CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Jun,26, 2017	Jun,27, 2017	Jun,28, 2017
1. Commercial bank current account before Central Bank operations	**721,9**	**1 033,6**	**399,2**
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
Proposals received	119,5		43,0
Maturity	169 d		526 d
Interest rate : Minimum	3,8		3,8
Maximum	3,8		3,8
Average	3,8		3,8
Stock	26 753,3	26 753,3	26 783,3
Next maturity CD BCRP (Jul 6, 2017)	1 490,2		1 490,2
CD BCRP matured from jul 03 to 07, 2017			
ii. Outcome of the buying auction sale securities (Repo)	200,0 200,0	200,0	300,0 500,0 402,0
Proposals received	530,0 515,0	622,0	545,0 808,0 402,0
Maturity	7 d 1 096 d	14 d	1098 d 7 d 5 d
Interest rate : Minimum	4,26 4,55	4,4	4,30 4,31 4,37
Maximum	4,26 4,61	4,4	4,66 4,41 4,37
Average	4,26 4,59	4,4	4,49 4,37 4,37
Stock	3 310,0	3 310,0	4 512,0
Next maturity Repo (Jul. 03, 2017)	200,0		602,0
Repo BCRP matured from jul 03 to 07, 2017	200,0		1 302,0
iii. Auction sale of CDLD BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	800,0	600,0	200,0
Next maturity CDLD BCRP (Jul 03, 2017)	200,0		200,0
CDLD BCRP matured from jul 03 to 07, 2017	600,0		200,0
iv. 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 jul 03 to 07, 2017			
v. Auction sale of time deposits TP in domestic currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	1 600,0	1 600,0	1 600,0
Next maturity of time deposits TP (Jul 05, 2017)	500,0		500,0
Time Deposits TP matured from jul 03 to 07, 2017			
vi. Auction sale of CDR BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity CDR BCRP ()			
CDR BCRP matured from jul 03 to 07, 2017			
vii. Auction sale of Swap operation in foreign currency			150,0
Proposals received	711,0		308,0
Maturity	730 d		730 d
Interest rate : Minimum	4,1		4,1
Maximum	4.2		4.1
Average	4.1		4.1
Stock	13 183,1	12 783,1	12 483,1
Next maturity Swap (Aug. 25, 2017)	400,0		250,0
Swap matured from jul 03 to 07, 2017	850,0		
viii. Auction sale of Swap operation in foreign currency (Expansion)			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	5 750,0	5 750,0	5 750,0
Next maturity Swap foreign currency (Jul 07, 2017)	800,0		800,0
Swap foreign currency matured from jul 03 to 07, 2017			
ix. Auction sale of Swap operation in foreign currency (Sustitution)			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	3 730,0	3 730,0	3 730,0
Next maturity Swap foreign currency (Jan 26, 2018)	200,0		200,0
Swap foreign currency matured from jul 03 to 07, 2017			
x. Auction FX Swap Sell BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	293,0		293,0
Next maturity FX Swap Sell (Jul 10, 2017)	243,0		243,0
FX Swap Sell currency matured from jul 03 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 jul 03 to 07, 2017			
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$)			
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP			
i. Repurchase of CD BCRP and CD BCRP-NR			
ii. Purchase of BTP			
3. Commercial bank current account before close of the day	**1 291,9**	**1 233,6**	**1 721,2**
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily efective rate)	0,0139%	0,0139%	0,0139%
b. Outcome of the direct temporary buying securities (Repo)			
Interest rate	4,80%	4,80%	4,80%
c. Monetary regulation credit			
Interest rate	4,80%	4,80%	4,80%
d. Overnight deposits in domestic currency	70,0	296,0	315,1
Interest rate	2,75%	2,75%	2,75%
5. Commercial bank current account in the BCR at close of the day	**1 221,9**	**937,6**	**1 406,1**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	6 392,1	6 417,5	6 327,5
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,3	5,4	5,3
c Cumulative average current account in domestic currency (millions of S/)	2 143,0	2 095,3	2 070,7
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1,8	1,8	1,7
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)	1 367,0	1 246,0	568,8
Interest rate : Minimum / Maximum / Average	4,00/4,05/4,02	4,00/4,00/4,00	4,00/4,00/4,00
b. Interbank operations (foreign currency)			98,0
Interest rate : Minimum / Maximum / Average			1,25/1,25/1,25
c. Secondary market of CDBCRP and CDBCRP-NR	224,8	17,6	278,0
6 month term (amount / average interest rate)	81,0 / 3,79	17,6 / 3,77	30,0 / 3,76
12 month term (amount / average interes rate)			
24 month term (amount / average interest rate)			1,0 / 3,78
7. Operations in the foreign exchange market (millions of US$)	**Jun, 23 2017**	**Jun, 26 2017**	**Jun, 27 2017**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-3,3	5,4	33,5
Flow of foreign exchange position = a + b.ii - c.ii + e + f	157,6	10,2	117,9
a. Spot purchases with non-banking costumers	83,1	-20,4	36,3
i. Purchases	386,4	248,8	338,3
ii. -) Sales	303,3	269,1	302,0
b. Forward purchases with non-banking costumers	49,9	8,5	-147,4
i. Pacted	89,9	215,6	139,6
ii. -) Redemption	40,0	207,1	287,0
C. Forward sells with non-banking costumers	206,2	15,9	-76,4
i. Pacted	277,8	142,0	401,7
ii. -) Redemption	71,6	126,1	478,1
d. Interbank operations			
i. Spot	298,1	310,0	603,9
ii. Forward	15,0	3,0	
e. Spot sales due to NDF redemption and swaps	68,8	-47,9	217,1
i. Purchases	70,6	123,9	468,3
ii. -) Sales	1,8	171,8	251,1
f. Change due to FX options	-0,1	2,7	-13,4
g. Net operations with other financial institutions	32,8	-2,6	55,6
h. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datatec)	3,2559	3,2525	3,2553
(*) Preliminar information			