

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

	Dic. 11, 2017	Dic. 12, 2017	Dic. 13, 2017	Dic. 14, 2017	Dic. 15, 2017
1. Commercial bank current account before Central Bank operations	3 291,2	4 512,4	4 832,9	5 332,0	3 825,5
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	100,0	30,0	100,0	200,0
Proposals received	213,9	524,5	192,0	636,0	436,0
Maturity	178,9	86,4	540,4	87,4	83,4
Interest rate : Minimum	3,3	3,19	3,31	3,18	3,1
Maximum	3,3	3,25	3,33	3,20	3,1
Average	3,3	3,23	3,32	3,19	3,1
Stock	31 239,9	30 179,0	30 324,0	30 489,0	30 689,0
Next maturity CD BCRP (Dic. 18 2017)	1 160,9		200,0		50,0
CD BCRP matured from december 18 to 22, 2017	1 360,9		200,0		50,0
ii. Outcome of the repos auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	2 459,0	2 459,9	2 459,0	2 459,9	2 459,9
Next maturity Repo (Dec. 18, 2017)	200,0	200,0	200,0	200,0	200,0
Repo BCRP matured from december 18 to 22, 2017					
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 000,0	1 000,00	1 000,0	1 000,00	1 000,0
Next maturity CDLD BCRP (Dec. 18, 2017)	200,0	200,0	200,0	200,0	200,0
CDLD BCRP matured from december 18 to 22, 2017	200,0				200,0
iv. Auction sale of time deposits in domestic currency					
Proposals received		1 500,0	2 200,0	3 000,0	2 222,8
Maturity		3 115,7	3 237,0	3 293,4	2 222,8
Interest rate : Minimum		1,4	1,4	1,4	1,4
Maximum		2,95	2,87	2,85	2,83
Average		3,07	3,02	3,01	3,24
Stock		3,03	2,98	2,96	2,99
Next maturity of time deposits (Dec 18, 2017)		1 500,0	2 200,0	3 000,0	2 222,8
Time Deposits matured from december 18 to 22, 2017			2 200,0		2 222,8
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 of time deposits TP (Dec 18, 2017)	200,0	200,0	200,0	200,0	200,0
Time Deposits TP matured from december 18 to 22, 2017					500,0
vi. Auction sale of CDR BCRP					
Proposals received					300,0
Maturity					790,0
Interest rate : Minimum					62
Maximum					-1,50
Average					-0,50
Stock					-0,83
Next maturity CDR BCRP (Feb 15, 2018)					835,0
CDR BCRP matured from december 18 to 22, 2017					835,0
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	8 900,1	8 900,1	8 900,1	8 900,1	8 900,1
Next maturity Swap (Jan. 05, 2018)	300,0		300,0		300,0
Swap matured from december 18 to 22, 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	4 050,0
Next maturity Swap foreign currency (Mar 16, 2018)	500,0	500,0	500,0	500,0	500,0
Swap foreign currency matured from december 18 to 22, 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
Swap foreign currency matured from december 18 to 22, 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 december 18 to 22, 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 december 18 to 22, 2017					
b. Central Bank foreign currency operations at over-the-counter			16,2		
i. Purchase (millions of US\$)			5,0		
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\$)	200,0	200,0		200,0	
d. Operations at the Secondary 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	3 261,2	2 912,4	2 519,1	2 018,2	1 402,7
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0109%	0,0109%	0,0109%	0,0108%	0,0108%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	3,80%	3,80%	3,80%	3,80%	3,80%
c. Monetary regulation credit					
Interest rate					
Overnight deposits in domestic currency	1 423,6	816,7	504,1	335,9	114,8
Interest rate	2,00%	2,00%	2,00%	2,00%	2,00%
5. Commercial bank current account in the BCR at close of the day	1 837,6	2 095,7	2 015,0	1 682,3	1 287,9
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 099,0	8 097,9	8 118,6	7 967,7	7 868,3
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,1	6,1	6,1	6,0	5,9
c Cumulative average current account in domestic currency (millions of S/)	3 484,9	3 534,8	3 417,9	3 307,2	3 172,5
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,6	2,6	2,6	2,5	2,4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 433,0	1 670,0	979,0	621,0	1 081,0
Interest rate : Minimum / Maximum / Average	3,25/3,25/3,25	3,25/3,25/3,25	3,25/3,25/3,25	3,10/3,25/3,21	3,25/3,25/3,25
b. Interbank operations (foreign currency)	29,0	29,0	25,0	46,0	29,0
Interest rate : Minimum / Maximum / Average	1,25/1,25/1,25	1,25/1,25/1,25	1,25/1,25/1,25	1,50/1,50/1,50	1,50/1,50/1,50
c. Secondary market of CDBCRP and CDBCRP-NR	200,0				
6 month term (amount / average interest rate)				22,7	22,7
12 month term (amount / average interest rate)				25,7	3,20
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Dec. 07 2017	Dec. 11 2017	Dec. 12 2017	Dec. 13 2017	Dec. 14 2017
Flow of foreign exchange position adjusted by forwards = a + b) - c) + e + f	124,0	3,0	88,6	-118,3	104,9
Flow of foreign exchange position = a + b) - c) + e + f	-5,3	73,6	216,0	-47,8	221,9
a. Spot purchases with non-banking costumers	20,9	132,7	130,7	109,6	230,1
i. Purchases	274,8	379,2	348,7	337,0	479,7
ii.-) Sales	253,9	246,4	228,1	437,4	249,6
b. Forward purchases with non-banking costumers	50,6	-3,3	43,7	113,4	222,6
i. Pacted	108,6	296,1	153,7	253,9	96,4
ii.-) Redemption	57,1	289,4	110,0	318,0	318,0
c. Forward sells with non-banking costumers	-57,2	64,6	122,3	181,8	-111,2
i. Pacted	169,3	232,4	332,8	306,1	326,2
ii.-) Redemption	236,5	227,8	160,5	124,3	437,4
d. Interbank operations					
i. Spot	360,0	208,0	366,5	283,0	558,0
ii. Forward	29,0	45,0			
e. Spot sales due to NDF redemption and swaps	158,8	-109,0	37,0	19,7	139,5
i. Purchases	212,7	172,9	132,0	113,0	421,9
ii.-) Sales	53,9	281,9	95,0	93,3	282,3
f. Change due to FX options	10,6	-2,2	-2,2	-2,1	-6,8
g. Net operations with other financial institutions	-5,5	-11,8	110,8	16,8	-28,4
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datastat)	3,2357	3,2354	3,2336	3,2321	3,2423
(*) Preliminary information					