

CENTRAL RESERVE BANK OF PERU SUMMARY OF MONETARY AND EXCHANGE OPERATIONS (Millions of Soles)					
	Sep. 24, 2018	Sep. 25, 2018	Sep. 26, 2018	Sep. 27, 2018	Sep. 28, 2018
<b>1. Commercial bank current account before Central Bank operations</b>					
	<b>292.2</b>	<b>597.4</b>	<b>1,291.6</b>	<b>958.2</b>	<b>178.9</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>					
<b>a. Central Bank monetary operations</b>					
i. Auction sale of CD BCRP	491.1	491.1	491.1	491.1	491.1
Proposals received	242.0	112.0	242.5	270	270
Maturity	190.4	324.6	341.0	270	270
Interest rate - Minimum	2.57	2.85	2.70	2.85	2.74
Maximum	2.80	2.91	2.85	2.80	2.95
Average	2.60	2.81	2.74	2.80	2.95
Stock	<u>25,981.1</u>	<u>25,981.1</u>	<u>25,981.1</u>	<u>25,981.1</u>	<u>25,981.1</u>
Net maturity CD BCRP (Sep. 4, 2018)	1,000.0	1,000.0	1,000.0	1,000.0	1,000.0
CD BCRP matured from september 25 to 28, 2018	300.0	100.0	200.0	300.0	300.0
i. Outcome of the future auction sale securities (Repo)	300.0	100.0	200.0	300.0	300.0
Proposals received	1.4	1.4	1.4	1.4	1.4
Maturity	2.79	2.78	2.78	2.80	2.95
Interest rate - Minimum	2.79	2.78	2.78	2.80	2.95
Maximum	2.79	2.78	2.78	2.80	2.95
Average	2.79	2.78	2.78	2.80	2.95
Stock	<u>4,800.0</u>	<u>4,800.0</u>	<u>4,800.0</u>	<u>4,800.0</u>	<u>4,800.0</u>
Net maturity Repo (Dec. 21, 2018)	300.0	300.0	300.0	300.0	300.0
Repo BCRP matured from september 25 to 28, 2018	300.0	300.0	300.0	300.0	300.0
ii. Auction sale of CD BCRP	300.0	300.0	300.0	300.0	300.0
Proposals received	1.4	1.4	1.4	1.4	1.4
Maturity	2.79	2.78	2.78	2.80	2.95
Interest rate - Minimum	2.79	2.78	2.78	2.80	2.95
Maximum	2.79	2.78	2.78	2.80	2.95
Average	2.79	2.78	2.78	2.80	2.95
Stock	<u>1,000.0</u>	<u>1,000.0</u>	<u>1,000.0</u>	<u>1,000.0</u>	<u>1,000.0</u>
Net maturity CD BCRP ( )	300.0	300.0	300.0	300.0	300.0
CD BCRP matured from september 25 to 28, 2018	300.0	300.0	300.0	300.0	300.0
iii. Auction sale of time deposits in domestic currency	200.0	200.0	200.0	200.0	200.0
Proposals received	1.4	1.4	1.4	1.4	1.4
Maturity	2.10	2.10	2.10	2.10	2.10
Interest rate - Minimum	2.10	2.10	2.10	2.10	2.10
Maximum	2.22	2.22	2.22	2.22	2.22
Average	2.21	2.21	2.21	2.21	2.21
Stock	<u>200.0</u>	<u>200.0</u>	<u>200.0</u>	<u>200.0</u>	<u>200.0</u>
Net maturity of time deposits (Aug. 21, 2018 )	500.0	500.0	500.0	500.0	500.0
Time Deposits matured from september 25 to 28, 2018	500.0	500.0	500.0	500.0	500.0
iv. Auction sale of time deposits TP in domestic currency	500.0	500.0	500.0	500.0	500.0
Proposals received	118.6	118.6	118.6	118.6	118.6
Maturity	93.4	93.4	93.4	93.4	93.4
Interest rate - Minimum	3.68	3.68	3.68	3.68	3.68
Maximum	3.97	3.97	3.97	3.97	3.97
Average	3.78	3.78	3.78	3.78	3.78
Stock	<u>3,200.0</u>	<u>3,200.0</u>	<u>3,200.0</u>	<u>3,200.0</u>	<u>3,200.0</u>
Net maturity of time deposits TP (Oct 24, 2018)	500.0	500.0	500.0	500.0	500.0
Time Deposits TP matured from september 25 to 28, 2018	500.0	500.0	500.0	500.0	500.0
v. Auction sale of CDR BCRP	300.0	300.0	300.0	300.0	300.0
Proposals received	3.26	3.25	3.25	3.25	3.25
Maturity	3.41	3.41	3.41	3.41	3.41
Interest rate - Minimum	4.98.0	4.98.0	4.98.0	4.98.0	4.98.0
Maximum	500.0	500.0	500.0	500.0	500.0
Average	500.0	500.0	500.0	500.0	500.0
Stock	<u>4,980.0</u>	<u>4,980.0</u>	<u>4,980.0</u>	<u>4,980.0</u>	<u>4,980.0</u>
Net maturity CDR BCRP ( )	300.0	300.0	300.0	300.0	300.0
CDR BCRP matured from september 25 to 28, 2018	300.0	300.0	300.0	300.0	300.0
vi. Auction sale of time deposits in foreign currency	300.0	300.0	300.0	300.0	300.0
Proposals received	3.26	3.25	3.25	3.25	3.25
Maturity	3.41	3.41	3.41	3.41	3.41
Interest rate - Minimum	4.98.0	4.98.0	4.98.0	4.98.0	4.98.0
Maximum	500.0	500.0	500.0	500.0	500.0
