

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

	Jan. 3, 2018	Jan. 4, 2018	Jan. 5, 2018
1. Commercial bank current account before Central Bank operations	480,5	1 951,1	2 724,9
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	30,0	30,0
Proposals received	184,0	255,0	1 159,0
Maturity	554 d	371 d	3 771 d
Interest rate - Minimum	3,1	3,1	3,1
Maximum	3,1	3,1	3,1
Average	3,1	3,1	3,1
Stock	30 777,2	30 750,0	30 750,0
Next maturity CD BCRP (Jan. 09 2018)	60,0	1 159,0	1 159,0
CD BCRP matured from January 08 to 12, 2018	6,0	-	-
ii. Outcome of the buyback auction sale securities (Repo)	1 000,0	1 000,0	1 300,0
Proposals received	2 450,0	2 390,0	4 115,0
Maturity	1 d	7 d	1 d
Interest rate - Minimum	3,32	3,28	3,25
Maximum	3,36	3,36	3,41
Average	3,33	3,29	3,30
Stock	7 359,9	5 209,9	4 409,9
Next maturity Repo (Jan. 8, 2018)	3 750,0	2 100,0	1 300,0
Repo BCRP matured from January 08 to 12, 2018	4 250,0	2 100,0	2 900,0
iii. Auction sale of CDLD BCRP		500,0	728,0
Proposals received		1 191,0	748,0
Maturity		60 d	61 d
Interest rate - Minimum		2,90	2,93
Maximum		3,05	3,10
Average		2,98	3,03
Stock	400,0	1 628,0	1 628,0
Next maturity CDLD BCRP (Jan. 29, 2018)	400,0	400,0	400,0
CDLD BCRP matured from January 08 to 12, 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 08 to 12, 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
Next maturity time deposits TP (Jan 20, 2018)	300,0	300,0	300,0
Time Deposits TP matured from January 08 to 12, 2018			
vi. Auction sale of CDR BCRP			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock	835,0	835,0	835,0
Next maturity CDR BCRP (Feb 15, 2018)	835,0	835,0	835,0
CDR BCRP matured from January 08 to 12, 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	8 600,1
Next maturity Swap (Jan. 12, 2018)	300,0	300,0	300,0
Swap matured from January 08 to 12, 2018	300,0	300,0	300,0
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
Next maturity Swap foreign currency (Mar 16, 2018)	500,0	500,0	500,0
Swap foreign currency matured from January 08 to 12, 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
Next maturity Swap foreign currency (Jan 26, 2018)	200,0	200,0	200,0
Swap foreign currency matured from January 08 to 12, 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 08 to 12, 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 08 to 12, 2018			
b. Central Bank foreign currency operations at over-the-counter	29,0	349,6	
i. Purchase (millions of US\$)	2,0	109,0	
Average exchange rate (S/ US\$)	3,2	3,2	
ii. Selling (millions of US\$)			
Average exchange rate (S/ US\$)			
c. Operations with Tesoro Publico (millions of US\$)	1 869,8		
i. Purchase (millions of US\$)	1 869,8		
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			
ii. Purchase of BTP			
3. Commercial bank current account before close of the day	4 729,4	3 870,7	4 024,9
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily effective rate)	0,0109%	0,0110%	0,0108%
b. Outcome of the direct temporary buying securities (Repo)			
Interest rate	3,80%	3,80%	3,80%
c. Monetary regulation credit			
Interest rate		19,6	107,5
Overnight deposits in domestic currency	2,00%	2,00%	2,00%
5. Commercial bank current account in the BCR at close of the day	4 729,4	3 851,2	3 917,4
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 089,0	7 435,7	7 379,6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,4	5,6	5,5
c. Cumulative average current account in domestic currency (millions of S/)	2 365,8	2 705,9	2 676,1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3,8	3,8	3,8
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)	882,0	1 967,0	1 052,0
Interest rate - Minimum / Maximum / Average	3,25/3,25/3,25	3,25/3,25/3,25	3,25/3,25/3,25
b. Interbank operations (foreign currency)	25,0	53,0	31,0
Interest rate - Minimum / Maximum / Average	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	2,0	50,0	25,0
6 month term (amount / average interest rate)			
12 month term (amount / average interest rate)			
24 month term (amount / average interest rate)		30,0 / 3,10	
7. Operations in the foreign exchange market (millions of US\$)	Jan. 02 2018	Jan. 03 2018	Jan. 04 2018
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-0,4	-79,2	-51,7
Flow of foreign exchange position = a + b2 - c1 + e + f	5,7	-94,8	-542,3
a. Spot purchases with non-banking costumers	23,7	28,5	37,5
i. Purchases	75,4	259,4	243,2
ii-) Sales	76,1	287,9	280,6
b. Forward purchases with non-banking costumers	-22,5	119,1	373,9
i. Pacted		215,6	198,4
ii-) Redemption	22,5	96,5	222,5
c. Forward sells with non-banking costumers	-16,5	108,6	-115,5
i. Pacted		156,5	156,5
ii-) Redemption		370,2	272,0
d. Interbank operations	16,5	281,6	
i. Spot		544,9	712,7
ii. Forward		23,0	8,0
e. Spot sales due to NDF redemption and swaps	0,4	124,7	45,4
i. Purchases	15,5	206,1	264,5
ii-) Sales	15,0	81,4	219,2
f. Change due to FX options	-0,2	5,1	1,3
g. Net operations with other financial institutions		-25,9	-500,6
h. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datalec)	3,2405	3,2274	3,2087
(*) Preliminary information			