

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

	Dic. 26, 2017	Dic. 27, 2017	Dic. 28, 2017	Dic. 29, 2017
1. Commercial bank current account before Central Bank operations	-495,5	-928,7	901,8	1 243,1
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CD BCRP				
Proposals received		30,0	30,0	
Maturity		84,0	215,5	84,0
Interest rate : Minimum		526 d	343 d	343 d
Maximum		3,1	3,00	3,00
Average		3,3	3,10	3,08
Stock	30 687,2	30 717,2	30 747,2	30 747,2
Next maturity CD BCRP (Jan. 04 2018)		60,0	60,0	60,0
CD BCRP matured from January 03 to 05, 2018				
ii. Outcome of the business auction sale securities (Repo)	1000,0	1000,0	500,0	500,0
Proposals received	2160,0	1150,0	450	910,00
Maturity	1 d	1 d	7 d	7 d
Interest rate : Minimum	3,28	3,25	3,25	3,32
Maximum	3,50	3,25	3,36	3,47
Average	3,31	3,25	3,28	3,40
Stock	4 559,9	4 609,9	4 609,9	5 419,9
Next maturity Repo (Jan. 03, 2018)		500,0	500,0	2 310,0
Repo BCRP matured from January 03 to 05, 2018		500,0		3 310,0
iii. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	400,00	400,0	400,00	400,0
Next maturity CDLD BCRP (Jan. 23, 2018)		400,0		400,0
CDLD BCRP matured from January 03 to 05, 2018				
iv. Auction sale of time deposits in domestic currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity time deposits ()				
Time Deposits matured from January 03 to 05, 2018				
v. Auction sale of time deposits TP in domestic currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	1 200,0	1 200,0	1 200,0	1 200,0
Next maturity time deposits TP (Jan. 20, 2018)		300,0		300,0
Time Deposits TP matured from January 03 to 05, 2018				
vi. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	835,0	835,0	835,0	835,0
Next maturity CDR BCRP (Feb. 15, 2018)		835,0		835,0
CDR BCRP matured from January 03 to 05, 2018				
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
Next maturity Swap (Jan. 05, 2018)		300,0		300,0
Swap matured from January 03 to 05, 2018				
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
Swap foreign currency matured from January 03 to 05, 2018				
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
Swap foreign currency matured from January 03 to 05, 2018				
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 January 03 to 05, 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 January 03 to 05, 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\$)				
i. Purchase (millions of US\$)				1 869,8
ii. Selling (millions of US\$)				1 869,8
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	1 954,5	1 541,3	1 371,8	2 053,1
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0109%	0,0108%	0,0108%	0,0108%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	3,80%	3,80%	3,80%	3,80%
c. Monetary regulation credit				
Interest rate				
d. Overnight deposits in domestic currency	677,9	689,3	654,2	869,1
Interest rate	2,00%	2,00%	2,00%	2,00%
5. Commercial bank current account in the BCR at close of the day	1 276,6	852,0	717,6	1 184,0
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	816,0	969,0	1 552,0	1 410,0
Interest rate : Minimum / Maximum / Average	3,25/3,25/3,25	3,25/3,25/3,25	3,25/3,25/3,25	3,25/3,25/3,25
b. Interbank operations (foreign currency)	13,5	16,0	32,0	20,0
Interest rate : Minimum / Maximum / Average	1,50/1,50/1,50	1,50/1,50/1,50	1,50/1,50/1,50	1,50/1,50/1,50
c. Secondary market of CDBCRP and CDBCRP-NR	16,2	50,0	14,2	14,2
6 month term (amount / average interest rate)				
12 month term (amount / average interest rate)				14,2 / 3,10
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US\$)	Dec. 22 2017	Dec. 26 2017	Dec. 27 2017	Dec. 28 2017
Flow of foreign exchange position adjusted by forwards = a + b i - c i + e + f	51,4	-51,0	24,7	-43,6
Flow of foreign exchange position = a + b i - c i + e + f	142,6	-43,9	88,5	78,8
a. Spot purchases with non-banking costumers	99,8	23,3	32,2	62,8
i. Purchases	349,2	301,8	353,3	439,7
ii. Sales	259,4	278,5	319,1	376,9
b. Forward purchases with non-banking costumers	16,0	3,3	-50,5	-145,8
i. Pacted	236,1	83,4	140,0	114,7
ii. Redemption	217,1	80,1	194,5	260,5
c. Forward sells with non-banking costumers	128,7	8,1	7,7	-29,2
i. Pacted	328,9	170,1	167,0	147,6
ii. Redemption	200,2	162,0	193,3	176,8
d. Interbank operations				
i. Spot	493,2	104,0	240,0	437,0
ii. Forward	37,0		25,0	11,0
e. Spot sales due to NDF redemption and swaps	-87,0	16,3	-39,6	-98,0
i. Purchases	121,4	84,0	145,9	144,0
ii. Sales	208,3	67,7	184,5	242,0
f. Change due to FX options	19,5	-2,2	-1,6	-5,5
g. Net operations with other financial institutions	122,9	-1,7	57,5	30,2
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Database)	3,2376	3,2393	3,2416	3,2428
(*) Preliminary information				