

CENTRAL RESERVE BANK OF PERU SUMMARY OF MONETARY AND EXCHANGE OPERATIONS (Millions of Soles)			
	Mar. 26, 2018	Mar. 27, 2018	Mar. 28, 2018
1. Commercial bank current account before Central Bank operations	2 390.2	2 471.9	88.9
2. Monetary and exchange Central Bank operations before close of the day			
a. Central Bank monetary operations			
i. Auction sale of CD BCRP	50.1	50.0	50.0
Proposals received	1 772.5	1 772.5	50.0
Maturity	169.4	169.4	533.4
Interest rate : Minimum	2.6	2.6	2.6
Maximum	2.6	2.6	2.6
Average	2.6	2.6	2.6
Stock	32 693.1	32 493.1	32 343.1
Next maturity CD BCRP (Apr. 05 2018)	200.0	200.0	911.0
CD BCRP matured from april 02 to 06, 2018	200.0	200.0	911.0
ii. Outcome of the buying auction sale securities (Repo)			
Proposals received			1 600.0
Maturity			5.4
Interest rate : Minimum			3.08
Maximum			3.09
Average			3.09
Stock	2 109.9	2 109.9	2 609.9
Next maturity Repo (Apr. 02, 2018)	300.0	300.0	500.0
Repo BCRP matured from april 02 to 06, 2018			500.0
iii. Auction sale of CDLD BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity CDLD BCRP ()			
CDLD BCRP matured from april 02 to 06, 2018			
iv. Auction sale of time deposits in domestic currency			
Proposals received	600.0	1 500.0	1 510.8
Maturity	1 059.1	1 059.1	1.4
Interest rate : Minimum	1.99	2.00	2.00
Maximum	2.50	2.40	2.40
Average	2.34	2.27	2.27
Stock	500.0	1 500.0	1 500.0
Next maturity time deposits ()	600.0	1 500.0	1 500.0
Time Deposits matured from april 02 to 06, 2018	600.0	1 500.0	1 500.0
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
Next maturity time deposits TP (Jan 20, 2018)	300.0	300.0	300.0
Time Deposits TP matured from april 02 to 06, 2018			
vi. Auction sale of CDR BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	1 887.0	1 887.0	1 887.0
Next maturity CDR BCRP (Apr 06, 2018)	110.0	110.0	110.0
CDR BCRP matured from april 02 to 06, 2018			
vii. Auction sale of Swap operation in foreign currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	8 000.1	8 000.1	7 300.1
Next maturity Swap (Apr. 06, 2018)	700.0	700.0	500.0
Swap matured from april 02 to 06, 2018			500.0
viii. Auction sale of Swap operation in foreign currency (Expansion)			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	3 550.0	3 550.0	3 550.0
Next maturity Swap foreign currency (Apr 06, 2018)	500.0	500.0	500.0
Swap foreign currency matured from april 02 to 06, 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
Next maturity Swap foreign currency (Apr 20, 2018)	150.0	150.0	150.0
Swap foreign currency matured from april 02 to 06, 2018			
x. Auction FX Swap Sell BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	1 100.0	1 100.0	1 100.0
Next maturity FX Swap Sell (April 18, 2018)	500.0	500.0	500.0
FX Swap Sell currency matured from april 02 to 06, 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 02 to 06, 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\$)	125.7	27.2	
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	1 740.2	971.9	868.9
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily effective rate)	0,0078%	0,0078%	0,0090%
b. Outcome of the direct temporary buying securities (Repo)			330.0
Interest rate	3,30%	3,30%	3,30%
c. Monetary regulation credit			
Interest rate			
Overnight deposits in domestic currency	300.3	230.5	83.9
Interest rate	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	1 439.9	741.4	785.0
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 173.8	7 166.3	7 143.3
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5.3	5.3	5.3
c. Cumulative average current account in domestic currency (millions of S/)	2 415.2	2 415.2	2 331.2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.8	1.8	1.7
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)	428.6	477.5	1 219.1
Interest rate : Minimum / Maximum / Average	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,76
b. Interbank operations (foreign currency)	157.0	37.0	
Interest rate : Minimum / Maximum / Average	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)			
12 month term (amount / average interest rate)			
24 month term (amount / average interest rate)			
7. Operations in the foreign exchange market (millions of US\$)	Mar. 23 2018	Mar. 26 2018	Mar. 27 2018
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	130.2	96.1	29.6
Flow of foreign exchange position = a + b2 - c2 + e + f	-48.0	150.5	-9.6
a. Spot purchases with non-banking costumers	-44.1	155.9	26.9
i. Purchases	401.8	516.5	355.8
ii. Sales	445.9	360.6	381.6
b. Forward purchases with non-banking costumers	250.9	-181.6	-38.2
i. Pacted	292.9	148.2	130.4
ii. Redemption	42.0	329.7	228.6
c. Forward sells with non-banking costumers	75.9	-122.2	-138.2
i. Pacted	226.6	192.0	226.7
ii. Redemption	150.7	314.3	364.9
d. Interbank operations			
i. Spot	1117.2	557.1	609.4
ii. Forward	34.5	37.0	50.0
e. Spot sales due to NDF redemption and swaps	106.5	-20.5	147.8
i. Purchases	147.4	304.2	362.1
ii. Sales	40.9	324.7	214.3
f. Change due to FX options	3.2	4.8	-0.7
g. Net operations with other financial institutions	-1.7	-0.4	4.6
h. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datalec)	3,2353	3,2165	3,2216
(*) Preliminary information			