

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

	Oct. 23, 2017	Oct. 24, 2017	Oct. 25, 2017	Oct. 26, 2017	Oct. 27, 2017
1. Commercial bank current account before Central Bank operations	3 146,1	2 958,6	3 167,3	3 774,5	3 350,2
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	30,0	60,0	30,0	30,0	160,0
Proposals received	66,0	60,0	115,0	145,0	235,0
Maturity	176,4	64,4	533,4	384,4	91,4
Interest rate - Minimum	3,51	3,50	3,6	3,54	3,49
Maximum	3,51	3,54	3,6	3,55	3,53
Average	3,51	3,52	3,6	3,54	3,52
Stock	33 228,4	33 228,4	33 258,4	33 448,4	33 902,9
Next maturity CD BCRP (Nov. 07 2017)	145,5	145,5	145,5	145,5	145,5
CD BCRP matured from October 30 to November 02, 2017	145,5	145,5	145,5	145,5	145,5
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Repo (Dec. 19, 2017)	2 460,0	2 460,0	2 460,0	2 460,0	2 460,0
Repo BCRP matured from October 30 to November 02, 2017	200,0	200,0	200,0	200,0	200,0
iii. Auction sale of CDLD BCRP			400,0		
Proposals received			920,0		
Maturity			58,4		
Interest rate - Minimum			3,3		
Maximum			3,4		
Average			3,3		
Stock			2 045,0	2 045,0	1 900,0
Next maturity CDLD BCRP (Oct 27, 2017)	3 000,0	2 095,0	2 045,0	2 045,0	2 000,0
CDLD BCRP matured from October 30 to November 02, 2017	895,0	145,0	145,0	145,0	200,0
iv. Auction sale of time deposits in domestic currency	300,1	1 366,0	499,9	1 400,0	400,0
Proposals received	767,0	1 366,0	855,0	2 046,9	964,0
Maturity	7,4	1,4	7,4	1,4	6,4
Interest rate - Minimum	3,38	3,11	3,39	3,16	3,17
Maximum	3,47	3,49	3,46	3,44	3,39
Average	3,43	3,38	3,43	3,36	3,44
Stock	2 666,0	2 900,0	3 300,0	3 700,2	3 986,6
Next maturity of time deposits (Nov. 30, 2017)	1 665,9	1 665,9	1 999,9	1 999,9	2 586,7
Time Deposits matured from October 30 to November 02, 2017	2 666,0	2 666,0	2 100,0	2 100,0	3 986,6
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
Next maturity of time deposits TP (Dec 19, 2017)	2 000,0	2 000,0	2 000,0	2 000,0	2 000,0
Time Deposits TP matured from October 30 to November 02, 2017					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP ()					
CDR BCRP matured from October 30 to November 02, 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 from October 30 to November 02, 2017					
viii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency (Oct 03, 2017)	4 050,0	4 050,0	4 050,0	4 050,0	4 050,0
Swap foreign currency matured from October 30 to November 02, 2017	500,0	500,0	500,0	500,0	500,0
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 from October 30 to November 02, 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 from October 30 to November 02, 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 from October 30 to November 02, 2017					
b. Central Bank foreign currency operations at over-the-counter			262,0		
i. Purchase (millions of US\$)			81,0		
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	54,1	54,1	54,1	54,1	54,1
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	1 390,0	1 058,7	1 199,3	1 184,4	863,6
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0109%	0,0109%	0,0109%	0,0109%	0,0108%
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					
d. Overnight deposits in domestic currency	121,9	92,8	276,3	541,4	390,7
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	1 268,1	965,9	923,1	643,0	472,9
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 153,7	7 218,7	7 045,0	6 998,5	6 870,6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,5	5,5	5,4	5,4	5,3
c. Cumulative average current account in domestic currency (millions of S/)	2 541,7	2 476,1	2 414,0	2 353,0	2 283,9
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1,9	2,0	1,8	1,8	1,6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 603,2	701,0	1 441,0	869,0	795,0
Interest rate - Minimum / Maximum / Average	3,50/3,55/3,51	3,50/3,55/3,50	3,50/3,55/3,51	3,50/3,55/3,51	3,50/3,50/3,50
b. Interbank operations (foreign currency)	76,5	76,5	76,5	76,5	76,5
Interest rate - Minimum / Maximum / Average	1,25/1,25/1,25	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	50,0			15,0	50,0
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Oct. 20 2017	Oct. 23 2017	Oct. 24 2017	Oct. 25 2017	Oct. 26 2017
Flow of foreign exchange position adjusted by forwards = a + b) - c) + e + f	-52,4	-24,1	-38,1	154,9	-13,3
Flow of foreign exchange position = a + b) - c) + e + f	44,6	82,0	89,1	163,9	129,0
a. Spot purchases with non-banking costumers	87,5	72,5	32,5	316,6	156,4
i. Purchases	262,4	237,4	205,4	596,9	414,6
ii.) Sales	174,9	163,9	172,9	282,3	278,3
b. Forward purchases with non-banking costumers	99,4	33,0	60,3	251,7	218,6
i. Pacted	176,3	140,3	170,8	212,0	143,3
ii.) Redemption	76,9	107,3	110,6	463,7	214,9
c. Forward sells with non-banking costumers	198,4	137,3	187,6	238,8	69,4
i. Pacted	356,2	336,2	273,9	107,2	207,6
ii.) Redemption	56,8	198,8	96,4	346,0	136,2
d. Interbank operations					
i. Spot	468,2	288,8	392,0	427,5	410,4
ii. Forward			30,0	0,5	10,0
e. Spot sales due to NDF redemption and swaps	-35,4	72,7	-34,3	-191,0	-76,2
i. Purchases	37,8	174,5	72,6	270,0	135,4
ii.) Sales	73,2	101,8	106,9	461,1	211,6
f. Change due to FX options	2,0	3,8	3,8	3,8	-1,5
g. Net operations with other financial institutions	-27,7	27,4	66,7	-77,4	-7,8
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datastat)	3,2388	3,2393	3,2400	3,2341	3,2383
(*) Preliminary information					