

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

	Apr. 09, 2018	Apr. 10, 2018	Apr. 11, 2018	Apr. 12, 2018
1. Commercial bank current account before Central Bank operations	397.7	1 687.2	2 257.0	5 239.5
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	295.5		225.0	791.0
Interest rate - Minimum	183.0		547.0	89.0
Maximum	2.6		2.6	2.55
Average	2.6		2.7	2.75
Stock	2.6		2.6	2.64
Next maturity CD BCRP (Apr. 17, 2018)	31 632.1	30 018.8	30 093.8	27 855.8
CD BCRP matured from April 16 to 20, 2018	1 613.3	3 063.0	3 063.0	964.9
CD BCRP matured from April 16 to 20, 2018	4 676.3	3 063.0	3 063.0	1 624.9
ii. Outcome of the business auction sale securities (Repo)				
Proposals received	1000.0	1 700.0	1 000.0	
Maturity	2040.0	1 800.0	1 550.0	900.0
Interest rate - Minimum	1 d	1 d	1 d	1 d
Maximum	2,83	2,75	2,78	2,78
Average	2,88	2,75	3,00	2,82
Stock	2,85	2,75	2,84	2,80
Next maturity Repo (Jun. 04, 2018)	5 309.0	3 109.9	2 409.0	2 109.9
Repo BCRP matured from April 16 to 20, 2018	3 200.0	1 000.0	1 000.0	300.0
iii. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate - Minimum				
Maximum				
Average				
Stock				
Next maturity CDLD BCRP ()				
CDLD BCRP matured from April 16 to 20, 2018				
iv. Auction sale of time deposits in domestic currency				
Proposals received				1000.0
Maturity				2007.0
Interest rate - Minimum				4 d
Maximum				2,05
Average				2,50
Stock				2,40
Next maturity time deposits ()				1 528.0
Time Deposits TP matured from April 16 to 20, 2018				1 528.0
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	1 200.0
Next maturity time deposits TP (Jun 20, 2018)	300.0	300.0	300.0	300.0
Time Deposits TP matured from April 16 to 20, 2018				
vi. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate - Minimum				
Maximum				
Average				
Stock	1 265.0	620.0	230.0	30.0
Next maturity CDR BCRP (Apr 16, 2018)	645.0	390.0	200.0	30.0
CDR BCRP matured from April 16 to 20, 2018	1 235.0	590.0	200.0	30.0
vii. Auction sale of Swap operation in foreign currency				
Proposals received				
Maturity				
Interest rate - Minimum				
Maximum				
Average				
Stock	6 100.1	6 100.1	6 100.1	6 100.1
Next maturity Swap (Apr. 05, 2018)	200.0	200.0	200.0	200.0
Swap matured from April 16 to 20, 2018				
viii. Auction sale of Swap operation in foreign currency (Expansion)				
Proposals received				
Maturity				
Interest rate - Minimum				
Maximum				
Average				
Stock	3 050.0	3 050.0	3 050.0	3 050.0
Next maturity Swap foreign currency (Apr 09, 2018)	600.0	600.0	600.0	600.0
Swap foreign currency matured from April 16 to 20, 2018	600.0	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	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	150.0
Swap foreign currency matured from April 16 to 20, 2018				
x. Auction FX Swap Sell BCRP				
Proposals received				
Maturity				
Interest rate - Minimum				
Maximum				
Average				
Stock	1 100.0	1 100.0	600.0	400.0
Next maturity FX Swap Sell (April 16, 2018)	500.0	500.0	200.0	200.0
FX Swap Sell currency matured from April 16 to 20, 2018	700.0	700.0	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 16 to 20, 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	3 047.7	2 687.2	2 507.0	3 061.5
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0078%	0,0078%	0,0078%	0,0090%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	3,30%	3,30%	3,30%	3,30%
c. Monetary regulation credit				
Interest rate				
Overnight deposits in domestic currency	175.0	665.0	373.4	8.9
Interest rate	1,50%	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	2 872.7	2 022.2	2 133.6	3 052.6
a Cumulative average reserve balances in domestic currency (millions of S) (*)	8 183.6	8 006.4	7 902.4	7 895.9
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.0	5.9	5.9	5.9
c Cumulative average current account in domestic currency (millions of S)	3 310.8	3 179.8	3 081.0	3 059.7
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.4	2.4	2.3	2.3
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)				
Interest rate - Minimum / Maximum / Average	1 063.0	1 134.1	1 295.6	835.0
b. Interbank operations (foreign currency)	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75
Interest rate - Minimum / Maximum / Average	72.5	84.0	95.0	265.0
c. Secondary market of CDBCRP and CDBCRP-NR	1,75 / 1,75 / 1,75	1,75 / 1,75 / 1,75	1,75 / 1,80 / 1,76	1,75 / 1,80 / 1,76
8 month term (amount / average interest rate)	35.0 / 2,55	40.0	25.0	
12 month term (amount / average interest rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US\$)	Apr. 06 2018	Apr. 09 2018	Apr. 10 2018	Apr. 11 2018
Flow of foreign exchange position adjusted by forwards = a + b - c + e + f	-11,3	-38,4	-105,8	-9,4
Flow of foreign exchange position = a + b - c + e + f	-9,9	-47,1	-126,2	-126,9
a. Spot purchases with non-banking costumers	41,1	57,0	53,0	38,1
i. Purchases	293,6	234,1	230,8	268,0
ii. Sales	252,5	177,0	283,8	304,0
b. Forward purchases with non-banking costumers	223,2	153,0	83,8	42,0
i. Pacted	244,0	230,8	148,3	277,2
ii. Redemption	15,8	77,8	64,8	319,2
c. Forward sells with non-banking costumers	233,1	143,7	61,1	313,7
i. Pacted	342,8	153,2	113,1	361,5
ii. Redemption	109,5	9,5	174,2	675,2
d. Interbank operations				
i. Spot	978,0	1013,6	1017,6	1280,8
ii. Forward	45,0	60,0	10,0	10,0
e. Spot sales due to NDF redemption and swaps	73,6	-15,2	105,4	391,4
i. Purchases	80,7	7,8	169,3	675,0
ii. Sales	7,2	23,0	53,9	283,6
f. Change due to FX options	-0,5	-0,6	-0,2	-1,3
g. Net operations with other financial institutions	-26,8	-157,2	-183,3	-279,1
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Dataref)	3,2334	3,2391	3,2385	3,2389
(*) Preliminar information				