

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	November 07, 2016	November 08, 2016	November 09, 2016	November 10, 2016	November 11, 2016
1. Commercial bank current account before Central Bank operations	1 248,2	1 660,1	2 095,3	3 504,0	3 397,4
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	144,0		194,0	157,9	
Maturity	185 d		547 d	364 d	
Interest rate : Minimum	4,35		4,53	4,45	
Maximum	4,36		4,68	4,52	
Average	4,36		4,66	4,50	
Stock	27 460,0	27 460,0	27 490,0	26 074,2	26 074,2
Next maturity CD BCRP (Nov 16, 2016)	1 445,80		1 445,8		150,0
CD BCRP matured from november 14 to 16 , 2016	1 445,80		1 445,8		150,0
ii. Outcome of the buying auction sale securities (Repo)	200,0	2400,0	1000,0	199,0	1000,0
Proposals received	505,0	3105,8	2805,8	531,0	2253,8
Maturity	182 d	1 d	1 d	181 d	1 d
Interest rate : Minimum	5,58	4,41	4,86	4,90	4,43
Maximum	5,58	4,89	5,00	4,80	4,80
Average	5,58	4,82	4,86	4,94	4,47
Stock	3 200,0		2 599,0		2 599,0
Next maturity REPO (Dic. 05, 2016)	2 400,0		2 999,0	999,0	
REPO BCRP matured from november 14 to 16 , 2016	2 400,0		1 600,0		300,0
iii. Outcome of the buying auction sale securities (Special Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Special Repo ()					
Special Repo matured from november 14 to 16 , 2016					
iv. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP ()					
CDV BCRP matured from november 14 to 16 , 2016					
v. 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 november 14 to 16 , 2016					
vi. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 300,0	1 300,0	1 300,0	1 300,0	1 300,0
Next maturity of time deposits TP (Dec 15, 2016)	300,0		300,0		300,0
Time Deposits TP matured from november 14 to 16 , 2016					
vii. Auction sale of time deposits BN in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits BN ()					
Time Deposits BN matured from november 14 to 16 , 2016					
viii. Auction sale of CDR BCRP					
Proposals received				255,0	150,0
Maturity				255,0	305,0
Interest rate : Minimum				61 d	61 d
Maximum				-0,25	0,00
Average				0,45	0,20
Stock	1 000,0	1 000,0	1 000,0	1 255,0	1 705,0
Next maturity CDR BCRP (Nov 14, 2016)	200,0		200,0		200,0
CDR BCRP matured from november 14 to 16 , 2016					300,0
ix. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	14 237,1	14 237,1	14 237,1	14 237,1	14 237,1
Next maturity Swap (Jun 17, 2017)	400,0		400,0		400,0
Swap matured from november 14 to 16 , 2016					
x. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	7 900,0	7 900,0	7 900,0	7 900,0	7 900,0
Next maturity Swap foreign currency (January 17, 2017)	300,0		300,0		300,0
Swap foreign currency matured from november 14 to 16 , 2016					
xi. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4 804,7	4 804,7	4 804,7	4 804,7	4 804,7
Next maturity Swap foreign currency (May 26, 2017)	243,0		243,0		243,0
Swap foreign currency matured from november 14 to 16 , 2016					
xii. Auction FX Swap Sell BCRP					
Proposals received				299,9	20,0
Maturity				402,0	60,0
Interest rate : Minimum				61 d	61 d
Maximum				0,15	0,14
Average				0,40	0,14
Stock				0,29	319,9
Next maturity FX Swap Sell (Jan 10, 2017)					769,9
FX Swap Sell currency matured from november 14 to 16 , 2016					319,9
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	3 816,2	3 859,1	3 665,3	3 219,0	2 947,4
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0134%	0,0134%	0,0134%	0,0133%	0,0132%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	4,80%	4,80%	4,80%	4,80%	4,80%
c. Monetary regulation credit					
Interest rate	4,80%	4,80%	4,80%	4,80%	4,80%
d. Overnight deposits in domestic currency	57,6	77,5	83,6	358,6	358,6
Interest rate	3,00%	3,00%	3,00%	3,00%	3,00%
5. Commercial bank current account in the BCR at close of the day	3 760,6	3 781,6	3 571,7	2 850,4	2 588,8
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 289,8	8 178,8	8 470,7	8 001,3	8 429,7
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7,4	7,4	7,6	7,2	7,6
c Cumulative average current account in domestic currency (millions of S/)	3 152,2	3 287,3	3 318,9	3 373,8	3 302,5
c Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,8	2,8	3,0	2,6	3,0
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	896,5	804,5	1 310,0	2 283,0	2 064,0
Interest rate : Minimum / Maximum / Average	4,25/4,40/4,35	4,35/4,35/4,35	4,25/4,25/4,25	4,25/4,30/4,26	4,25/4,25/4,25
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average					
c. Secondary market of CDBCRP and CDBCRP-NR		20,0	30,0	67,0	1,0
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\$)					
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-20,2	-7,1	-0,7	59,7	-2,5
Flow of foreign exchange position = a + b.ii - c.ii + e + f	13,7	42,7	14,4	28,9	233,5
a. Spot purchases with non-banking costumers	18,1	43,7	12,1	30,1	170,0
i. Purchases	288,7	248,1	167,0	251,6	362,2
ii. Sales	250,6	204,4	179,2	221,4	192,2
b. Forward purchases with non-banking costumers	19,1	-3,1	3,7	-307,1	40,4
i. Pacted	67,8	289,2	204,9	46,9	54,1
ii. Redemption	48,7	292,3	201,2	354,0	13,7
c. Forward sales with non-banking costumers	52,6	46,2	34,0	-329,9	369,9
i. Pacted	99,8	103,2	74,5	73,6	403,9
ii. Redemption	47,2	57,0	40,5	403,5	34,0
d. Interbank operations					
i. Spot	244,9	235,1	259,7	464,2	259,0
ii. Forward	10,0	27,0	20,0	8,0	8,0
e. Spot sales due to NDF redemption and swaps	-6,0	-224,4	-133,4	53,8	5,2
i. Purchases	41,0	53,5	35,8	403,3	16,5
ii. Sales	47,0	278,0	169,2	349,5	11,3
f. Change due to FX options	-0,4	-0,6	15,2	8,0	-0,3
g. Net operations with other financial institutions	0,2	-11,9	-0,8	-5,6	172,5
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,3837	3,3725	3,3609	3,3762	3,4073
(*) Preliminar information					