

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

	Apr. 23, 2018	Apr. 24, 2018	Apr. 25, 2018	Apr. 26, 2018	Apr. 27, 2018
1. Commercial bank current account before Central Bank operations	-227,9	138,5	903,6	1 466,3	206,2
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	50,0		50,0	50,0	
Maturity	285,0		161,0	350,0	
Interest rate : Minimum	179,4		533,4	2,6	
Maximum	2,5		2,6	2,63	
Average	2,6		2,7	2,63	
Stock	2,5		2,7	2,63	
Next maturity CD BCRP (May, 08 2018)	27 591,5	27 591,5	27 641,5	27 491,5	27 491,5
CD BCRP matured from april 30 to may 04, 2018			200,0		1 026,1
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received	300,0	200,0	1030,0	690,0	200,0
Maturity	955,0	630,0	1030,0	1 450,0	200,0
Interest rate : Minimum	1 d	7 d	1 d	1 d	1 d
Maximum	2,92	2,91	2,75	2,82	2,75
Average	2,92	2,91	2,95	2,90	2,75
Stock	3 639,9	2 909,9	2 309,9	2 509,9	2 309,9
Next maturity Repo (May, 23, 2018)	1 330,0		200,0		200,0
Repo BCRP matured from april 30 to may 04, 2018			1 330,0		200,0
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ()					
CDLD BCRP matured from april 30 to may 04, 2018					
iv. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits ()					
Time Deposits matured from april 30 to may 04, 2018					
v. Auction sale of time deposits TP in domestic currency					
Proposals received		500,0			500,0
Maturity		1 410,3			1 005,9
Interest rate : Minimum		183,4			185,4
Maximum		3,18			3,0
Average		3,31			3,4
Stock		3,3			3,2
Next maturity of time deposits TP (Jan 20, 2018)	1 200,0	1 700,0	1 700,0	1 700,0	2 200,0
Time Deposits TP matured from april 30 to may 04, 2018	300,0		300,0		300,0
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP ()					
CDR BCRP matured from april 30 to may 04, 2018					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap (May, 02, 2018)	5 783,1	5 783,1	5 783,1	5 783,1	5 583,1
Swap matured from april 30 to may 04, 2018	200,0		200,0		300,0
viii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency (May 08, 2018)	2 450,0	2 450,0	2 450,0	2 450,0	1 850,0
Swap foreign currency matured from april 30 to may 04, 2018	600,0		600,0		600,0
ix. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency (Apr 20, 2018)	3 380,0	3 380,0	3 380,0	3 380,0	3 380,0
Swap foreign currency matured from april 30 to may 04, 2018	400,0		400,0		400,0
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity FX Swap Sell ()	200,0		200,0		200,0
FX Swap Sell currency matured from april 30 to may 04, 2018	200,0		200,0		
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 30 to may 04, 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 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	1 252,1	1 238,5	853,6	1 416,3	706,2
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0,0088%	0,0078%	0,0078%	0,0078%	0,0078%
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	26,5	555,0	100,0	621,8	21,8
d. Overnight deposits in domestic currency	1,50%	1,50%	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	1 225,7	683,5	753,6	794,5	684,4
i. Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 340,9	7 353,4	7 155,8	7 000,2	6 944,3
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,5	5,5	5,3	5,2	5,2
iii. Cumulative average current account in domestic currency (millions of S/)	2 511,5	2 383,2	2 318,0	2 194,1	2 138,2
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1,9	1,9	1,7	1,6	1,6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	857,9	1 173,7	1 272,0	1 393,1	1 831,9
b. Interbank operations (foreign currency)	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,80/2,75	2,75/2,75/2,75	2,75/2,75/2,75
Interest rate : Minimum / Maximum / Average	225,0	225,0	200,0	387,0	195,6
c. Secondary market of CDBCRP and CDBCRP-NR	1,75 /1,80 /1,76	1,75 /1,75 / 1,75	1,75 /1,75 / 1,75	1,75 /1,75 / 1,75	1,75 /1,75 / 1,75
6 month term (amount / average interest rate)	47,2	40,0	30,0		
12 month term (amount / average interest rate)	47,2 / 2,58				
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Apr. 20 2018	Apr. 23 2018	Apr. 24 2018	Apr. 25 2018	Apr. 26 2018
Flow of foreign exchange position adjusted by forwards = a + b i - c ii + e + f	100,4	-249,0	137,8	-72,6	-20,7
Flow of foreign exchange position = a + b i - c ii + e + f	189,2	-206,0	-92,0	-92,0	-68,6
a. Spot purchases with non-banking costumers	123,5	-170,4	-14,8	-24,1	-68,8
i. Purchases	443,4	353,0	283,3	246,1	326,2
ii. Sales	269,9	523,4	298,1	270,3	395,0
b. Forward purchases with non-banking costumers	93,9	-117,2	-149,6	-5,1	-31,6
i. Pacted	114,2	67,1	316,9	166,4	177,6
ii. Redemption	20,3	78,8	167,3	172,4	209,2
c. Forward sells with non-banking costumers	182,0	32,9	-86,5	12,3	-79,9
i. Pacted	194,4	129,5	141,1	264,4	239,3
ii. Redemption	12,4	96,7	227,7	252,1	319,2
d. Interbank operations					
i. Spot	1139,3	1322,8	1237,3	1480,0	1204,6
ii. Forward	20,0	5,0	10,0	10,0	10,0
e. Spot sales due to NDF redemption and swaps	11,2	-9,9	62,1	75,0	114,9
i. Purchases	11,8	21,5	225,6	243,0	317,0
ii. Sales	0,6	31,4	163,5	168,0	202,1
f. Change due to FX options	-0,7	-1,6	-5,4	-2,2	-0,5
g. Net operations with other financial institutions	-3,3	-7,9	-78,3	-24,2	-8,7
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Danatec)	3,2235	3,2305	3,2321	3,2411	3,2363
(*) Preliminary information					