (Oct. 10, 2018)	800.0	800.0	800.0
FX Swap Sell currency matured from August 28 to 29, 2018			
xiii. 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 28 to 29, 2018			
14. Central Bank monetary operations (continued)			
i. Purchase (Millions of US\$)			
Average exchange rate (S/ US\$)			
ii. Selling (Millions of US\$)			
Average exchange rate (S/ US\$)			
c. Operations with Treasury Public (Millions of US\$)			
i. Purchase (Millions of US\$)	13.3		
ii. Selling (Millions of US\$)			
d. Operations at the Secondary Market of CD BCRP, CD BCRP-AR and RTP			
i. Operations of CD BCRP and CD BCRP-AR			
ii. Purchase of RTP			
1 496.3	1 693.9	1 171.2	
<b>3. Commercial bank current account before close of the day</b>			
a. Central Bank monetary operations			
i. Swap operations of foreign currency	0.0076%	0.0076%	0.0088%
ii. Fee (daily electronic rate)			
b. Outcomes of the direct temporary buying securities (Rape)	3.30%	3.30%	3.30%
Interest rate			
c. Monetary regulation credit			
Interest rate	309.8	315.0	325.0
Change of deposits in domestic currency	1 050.0	1 050.0	1 050.0
Interest rate	1 696.5	1 778.9	1 696.5
<b>4. Commercial bank current account in the BCR at close of the day</b>			
i. Cumulative average reserve balances in domestic currency (Millions of S/ ) (*)	7 461.8	7 252.9	7 240.7
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5.3	5.2	5.1
iii. Cumulative average current accounts in domestic currency (Millions of S/)	2 532.2	2 366.3	2 301.9
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.8	1.7	1.6
<b>5. Interbank market and Secondary market of CD BCRP</b>			
a. Interbank operations (domestic currency)	1 018.5	699.5	
Interest rate - Minimum	2 750 750.75	2 750 750.75	
Maximum			
Average			
b. Interbank operations (foreign currency)			
Interest rate - Minimum			
Maximum			
Average			
c. Secondary market of CD BCRP and CD BCRP-AR			28.4
8 month term deposit / average interest rate			
12 month term deposit / average interest rate			
<b>6. Operations at the foreign exchange market (Millions of US\$)</b>	<b>Aug. 24 2018</b>	<b>Aug. 27 2018</b>	<b>Aug. 28 2018</b>
Flow of foreign exchange position adjusted by forwards = a + b - c + d + e + f	-63.7	-14.6	-54.9
Flow of foreign exchange position = a + b - c + d + e + f	-30.2	-210.3	-116.5
a. Spot purchases with non-banking customers	24.6	206.3	26.4
Purchases	281.2	254.1	333.8
i. Sales	345.9	460.7	404.9
b. Forward purchases with non-banking customers	23.6	37.3	100.7
i. Placed	100.4	374.0	161.7
ii. Redemption	116.2	395.3	246.5
c. Forward sales with non-banking customers	302.6	282.4	212.6
i. Placed	254.5	225.8	295.1
ii. Redemption	125.5	444.2	352.7
d. Interbank operations			
i. Spot	949.0	753.3	715.8
ii. Forward	15.0	5.0	45.0
iii. Spot sales due to NFP redemption and swaps	85.6	26.3	128.4
Purchases	100.0	413.7	352.8
i. Sales	14.4	375.4	203.9
ii. Change due to FX options	1.1	1.5	2.8
iii. Change due to FX options	2.2	0.7	1.0
e. Net operations with other financial institutions			
f. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Reuters)	3 201.8	3 205.6	3 208.8
(*) Prudential information			