

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

	Jan. 29, 2018	Jan. 30, 2018	Jan. 31, 2018	Feb. 01, 2018	Feb. 02, 2018
1. Commercial bank current account before Central Bank operations	3 042.7	3 243.2	3 242.6	2 874.6	2 810.5
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	341.0	200.0	290.0	193.0
Proposals received	191.0	866.0	927.0	755.0	573.0
Maturity	171.0	171.0	346.0	191.0	373.0
Interest rate : Minimum	2.70	2.72	2.70	2.72	2.69
Maximum	2.72	2.72	2.70	2.72	2.72
Average	2.70	2.72	2.70	2.72	2.72
Stock	31 867.3	32 350.3	32 380.3	32 410.3	32 410.3
Next maturity CD BCRP (Feb. 06 2018)	1 430.0		1 430.0		1 430.0
CD BCRP matured from January 29 to February 02, 2018				700.0	3 191.1
ii. Outcome of the buying auction sale securities (Repo)				1 400.0	850.0
Proposals received				1 d	3 d
Maturity				3.0	3.0
Interest rate : Minimum				3.1	3.0
Maximum				3.1	3.0
Average				3.1	3.0
Stock	2 109.9	2 109.9	2 109.9	2 809.9	2 959.9
Next maturity Repo (Jun. 4, 2018)	300.0		300.0		850.0
Repo BCRP matured from January 29 to February 02, 2018					850.0
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 228.0	1 228.0	1 228.0	1 228.0	1 228.0
Next maturity CDLD BCRP (Jan. 29, 2018)	500.0				500.0
CDLD BCRP matured from January 29 to February 02, 2018					
iv. Auction sale of time deposits in domestic currency					
Proposals received	1 440.3	1 671.7	2 113.6		
Maturity	1 440.3	1 671.7	2 113.6		
Interest rate : Minimum	2.68	2.70	2.73		
Maximum	3.00	3.00	3.00		
Average	2.82	2.90	2.93		
Stock	1 440.3	1 671.7	2 113.6		
Next maturity of time deposits (Jan. 26, 2018)	1 440.3		2 113.6		
Time Deposits matured from January 29 to February 02, 2018	1 440.3		2 113.6		
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 January 29 to February 02, 2018					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	835.0	835.0	835.0	835.0	835.0
Next maturity CDR BCRP (Feb. 15, 2018)	835.0				
CDR BCRP matured from January 29 to February 02, 2018					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	8 300.1	8 300.1	8 300.1	8 300.1	8 300.1
Next maturity Swap (Mar. 07, 2018)	300.0		300.0		300.0
Swap matured from January 29 to February 02, 2018	300.0		300.0		
viii. Auction sale of Swap operation in foreign currency (Expansion)					
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
Swap foreign currency matured from January 29 to February 02, 2018					
ix. Auction sale of Swap operation in foreign currency (Substitution)					
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
Swap foreign currency matured from January 29 to February 02, 2018					
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 January 29 to February 02, 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 January 29 to February 02, 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	1 031.4	1 088.5	1 099.0	3 544.6	3 660.5
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0109%	0,0109%	0,0109%	0,0109%	0,0099%
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	1,44,3	2,0,4	5,8,1	1,5,3	1,21,0
Overnight deposits in domestic currency	1,75%	1,75%	1,75%	1,75%	1,75%
5. Commercial bank current account in the BCR at close of the day	887,1	1 018,1	1 040,9	3 528,3	3 539,5
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 003,3	7 058,9	6 948,6	7 593,6	7 593,6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,2	5,2	5,1	7,4	6,3
c. Cumulative average current account in domestic currency (millions of S/)	2 299,3	2 259,7	2 220,4	2 180,4	2 960,0
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1,7	1,7	1,6	3,2	2,4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 261,0	1 801,5	1 414,0	1 079,5	1 057,0
Interest rate : Minimum / Maximum / Average	3,00/3,00/3,00	3,00/3,05/3,01	3,00/3,05/3,01	3,00/3,00/3,00	3,00/3,00/3,00
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average		1,50 / 1,50 / 1,50	1,50 / 1,50 / 1,50	1,50 / 1,50 / 1,50	1,50 / 1,50 / 1,50
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)		168,5	50,0	20,0	
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Jan. 26 2018	Jan. 29 2018	Jan. 30 2018	Jan. 31 2018	Feb. 01 2018
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	120,6	60,2	23,5	-38,8	-72,0
Flow of foreign exchange position = a + b1 - c1 + e + f	100,3	30,3	-53,4	-189,3	5,1
a. Spot purchases with non-banking customers	108,3	-99,8	-27,4	-166,9	-22,8
i. Purchases	312,9	264,9	260,2	286,1	314,7
ii. Sales	207,6	364,7	287,6	453,0	337,5
b. Forward purchases with non-banking customers	96,3	-53,8	49,6	145,1	-83,8
i. Purchases	99,7	319,4	82,2	173,7	217,3
ii. Sales	3,4	472,0	32,6	28,6	311,1
c. Forward sells with non-banking customers	61,3	-120,5	-25,6	-4,2	-28,7
i. Purchases	83,5	158,9	71,2	74,8	231,7
ii. Sales	22,2	279,4	96,7	78,8	260,4
d. Interbank operations					
i. Spot	44,1	611,5	588,6	533,7	800,3
ii. Forward		48,0			27,0
e. Spot sales due to NDF redemption and swaps	18,0	-177,4	32,4	42,8	-17,0
i. Purchases	19,2	271,1	63,6	67,5	245,7
ii. Sales	1,2	448,5	31,2	24,8	262,7
f. Change due to FX options	-4,7	3,1	1,2	1,2	-12,0
g. Net operations with other financial institutions	-1,2	115,0	8,8	-18,0	-5,6
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Database)	3,2141	3,2178	3,2167	3,2154	3,2115
(*) Preliminary information					