CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Apr. 02, 2018	Apr. 03, 2018	Apr. 04, 2018	Apr. 05, 2018	Apr. 06, 2018
1. Commercial bank current account before Central Bank operations	**347,9**	**1 646,4**	**2 414,6**	**2 750,9**	**1 335,0**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	50,0		50,0	50,0	
Proposals received	271,5		158,0	360,5	
Maturity	190 d		554 d	371 d	
Interest rate : Minimum	2,6		2,6	2,6	
Maximum	2,6		2,7	2,6	
Average	2,6		2,6	2,6	
Stock	32 393,1	32 393,1	32 443,1	31 582,1	31 582,1
Next maturity CD BCRP (Apr. 05 2018)	911,0		911,0		1 613,3
	911,0		911,0		
ii. Outcome of the buying auction sale securities (Repo)	1000,0 1500,0 2000,0	1000,0 500,0 1000,0	750,0 800,0	650,0	1 600,0
Proposals received	3205,0 3805,0 4700,0	3195,0 1500,0 2300,0	2250,0 1050,0	650,0	2 100,0
Maturity	1 d 7 d 1 d	1 d 7 d 1 d	1 d 1 d	1 d	3 d
Interest rate : Minimum	2,87 2,84 2,76	2,81 3,00 2,76	2,83 2,75	2,76	2,75
Maximum	3,09 3,10 2,83	2,95 3,00 2,79	2,83 2,77	2,76	2,86
Average	2,93 2,90 2,79	2,84 3,00 2,77	2,83 2,76	2,76	2,81
Stock	6 609,9	6 109,9	5 659,9	4 759,9	5 709,9
Next maturity Repo (Apr. 09, 2018)	3 000,0		1 550,0		3 100,0
	3 000,0		1 550,0		3 600,0
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
iv. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits ( )					
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	1 200,0
Next maturity of time deposits TP (Jan 20, 2018)	300,0		300,0		300,0
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 887,0	1 887,0	1 887,0	1 887,0	1 777,0
Next maturity CDR BCRP (Apr 09, 2018)	110,0		110,0		512,0
					1 747,0
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	7 300,1	7 000,1	6 700,1	6 100,1	6 100,1
Next maturity Swap (Apr. 05, 2018)	500,0		600,0		200,0
	500,0		600,0		
viii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	3 550,0	3 550,0	3 550,0	3 550,0	3 050,0
Next maturity Swap foreign currency (Apr 09, 2018)	500,0		500,0		600,0
					600,0
ix. Auction sale of Swap operation in foreign currency (Sustitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	3 530,0	3 530,0	3 530,0	3 530,0	3 530,0
Next maturity Swap foreign currency (Apr 20, 2018)	150,0		150,0		150,0
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 100,0		1 100,0		1 100,0
Next maturity FX Swap Sell (April 18, 2018)	500,0		500,0		500,0
xi. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Purchase FX Swap ()					
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 Secundary 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	**4 797,9**	**4 146,4**	**3 914,6**	**3 350,9**	**2 935,0**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0078%	0,0078%	0,0078%	0,0078%	0,0088%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	3,30%	3,30%	3,30%	3,30%	3,30%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	32,4	11,2	10,1	22,2	5,0
Interest rate	1,50%	1,50%	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	**4 765,5**	**4 135,2**	**3 904,6**	**3 328,7**	**2 930,0**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 623,8	7 747,4	8 000,2	8 138,4	#¡REF!
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,1	5,9	6,1	6,0	#¡REF!
c Cumulative average current account in domestic currency (millions of S/)	2 775,2	2 893,3	3 146,1	3 397,6	#¡REF!
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,2	2,2	2,4	2,4	#¡REF!
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 135,0	1 623,0	1 673,0	1 396,0	1 120,5
Interest rate : Minimum / Maximum / Average	2,75/2,80/2,76	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75
b. Interbank operations (foreign currency)	29,0	80,5	41,0	53,5	136,0
Interest rate : Minimum / Maximum / Average	1,75 / 1,75 / 1,75	1,75 / 1,75 / 1,75	1,75 / 1,75 / 1,75	1,75 / 1,75 / 1,75	1,75 / 1,75 / 1,75
c. Secondary market of CDBCRP and CDBCRP-NR			60,0		
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Mar. 28 2018**	**Apr. 02 2018**	**Apr. 03 2018**	**Apr. 04 2018**	**Apr. 05 2018**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-2,4	145,5	-145,6	34,5	61,9
Flow of foreign exchange position = a + b.ii - c.ii + e + f	25,6	103,3	-99,2	42,7	-137,0
a. Spot purchases with non-banking costumers	1,7	98,0	-73,6	27,4	-132,4
i. Purchases	470,1	358,6	253,7	291,9	307,3
ii. -) Sales	468,4	260,6	327,4	264,5	439,7
b. Forward purchases with non-banking costumers	81,3	103,7	-34,9	86,5	-129,6
i. Pacted	190,0	139,7	158,1	196,2	291,7
ii. -) Redemption	108,7	36,0	193,0	109,6	421,3
C. Forward sells with non-banking costumers	107,8	63,1	12,1	98,3	-328,5
i. Pacted	336,2	117,9	198,6	182,7	236,3
ii. -) Redemption	228,3	54,9	186,5	84,4	564,9
d. Interbank operations					
i. Spot	511,5	403,5	780,0	919,3	1156,0
ii. Forward	2,0	5,0	40,0	72,0	8,0
e. Spot sales due to NDF redemption and swaps	139,4	32,5	-23,0	-7,4	138,6
i. Purchases	194,5	51,7	165,2	84,2	540,7
ii. -) Sales	55,1	19,3	188,2	91,6	402,1
f. Change due to FX options	-1,5	1,6	0,7	3,6	0,0
g. Net operations with other financial institutions	4,2	-8,3	-9,1	-2,6	0,3
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,2270	3,2262	3,2255	3,2272	3,2272
(*) Preliminar information					