CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Apr. 16, 2018	Apr. 17, 2018	Apr. 18, 2018	Apr. 19, 2018	Apr. 20, 2018
1. Commercial bank current account before Central Bank operations	**3 665,3**	**3 595,7**	**2 903,3**	**1 408,2**	**1 055,8**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	50,0 200,0	200,1 200,0	50,0 100,0 155,0	50,0 100,0 100,0	
Proposals received	250,5 704,9	998,9 900,0	279,0 519,4 563,0	277,0 455,4 564,0	
Maturity	176 d 176 d	84 d 175 d	540 d 83 d 174 d	357 d 89 d 182 d	
Interest rate : Minimum	2,54 2,60	2,63 2,60	2,64 2,61 2,59	2,58 2,60 2,56	
Maximum	2,65 2,62	2,65 2,61	2,70 2,63 2,60	2,58 2,61 2,59	
Average	2,62 2,61	2,64 2,60	2,68 2,62 2,60	2,58 2,61 2,59	
Stock	28 205,8	27 641,0	27 951,5	27 541,5	27 541,5
Next maturity CD BCRP (May. 08 2018)	964,9		660,0		1 026,1
CD BCRP matured from april 23 to 27, 2018	1 624,9		660,0		
ii. Outcome of the buying auction sale securities (Repo)					300,0
Proposals received					360,0
Maturity					3 d
Interest rate : Minimum					2,76
Maximum					2,79
Average					2,78
Stock	2 109,9	2 109,9	2 109,9	2 109,9	2 409,9
Next maturity Repo (May. 23, 2018)	300,0		300,0		300,0
Repo BCRP matured from april 23 to 27, 2018					
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
CDLD BCRP matured from april 23 to 27, 2018					
iv. Auction sale of time deposits in domestic currency	999,9 500,0	1000,0 600,0	1 000,0	500,1 500,0	
Proposals received	1411,0 1276,8	1733,0 1663,3	1 382,9	676,5 1149,3	
Maturity	1 d 1 d	1 d 1 d	1 d	1 d 1 d	
Interest rate : Minimum	2,29 2,14	2,30 2,15	2,10	2,19 2,10	
Maximum	2,73 2,47	2,61 2,34	2,32	2,46 2,24	
Average	2,50 2,37	2,50 2,26	2,25	2,32 2,19	
Stock	1 499,9	1 600,0	1 000,0	1 000,1	
Next maturity of time deposits ( )	1 499,9		1 000,0		
Time Deposits matured from april 23 to 27, 2018	1 499,9		1 000,0		
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
Time Deposits TP matured from april 23 to 27, 2018					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP ( )					
CDR BCRP matured from april 23 to 27, 2018					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	6 100,1	6 100,1	6 100,1	6 100,1	5 900,1
Next maturity Swap (Apr. 23, 2018)	200,0		200,0		117,0
Swap matured from april 23 to 27, 2018					317,0
viii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	2 450,0	2 450,0	2 450,0	2 450,0	2 450,0
Next maturity Swap foreign currency (Apr 27, 2018)	600,0		600,0		600,0
Swap foreign currency matured from april 23 to 27, 2018					
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	3 380,0
Next maturity Swap foreign currency (Apr 20, 2018)	150,0		150,0		400,0
Swap foreign currency matured from april 23 to 27, 2018					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	200,0		200,0		200,0
Next maturity FX Swap Sell (April 27, 2018)	200,0		200,0		200,0
FX Swap Sell currency matured from april 23 to 27, 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 april 23 to 27, 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$)					
i. Purchase (millions of US$)					
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	**1 915,4**	**1 595,6**	**1 598,3**	**1 103,2**	**1 355,8**
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	395,0	65,0	96,0	123,4	320,0
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	**1 520,4**	**1 530,6**	**1 502,3**	**979,8**	**1 035,8**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 756,3	7 754,4	7 663,6	7 556,2	7 496,2
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,8	5,7	5,7	5,6	5,6
c Cumulative average current account in domestic currency (millions of S/)	2 899,5	2 904,3	2 826,4	2 750,1	2 664,3
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,2	2,1	2,1	2,0	2,0
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	701,0	521,5	1 010,5	1 094,6	1 115,9
Interest rate : Minimum / Maximum / Average	2,75/2,75/2,75	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)	255,5	262,5	277,0	231,3	186,0
Interest rate : Minimum / Maximum / Average	1,75 / 1,80 / 1,76	1,75 / 1,80 / 1,76	1,75 / 1,80 / 1,76	1,75 / 1,75 / 1,75	1,75 / 1,75 / 1,75
c. Secondary market of CDBCRP and CDBCRP-NR				100,0	109,0
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$)	**Apr. 12 2018**	**Apr. 16 2018**	**Apr. 17 2018**	**Apr. 18 2018**	**Apr. 19 2018**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	0,7	-55,2	73,6	15,4	28,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	0,8	-94,3	22,1	105,9	70,6
a. Spot purchases with non-banking costumers	0,7	-119,5	16,2	86,8	64,0
i. Purchases	2,0	343,9	360,2	360,1	555,9
ii. -) Sales	1,3	463,4	343,9	273,3	491,9
b. Forward purchases with non-banking costumers	-0,4	167,7	43,4	77,3	-217,4
i. Pacted		249,4	137,9	162,5	168,2
ii. -) Redemption	0,4	81,7	94,5	85,2	385,6
C. Forward sells with non-banking costumers	-0,3	69,1	-5,3	166,3	-182,3
i. Pacted		133,0	211,0	405,0	242,6
ii. -) Redemption	0,3	64,0	216,4	238,7	424,9
d. Interbank operations					
i. Spot		811,3	462,3	1068,7	823,3
ii. Forward			3,0	20,0	10,0
e. Spot sales due to NDF redemption and swaps		21,0	127,3	165,5	42,8
i. Purchases		24,8	213,1	235,4	395,5
ii. -) Sales		3,8	85,8	69,9	352,7
f. Change due to FX options		1,6	2,7	-1,5	-6,8
g. Net operations with other financial institutions		-74,7	0,5	7,1	3,2
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,2278	3,2231	3,2196	3,2162	3,2197
(*) Preliminar information					