

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

	Nov. 27, 2017	Nov. 28, 2017	Nov. 29, 2017	Nov. 30, 2017	Dec. 01, 2017
1. Commercial bank current account before Central Bank operations	1 876,5	2 213,2	2 498,4	2 514,4	1 078,1
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	70,0		100,0	100,0	
Maturity	189,4		554,4	371,4	
Interest rate - Minimum	3,3		3,4	3,4	
Maximum	3,3		3,4	3,4	
Average	3,3		3,4	3,4	
Stock	33 587,1	33 587,1	33 617,1	33 647,1	33 647,1
Next maturity CD BCRP (Dic. 04 2017)	100,0	100,0	100,0	100,0	100,0
CD BCRP matured from december 04 to 07, 2017					2 150,0
ii. Outcome of the repos auction sale securities (Repo)					2 150,0
Proposals received					3,4
Maturity					3,3
Interest rate - Minimum					3,3
Maximum					3,3
Average					3,3
Stock	2 460,0	2 460,0	2 460,0	2 460,0	4 610,0
Next maturity Repo (Dec. 04, 2017)	200,0	200,0	200,0	200,0	2 150,0
Repo BCRP matured from december 04 to 07, 2017					2 150,0
iii. Auction sale of CDLD BCRP			200,0	100,0	100,0
Proposals received			380,0	155,0	150,0
Maturity			61,0	61,0	61,0
Interest rate - Minimum			3,19	3,24	3,28
Maximum			3,30	3,29	3,28
Average			3,24	3,26	3,28
Stock	800,0	800,0	1 000,0		1 200,0
Next maturity CDLD BCRP (Dec. 12, 2017)	200,0	200,0	200,0	200,0	200,0
CDLD BCRP matured from december 04 to 07, 2017					
iv. Auction sale of time deposits in domestic currency	750,0	1 350,0	1 240,6	1 310,0	
Proposals received	1 100,3	1 499,9	1 240,6	1 310,0	
Maturity	1,4	1,4	1,4	1,4	
Interest rate - Minimum	3,0	3,1	3,0	3,0	
Maximum	3,2	3,2	3,3	3,3	
Average	3,1	3,1	3,2	3,1	
Stock	1 032,3	1 350,0	1 240,6	1 310,0	
Next maturity of time deposits (Nov. 30, 2017)	1 032,3	1 350,0	1 240,6	1 310,0	
Time Deposits matured from december 04 to 07, 2017	1 032,3	1 350,0	1 240,6	1 310,0	
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	2 000,0	2 000,0	2 000,0	2 000,0	2 000,0
Next maturity of time deposits TP (Dec 19, 2017)	200,0	200,0	200,0	200,0	200,0
Time Deposits TP matured from december 04 to 07, 2017					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	9 700,1	9 700,1	9 700,1	9 700,1	9 100,1
Next maturity CDR BCRP ()	600,0	600,0	600,0	600,0	200,0
CDR BCRP matured from december 04 to 07, 2017	600,0	600,0	600,0	600,0	200,0
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	4 050,0	4 050,0	4 050,0	4 050,0	4 050,0
Next maturity Swap foreign currency (Mar 16, 2018)	500,0	500,0	500,0	500,0	500,0
Swap foreign currency matured from december 04 to 07, 2017					
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	3 730,0	3 730,0
Next maturity Swap foreign currency (Jan 26, 2018)	200,0	200,0	200,0	200,0	200,0
Swap foreign currency matured from december 04 to 07, 2017					
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 december 04 to 07, 2017					
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 december 04 to 07, 2017					
b. Central Bank foreign currency operations at over-the-counter		19,4	113,2	29,1	35,6
i. Purchase (millions of US\$)		6,0	35,0	9,0	11,0
Average exchange rate (S/ US\$)		3,2	3,2	3,2	3,2
ii. Selling (millions of US\$)					
Average exchange rate (S/ US\$)					
c. Operations with Tesoro Publico (millions of US\$)				200,0	200,0
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)					
d. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP	54,1	54,1	54,1	54,1	54,1
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	1 096,5	882,6	1 340,9	1 203,5	3 263,7
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0109%	0,0109%	0,0109%	0,0109%	0,0109%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	3,80%	3,80%	3,80%	3,80%	3,80%
c. Monetary regulation credit					
Interest rate	264,8	128,2	423,9	368,6	50,4
Overnight deposits in domestic currency	2,00%	2,00%	2,00%	2,00%	2,00%
5. Commercial bank current account in the BCR at close of the day	831,7	754,4	917,0	834,9	3 213,3
a Cumulative average reserve balances in domestic currency (millions of S) (*)	6 761,1	6 812,8	6 711,3	6 668,0	7 832,0
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,1	5,1	5,1	5,1	6,2
c Cumulative average current account in domestic currency (millions of S)	2 199,4	2 238,7	2 112,9	2 063,3	3 213,3
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3,7	3,7	3,7	3,7	4,5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	835,0	1 012,0	667,0	751,8	791,0
Interest rate - Minimum / Maximum / Average	3,25/3,25/3,25	3,25/3,25/3,25	3,25/3,25/3,25	3,25/3,25/3,25	3,25/3,25/3,25
b. Interbank operations (foreign currency)					79,0
Interest rate - Minimum / Maximum / Average					1,25/1,25/1,25
c. Secondary market of CDBCRP and CDBCRP-NR	70,0	559,1	180,1	175,0	70,0
6 month term (amount / average interest rate)		50,0 / 3,34	9,5 / 3,34		
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Nov. 24 2017	Nov. 27 2017	Nov. 28 2017	Nov. 29 2017	Nov. 30 2017
Flow of foreign exchange position adjusted by forwards = a + b) - c) + e + f	-1,7	109,1	-16,3	41,0	42,4
Flow of foreign exchange position = a + b) - c) + e + f	-20,7	-20,6	-150,5	-139,6	137,2
a. Spot purchases with non-banking customers	35,7	9,2	-122,3	19,2	147,9
i. Purchases	259,6	276,0	242,1	325,4	419,2
ii. Sales	223,8	275,7	364,4	307,2	271,3
b. Forward purchases with non-banking costumers	-64,2	174,0	-50,6	63,3	1,5
i. Placed	21,3	245,9	208,0	228,2	258,1
ii. Redemption	85,5	71,2	258,6	164,8	256,7
c. Forward sells with non-banking costumers	-85,4	48,0	-180,7	-109,1	84,3
i. Placed	44,4	98,6	43,4	137,4	321,8
ii. Redemption	129,8	52,6	224,1	246,5	227,5
d. Interbank operations					
i. Spot	152,0	323,5	579,0	611,9	367,0
ii. Forward					118,0
e. Spot sales due to NDF redemption and swaps	-15,3	-41,7	-54,6	101,2	-32,9
i. Purchases	66,0	22,8	177,2	241,3	187,8
ii. Sales	81,3	64,5	231,8	140,1	220,6
f. Change due to FX options	-2,6	1,0	6,1	2,2	-1,8
g. Net operations with other financial institutions	3,1	2,3	-8,1	-17,3	-7,0
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datastat)	3,2370	3,2366	3,2354	3,2330	3,2337
(*) Preliminary information					