

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Soles)

	Oct. 16, 2017	Oct. 17, 2017	Oct. 18, 2017	Oct. 19, 2017	Oct. 20, 2017
1. Commercial bank current account before Central Bank operations	3 680,6	3 646,9	3 345,9	3 780,1	3 672,6
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	29,9	150,0	125,0	30,0	145,0
Proposals received	138,0	387,0	254,0	165,0	235,0
Maturity	183,4	183,4	182,4	540,4	181,4
Interest rate: Minimum	3,50	3,49	3,5	3,59	3,50
Maximum	3,50	3,55	3,5	3,59	3,51
Average	3,50	3,51	3,5	3,55	3,51
Stock	33 463,4	33 588,4	33 763,4	33 038,4	33 198,4
Next maturity CD BCRP (Oct. 12 2017)	920,0	920,0	920,0	145,5	145,5
CD BCRP matured on October 23 to 27 2017	920,0	920,0	920,0		
ii. Outcome of the buying auction sale securities (Reco)					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Next maturity Repo (Dec. 15, 2017)	2 460,0	2 460,0	2 460,0	2 460,0	2 460,0
Repo BCRP matured on October 23 to 27 2017	200,0	200,0	200,0	200,0	200,0
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP (Oct 23, 2017)	2 385,0	2 385,0	2 385,0	2 555,0	2 555,0
CDLD BCRP matured on October 23 to 27 2017	200,0	200,0	200,0	200,0	200,0
iv. Auction sale of time deposits in domestic currency	300,1	1150,0	299,9	1350,0	400,0
Proposals received	648,0	1536,2	1082,7	2006,8	744,5
Maturity	7 d	1 d	7 d	1 d	7 d
Interest rate: Minimum	3,45	3,15	3,39	2,98	3,40
Maximum	3,49	3,32	3,47	3,33	3,43
Average	3,48	3,28	3,45	3,26	3,43
Stock	3 250,2	3 250,1	3 150,1	4 150,0	3 400,0
Next maturity time deposits (Oct. 20, 2017)	1 650,0	1 650,0	1 650,0	2 950,1	2 400,1
Time Deposits matured on October 23 to 27 2017	2 950,1	2 650,1	2 150,1	2 950,1	3 400,0
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock	2 000,0	2 000,0	2 000,0	2 000,0	2 000,0
Next maturity time deposits TP (Dec. 15, 2017)	200,0	200,0	200,0	200,0	200,0
Time Deposits TP matured on October 23 to 27 2017					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP ()					
CDR BCRP matured on October 23 to 27 2017					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock	11 813,1	11 813,1	11 813,1	11 813,1	11 813,1
Next maturity Swap (Nov. 02, 2017)	588,0	588,0	588,0	588,0	588,0
Swap matured on October 23 to 27 2017					
viii. Auction sale of Swap operation in foreign currency (Excess)					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock	4 050,0	4 050,0	4 050,0	4 050,0	4 050,0
Next maturity Swap foreign currency (Oct 03, 2017)	500,0	500,0	500,0	500,0	500,0
Swap foreign currency matured on October 23 to 27 2017					
ix. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock	3 730,0	3 730,0	3 730,0	3 730,0	3 730,0
Next maturity Swap foreign currency (Jan 26, 2018)	200,0	200,0	200,0	200,0	200,0
Swap foreign currency matured on October 23 to 27 2017					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate: Minimum					
Maximum					
Average					
Stock					
Next maturity FX Swap Sell ()					
FX Swap Sell currency matured on October 23 to 27 2017					
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 on October 23 to 27 2017					
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)				3,2	1,0
Average exchange rate (S/ US\$)					3,2
ii. Selling (millions of US\$)					
Average exchange rate (S/ US\$)					
c. Operations with Tesoro Publico (millions of US\$)					
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)					
d. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR	54,1	54,1	54,1	54,1	54,1
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	2 050,6	1 872,0	1 620,9	933,4	1 272,5
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0108%	0,0108%	0,0108%	0,0109%	0,0109%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	4,30%	4,30%	4,30%	4,30%	4,30%
c. Monetary regulation credit					
Interest rate					
Overnight deposits in domestic currency	126,1	140,6	556,6	31,6	43,9
Interest rate	2,25%	2,25%	2,25%	2,25%	2,25%
5. Commercial bank current account in the BCR at close of the day	1 924,5	1 731,4	1 064,3	901,8	1 228,6
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 671,8	7 738,4	7 566,7	7 468,2	7 374,1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,9	5,9	5,8	5,7	5,6
c. Cumulative average current account in domestic currency (millions of S/)	3 020,7	3 074,0	2 812,0	2 837,3	2 759,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,3	2,4	2,2	2,2	2,1
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 040,0	824,0	1 506,0	1 034,0	1 096,0
Interest rate: Minimum / Maximum / Average	3,50/3,50/3,50	3,50/3,50/3,50	3,50/3,50/3,50	3,50/3,50/3,50	3,50/3,50/3,50
b. Interbank operations (foreign currency)	22,5	22,5	60,0	128,0	92,0
Interest rate: Minimum / Maximum / Average	1,25/1,30/1,28	1,25/1,25/1,25	1,25/1,25/1,25	1,25/1,25/1,25	1,25/1,25/1,25
c. Secondary market of CDBCRP and CDBCRP-NR	40,3		32,0	45,0	110,0
6 month term (amount / average interest rate)	40,3 / 3,50				
12 month term (amount / average interest rate)				4,0 / 3,55	
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Oct. 13 2017	Oct. 16 2017	Oct. 17 2017	Oct. 18 2017	Oct. 19 2017
Flow of foreign exchange position adjusted by forwards = a + b) - c) + e + f	-30,7	-57,8	-12,4	101,4	4,3
Flow of foreign exchange position = a + b) - c) + e + f	-126,5	45,1	-70,0	33,4	-19,3
a. Spot purchases with non-banking costumers	46,1	163,1	62,3	39,8	31,0
i. Purchases	468,2	323,0	218,1	246,7	259,5
ii.) Sales	514,2	160,4	280,4	206,8	228,5
b. Forward purchases with non-banking costumers	131,5	62,4	86,5	71,0	-199,2
i. Pacted	163,8	130,6	170,6	161,1	217,0
ii.) Redemption	32,3	193,0	84,1	90,1	415,2
c. Forward sells with non-banking costumers	35,7	42,9	27,3	9,3	-220,6
i. Pacted	191,9	299,9	166,9	156,9	199,5
ii.) Redemption	156,2	257,0	149,6	148,8	420,2
d. Interbank operations					
i. Spot	409,0	461,7	621,9	615,7	907,8
ii. Forward	13,0	13,0	6,0	27,0	11,0
e. Spot sales due to NDF redemption and swaps	27,8	-54,7	48,9	40,0	17,1
i. Purchases	37,0	75,5	128,4	124,4	392,7
ii.) Sales	9,2	130,2	79,5	84,5	375,7
f. Change due to FX options	2,0	2,5	-1,2	6,3	1,3
g. Net operations with other financial institutions	13,6	0,7	-1,0	12,3	-62,6
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datastat)	3,2493	3,2458	3,2456	3,2428	3,2364
(*) Preliminary information					