

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

	May 21, 2018	May 22, 2018	May 23, 2018	May 24, 2018	May 25, 2018
1. Commercial bank current account before Central Bank operations	1 555.9	807.2	594.2	578.0	714.5
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	180.2		171.3	203.0	
Maturity	178.4		533.4	359.4	
Interest rate : Minimum	2.6		2.7	2.6	
Maximum	2.6		2.7	2.7	
Average	2.6		2.7	2.7	
Stock	26 694.4	26 694.4	26 769.4	26 844.4	26 844.4
Next maturity CD BCRP (Jun. 07 2018)	904.9	904.9	904.9	904.9	904.9
CD BCRP matured from may 28 to jun 01, 2018					
ii. Outcome of the business auction sale securities (Repo)	400.0	400.0	800.0	800.0	700.0
Proposals received	800.0	900.0	1 440.0	900.0	700.0
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	2.80	2.88	2.89	3.13	3.17
Maximum	2.82	2.88	3.15	3.13	3.17
Average	2.81	2.88	2.97	3.13	3.17
Stock	3 209.0	3 209.0	3 609.0	3 609.0	3 509.0
Next maturity Repo (May 28, 2018)	400.0	400.0	800.0	800.0	700.0
Repo BCRP matured from may 28 to jun 01, 2018	400.0	400.0	800.0	800.0	700.0
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ()					
CDLD BCRP matured from may 28 to jun 01, 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 may 28 to jun 01, 2018					
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	3 000.0	3 000.0	3 000.0	3 000.0	3 000.0
Next maturity of time deposits TP (Jun 20, 2018)	300.0	300.0	300.0	300.0	300.0
Time Deposits TP matured from may 28 to jun 01, 2018					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	510.0	510.0	510.0	510.0	510.0
Next maturity CDR BCRP (Jul 09, 2018)	510.0	510.0	510.0	510.0	510.0
CDR BCRP matured from may 28 to jun 01, 2018					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	5 283.1	5 283.1	5 283.1	5 283.1	5 283.1
Next maturity Swap (Jun. 01, 2018)	300.0	300.0	300.0	300.0	300.0
Swap matured from may 28 to jun 01, 2018					
viii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 250.0	1 250.0	1 250.0	1 250.0	1 250.0
Next maturity Swap foreign currency (Sep 14, 2018)	800.0	800.0	800.0	800.0	800.0
Swap foreign currency matured from may 28 to jun 01, 2018					
ix. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	2 300.0	2 300.0	2 300.0	2 300.0	2 300.0
Next maturity Swap foreign currency (Ago 24, 2018)	500.0	500.0	500.0	500.0	500.0
Swap foreign currency matured from may 28 to jun 01, 2018					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 260.1	1 260.1	1 260.1	1 260.1	1 260.1
Next maturity FX Swap Sell (Jul 03, 2018)	400.1	400.1	400.1	400.1	400.1
FX Swap Sell currency matured from may 28 to jun 01, 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 may 28 to jun 01, 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	1 505.9	1 207.2	1 344.2	1 328.0	1 414.5
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0.0077%	0.0077%	0.0077%	0.0077%	0.0087%
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	52.0	255.0	5.0	313.0	267.0
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	1 443.9	952.2	1 339.2	1 015.0	1 147.5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 139.5	1 667.1	1 850.1	2 331.3	1 848.0
Interest rate : Minimum / Maximum / Average	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,80/2,76	2,75/2,75/2,75
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average		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					
6 month term (amount / average interest rate)		5,2			
12 month term (amount / average interest rate)		5,2 / 2,58			
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	May 18 2018	May 21 2018	May 22 2018	May 23 2018	May 24 2018
Flow of foreign exchange position adjusted by forwards = a + b i - c i + e + f	-99,4	88,8	-23,0	22,3	-137,2
Flow of foreign exchange position = a + b i - c i + e + f	25,9	37,8	-98,2	-23,4	-96,1
a. Spot purchases with non-banking costumers	-47,8	-49,6	-28,1	-14,8	-102,0
i. Purchases	351,8	276,3	211,5	247,4	238,8
ii. Sales	399,7	326,0	309,6	262,2	341,8
b. Forward purchases with non-banking costumers	-19,8	-19,4	97,8	80,2	-109,0
i. Pacted	292,8	115,3	190,4	127,1	121,2
ii. Redemption	302,7	134,7	92,4	66,8	230,1
c. Forward sells with non-banking costumers	98,1	68,4	28,7	14,9	69,3
i. Pacted	163,5	202,4	228,9	151,2	232,3
ii. Redemption	65,4	270,8	200,2	136,3	301,6
d. Interbank operations					
i. Spot	1041,6	977,0	1101,8	1337,0	1351,9
ii. Forward	13,0	10,0	5,0	13,0	30,0
e. Spot sales due to NDF redemption and swaps	-164,7	222,2	109,9	63,5	75,3
i. Purchases	59,8	269,0	195,4	112,9	293,8
ii. Sales	224,5	48,7	85,6	49,4	218,4
f. Change due to FX options	-2,5	5,1	6,5	9,4	0,6
g. Net operations with other financial institutions	1,8	1,8	-2,2	-2,7	
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Database)	3,2889	3,2859	3,2727	3,2710	3,2668
(*) Preliminary information					