CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Oct. 15, 2018	Oct. 16, 2018	Oct. 17, 2018	Oct. 18, 2018	Oct. 19, 2018
1. Commercial bank current account before Central Bank operations	**4 821,1**	**5 010,0**	**3 522,4**	**3 108,3**	**1 501,3**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	50.0	500.0	50.0 500.0	50.0 300.0	
Proposals received	237,5	2151,0	167,0 1803,0	197,5 1193,0	
Maturity	169 d	86 d	533 d 85 d	349 d 82 d	
Interest rate : Minimum	2,60	2,50	2,95 2,50	2,78 2,50	
Maximum	2,62	2,50	2,99 2,50	2,85 2,52	
Average	2,61	2,50	2,99 2,50	2,82 2,50	
Stock	25 129,6	25 629,6	26 179,6	26 249,6	26 249,6
Next maturity CD BCRP (Set. 4 2018)	295,00		295,00		30,0
CD BCRP matured from october 22 to 26, 2018	295,00		295,00		30,0
ii. Outcome of the buying auction sale securities (Repo)					400.0
Proposals received					400,0
Maturity					3 d
Interest rate : Minimum					2,85
Maximum					2,85
Average					2,85
Stock	4 700,0	4 700,0	4 700,0	4 700,0	5 100,0
Next maturity Repo (Dic. 21, 2018)	300,0		300,0		400,0
Repo BCRP matured from october 22 to 26, 2018					400,0
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
CDLD BCRP matured from october 22 to 26, 2018					
iv. Auction sale of time deposits in domestic currency	1000.0 600.0	1000.0 500.0	500.0	500.0	
Proposals received	2694,0 2155,5	2368,3 1211,6	1944,2	2706,2	
Maturity	1 d 1 d	1 d 1 d	1 d	1 d	
Interest rate : Minimum	2,25 2,06	2,29 2,0	2,0	2,0	
Maximum	2,40 2,33	2,39 2,30	2,15	2,02	
Average	2,34 2,26	2,35 2,21	2,10	2,01	
Stock	1 600,0	1 500,0	500,0	500,0	
Next maturity of time deposits (Aug. 21, 2018)	1 600,0		500,0		
Time Deposits matured from october 22 to 26, 2018	1 600,0		500,0		
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	3 300,0	3 300,0	3 300,0	3 300,0	3 300,0
Next maturity of time deposits TP (Oct 24, 2018)	500,0		500,0		500,0
Time Deposits TP matured from october 22 to 26, 2018					500,0
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP ( )					
CDR BCRP matured from october 22 to 26, 2018					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4 908.0	4 908.0	4 908.0	4 908.0	4 908.0
Next maturity Swap (Aug. 24, 2018)	500,0		500,0		500,0
Swap matured from october 22 to 26, 2018					
viii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	150,0	150,0	150,0	150,0	150,0
Next maturity Swap foreign currency (Sep 14, 2018)	150,0		150,0		150,0
Swap foreign currency matured from october 22 to 26, 2018					
ix. Auction sale of Swap operation in foreign currency (Sustitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 800,0	1 800,0	1 800,0	1 800,0	1 800,0
Next maturity Swap foreign currency (Ago 24, 2018)	200,0		200,0		200,0
Swap foreign currency matured from october 22 to 26, 2018					
x. Auction FX Swap Sell BCRP	500.0 85.0				
Proposals received	820,0 115,0				
Maturity	60 d 60 d				
Interest rate : Minimum	1,35 1,90				
Maximum	1,75 2,00				
Average	1,54 1,98				
Stock	1 985,0	1 985,0	1 985,0	2 285,0	2 285,0
Next maturity FX Swap Sell (Oct 15, 2018)	300,0		300,0		300,0
FX Swap Sell currency matured from october 22 to 26, 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 october 22 to 26, 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$)	2.6	5.3		20.7	0.8
i. Purchase (millions of US$)	2,6				
ii. Selling (millions of US$)					
d. Operations at the Secundary 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	**3 171,1**	**3 010,0**	**2 472,4**	**2 258,3**	**1 901,3**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0105%	0,0106%	0,0105%	0,0105%	0,0086%
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					
d. Overnight deposits in domestic currency	30,5	64,9	322,8	582,5	557,0
Interest rate	1,50%	1,50%	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	**3 140,6**	**2 945,1**	**2 149,7**	**1 675,8**	**1 344,3**
Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 510,9	8 478,3	8 448,7	8 303,6	8 217,7
Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,9	5,9	5,9	5,8	5,7
Cumulative average current account in domestic currency (millions of S/)	3 505,6	3 472,3	3 441,3	3 299,0	3 213,6
Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,4	2,4	2,4	2,3	2,2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	890,1	1 070,0	1 178,9	956,5	1 106,6
Interest rate : Minimum / Maximum / Average	2,75/2,75/2,75	2,50/2,75/2,71	2,75/2,75/2,75	2,75/2,75/2,75	2,70/2,85/2,76
b. Interbank operations (foreign currency)	54,0	29,0	61,0	47,0	47,0
Interest rate : Minimum / Maximum / Average	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Oct. 12 2018**	**Oct. 15 2018**	**Oct. 16 2018**	**Oct. 17 2018**	**Oct. 18 2018**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-71,3	-93,1	46,0	-174,0	217,6
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-29,5	-52,1	-7,4	-154,3	-37,6
a. Spot purchases with non-banking costumers	-56,2	-54,2	-12,3	-158,7	-29,8
i. Purchases	231,5	203,7	241,2	196,2	394,4
ii. Sales	287,7	257,9	253,5	354,9	424,2
b. Forward purchases with non-banking costumers	112,3	35,6	58,8	73,0	104,2
i. Pacted	258,9	175,8	160,8	192,1	278,1
ii. Redemption	146,6	140,2	102,0	119,1	173,9
C. Forward sells with non-banking costumers	153,5	10,4	5,8	88,6	-63,7
i. Pacted	345,4	328,5	191,0	286,4	493,0
ii. Redemption	191,8	318,0	185,2	197,9	556,8
d. Interbank operations					
i. Spot	809,0	874,2	838,3	684,7	833,9
ii. Forward	43,0	133,0	115,0	30,0	10,0
e. Spot sales due to NDF redemption and swaps	78,7	184,6	87,5	86,4	382,0
i. Purchases	191,3	314,6	171,1	197,2	551,1
ii. Sales	112,6	130,1	83,6	110,7	169,0
f. Change due to FX options	-0,6	-0,5	0,4	-4,1	-2,7
g. Net operations with other financial institutions	-6,8	-70,3	0,6	-3,2	83,0
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,3327	3,3370	3,3325	3,3349	3,3373
(*) Preliminar information					