Average	500.0	500.0	500.0	500.0	500.0
Stock	<u>4,980.0</u>	<u>4,980.0</u>	<u>4,980.0</u>	<u>4,980.0</u>	<u>4,980.0</u>
Net maturity CDR BCRP ( )	300.0	300.0	300.0	300.0	300.0
CDR BCRP matured from september 25 to 28, 2018	300.0	300.0	300.0	300.0	300.0
vii. Auction sale of time deposits in foreign currency (Substitution)	150.0	150.0	150.0	150.0	150.0
Proposals received	150.0	150.0	150.0	150.0	150.0
Maturity	150.0	150.0	150.0	150.0	150.0
Interest rate - Minimum	1.80.0	1.80.0	1.80.0	1.80.0	1.80.0
Maximum	200.0	200.0	200.0	200.0	200.0
Average	1.80.0	1.80.0	1.80.0	1.80.0	1.80.0
Stock	<u>1,800.0</u>	<u>1,800.0</u>	<u>1,800.0</u>	<u>1,800.0</u>	<u>1,800.0</u>
Net maturity Swap foreign currency (Sep 14, 2018)	200.0	200.0	200.0	200.0	200.0
Swap foreign currency matured from september 25 to 28, 2018	200.0	200.0	200.0	200.0	200.0
viii. Auction sale of FX Swap Sell BCRP	1,800.0	1,800.0	1,800.0	1,800.0	1,800.0
Proposals received	1.80.0	1.80.0	1.80.0	1.80.0	1.80.0
Maturity	1.80.0	1.80.0	1.80.0	1.80.0	1.80.0
Interest rate - Minimum	1.80.0	1.80.0	1.80.0	1.80.0	1.80.0
Maximum	900.0	900.0	900.0	900.0	900.0
Average	1.80.0	1.80.0	1.80.0	1.80.0	1.80.0
Stock	<u>1,800.0</u>	<u>1,800.0</u>	<u>1,800.0</u>	<u>1,800.0</u>	<u>1,800.0</u>
Net maturity FX Swap Sell (Oct 15, 2018)	900.0	900.0	900.0	900.0	900.0
FX Swap Sell currency matured from september 25 to 28, 2018	900.0	900.0	900.0	900.0	900.0
ix. Auction Purchase FX Swap BCRP	1,800.0	1,800.0	1,800.0	1,800.0	1,800.0
Proposals received	1.80.0	1.80.0	1.80.0	1.80.0	1.80.0
Maturity	1.80.0	1.80.0	1.80.0	1.80.0	1.80.0
Interest rate - Minimum	1.80.0	1.80.0	1.80.0	1.80.0	1.80.0
Maximum	900.0	900.0	900.0	900.0	900.0
Average	1.80.0	1.80.0	1.80.0	1.80.0	1.80.0
Stock	<u>1,800.0</u>	<u>1,800.0</u>	<u>1,800.0</u>	<u>1,800.0</u>	<u>1,800.0</u>
Net maturity Purchase FX Swap ( )	1,800.0	1,800.0	1,800.0	1,800.0	1,800.0
FX Swap Purchase currency matured from september 25 to 28, 2018	1,800.0	1,800.0	1,800.0	1,800.0	1,800.0
<b>3. Commercial bank current account before Central Bank operations</b>					
<b>a. Central Bank monetary operations</b>					
i. Swap operations of foreign currency	0.0078%	0.0078%	0.0078%	0.0078%	0.0096%
Fee (daily electronic rate)	0.0078%	0.0078%	0.0078%	0.0078%	0.0096%
ii. Outcome of the direct temporary buying securities (Repo)	3.30%	3.30%	3.30%	3.30%	3.30%
Interest rate	3.30%	3.30%	3.30%	3.30%	3.30%
iii. Monetary regulation credit	41.8	41.8	41.8	41.8	41.8
Interest rate	41.8	41.8	41.8	41.8	41.8
iv. Overdraft deposits in domestic currency	1,360.7	1,360.7	1,360.7	1,360.7	1,360.7
Interest rate	1,360.7	1,360.7	1,360.7	1,360.7	1,360.7
<b>4. Commercial bank current account to the CB of the day</b>					
i. Cumulative average reserves balances in domestic currency (Millions of S/ (*)	7,523.3	7,489.5	7,427.6	7,323.2	7,397.3
ii. Cumulative average current account in domestic currency (Millions of S/)	5.3	5.3	5.2	2.8	2.8
iii. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (%)	2,525.5	2,486.4	2,455.4	2,359.5	2,300.0
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (%)	1.8	1.7	1.7	1.7	1.6
<b>5. Interbank market and Secondary Market of CD BCRP</b>					
i. Interbank operations (domestic currency)	1,322.0	1,322.0	1,435.4	1,247.0	1,247.0
Interest rate - Minimum	2,762,792.75	2,762,792.75	2,762,792.75	2,762,792.75	2,762,792.75
Average	5.0	5.0	5.0	5.0	5.0
ii. Interbank operations (foreign currency)	2,002,000.00	2,002,000.00	2,002,000.00	2,002,000.00	2,002,000.00
Interest rate - Minimum	47.2	47.2	47.2	47.2	47.2
Average	47.2 / 2.68	47.2 / 2.68	47.2 / 2.68	47.2 / 2.68	47.2 / 2.68
iii. Secondary market of CD BCRP and CD BCRP-AR	47.2	47.2	47.2	47.2	47.2
Interest rate - Minimum	47.2	47.2	47.2	47.2	47.2