

CENTRAL RESERVE BANK OF PERU				
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS				
(Millions of Soles)				
	Oct. 30, 2017	Oct. 31, 2017	Nov. 02, 2017	Nov. 03, 2017
1. Commercial bank current account before Central Bank operations	3 510,7	4 763,2	3 809,9	3 864,2
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	144,0	30,0	117,0
Proposals received	93,0	144,0	117,0	371,4
Maturity	190,0	190,0	3,6	3,6
Interest rate : Minimum	3,51	3,50	3,6	3,6
Maximum	3,52	3,62	3,6	3,6
Average	3,52	3,55	3,6	3,6
Stock	33 676,9	33 676,9	33 706,9	33 706,9
Next maturity CD BCRP (Nov. 07 2017)	900,0	900,0	900,0	900,0
CD BCRP matured from november 06 to 10, 2017				1 920,0
ii. Outcome of the business auction sale securities (Repo)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	2 460,0	2 460,0	2 460,0	2 460,0
Next maturity Repo (Dec. 18, 2017)	200,0	200,0	200,0	200,0
Repo BCRP matured from november 06 to 10, 2017				
iii. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	1 900,0	1 900,0	1 900,0	1 700,0
Next maturity CDLD BCRP (Nov. 07, 2017)	200,0	200,0	200,0	500,0
CDLD BCRP matured from november 06 to 10, 2017				800,0
iv. Auction sale of time deposits in domestic currency				
Proposals received	2 360,1	3 097,6	3 097,6	3 097,6
Maturity	1,0	2,4	2,4	2,4
Interest rate : Minimum	3,2	3,2	3,2	3,2
Maximum	3,5	3,5	3,5	3,5
Average	3,3	3,4	3,4	3,4
Stock	3 760,0	3 097,6	3 097,6	3 097,6
Next maturity of time deposits ()	3 760,0	3 097,6	3 097,6	3 097,6
Time Deposits matured from november 06 to 10, 2017				
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)	200,0	200,0	200,0	200,0
Time Deposits TP matured from november 06 to 10, 2017				
vi. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDR BCRP ()				
CDR BCRP matured from november 06 to 10, 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	11 225,1	11 225,1
Next maturity Swap (Nov. 10, 2017)	588,0	588,0	125,0	125,0
Swap matured from november 06 to 10, 2017				
viii. Auction sale of Swap operation in foreign currency (Expansion)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	4 050,0	4 050,0	4 050,0	4 050,0
Next maturity Swap foreign currency (Mar 16, 2018)	500,0	500,0	500,0	500,0
Swap foreign currency matured from november 06 to 10, 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
Next maturity Swap foreign currency (Jan 26, 2018)	200,0	200,0	200,0	200,0
Swap foreign currency matured from november 06 to 10, 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 november 06 to 10, 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 november 06 to 10, 2017				
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\$)				
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
i. Repurchase of CD BCRP and CD BCRP-NR				
ii. Purchase of BTP				
3. Commercial bank current account before close of the day	976,6	1 665,6	3 779,9	3 864,2
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0108%	0,0116%	0,0108%	0,0108%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	4,30%	4,30%	4,30%	4,30%
c. Monetary regulation credit				
Interest rate				
d. Overnight deposits in domestic currency	291,2	511,8	498,4	500,0
Interest rate	2,25%	2,25%	2,25%	2,25%
5. Commercial bank current account in the BCR at close of the day	685,4	1 153,9	3 371,4	3 264,2
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	6 731,8	6 823,7	6 928,9	7 110,1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,2	5,2	6,1	6,0
c. Cumulative average current account in domestic currency (millions of S/)	2 113,4	2 196,2	2 262,6	2 437,3
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1,6	1,7	2,0	2,1
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	941,0	741,0	1 653,0	1 319,6
Interest rate : Minimum / Maximum / Average	3,50/3,50/3,50	3,50/3,50/3,50	3,50/3,55/3,51	3,50/3,55/3,51
b. Interbank operations (foreign currency)	30,0	44,5	38,4	3,5
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
c. Secondary market of CDBCRP and CDBCRP-NR	10,0	42,5	10,0	10,0
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. 27 2017	Oct. 30 2017	Oct. 31 2017	Nov. 02 2017
Flow of foreign exchange position adjusted by forwards = a + b i - c i + e + f	-115,7	-85,0	-54,0	54,6
Flow of foreign exchange position = a + b i - c i + e + f	-64,1	-123,3	-56,0	-3,5
a. Spot purchases with non-banking costumers	5,3	135,2	45,2	20,5
i. Purchases	250,8	338,2	269,9	313,6
ii. Sales	257,1	203,0	318,0	293,1
b. Forward purchases with non-banking costumers	-178,4	-175,3	52,8	99,7
i. Pacted	167,3	169,6	165,6	346,4
ii. Redemption	346,6	346,0	112,8	246,7
c. Forward sells with non-banking costumers	-131,4	29,8	51,8	45,0
i. Pacted	136,5	97,4	166,4	361,5
ii. Redemption	267,9	67,6	134,5	316,4
d. Interbank operations				
i. Spot	483,0	276,0	522,0	484,5
ii. Forward	7,0	3,0	1,0	63,0
e. Spot sales due to NDF redemption and swaps	-181,5	-291,6	13,3	46,1
i. Purchases	159,5	49,8	122,1	279,4
ii. Sales	341,0	341,5	108,8	233,4
f. Change due to FX options	-3,7	-2,6	1,1	3,5
g. Net operations with other financial institutions	45,0	1,4	0,5	0,4
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datarec)	3,2473	3,2506	3,2483	3,2430
(*) Preliminary information				