

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Sep. 25, 2017			Sep. 26, 2017			Sep. 27, 2017			Sep. 28, 2017			Sep. 29, 2017		
1. Commercial bank current account before Central Bank operations	3 544.0			3 966.3			3 634.2			3 676.6			3 528.5		
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	30.0			216.0			30.0	145.5	30.0	175.0			280.0		
Maturity	170.0			453.0			100.0	205.5	71.0	248.0			350.0		
Interest rate - Minimum	192 d			191 d			556 d	30 d	348 d	348 d			193 d		
Maximum	3.5			3.50			3.60	3.20	3.55	3.57			3.5		
Average	3.5			3.50			3.62	3.50	3.59	3.59			3.6		
Stock	3.5			3.50			3.60	3.50	3.58	3.58			3.5		
Next maturity CD BCRP (Oct. 02 2017)	32 582.7			32 798.7			32 974.2	3.50	33 179.2	3.59			33 439.2		
CD BCRP matured from October 02 to 06, 2017	200.0						200.0						200.0		
ii. Outcome of the buying auction sale securities (Repo)															
Proposals received															
Maturity															
Interest rate - Minimum															
Maximum															
Average															
Stock															
Next maturity Repo (Dec. 18, 2017)	2 460.0			2 460.0			2 460.0		2 460.0			2 460.0			
Repo BCRP matured from October 02 to 06, 2017	200.0						200.0						200.0		
iii. Auction sale of CDLD BCRP															
Proposals received															
Maturity															
Interest rate - Minimum															
Maximum															
Average															
Stock															
Next maturity CDLD BCRP (Oct 23, 2017)	2 195.0			2 195.00			2 195.0		2 195.0			2 195.0			
CDLD BCRP matured from October 02 to 06, 2017	200.0			200.00			200.0		200.0			200.0			
iv. Auction sale of time deposits in domestic currency	250.3	1000.0	945.1	250.1	1000.1	164.0	1300.1	1174.0	789.0	1374.0	718.8	1048.0	1022.5		
Proposals received	381.0	1156.0	945.1	461.0	1406.0	164.0	1457.5	1174.0	790.0	1374.0	718.8	1048.0	1022.5		
Maturity	7 d	1 d	1 d	6 d	1 d	6 d	1 d	1 d	1 d	1 d	1 d	3 d	3 d		
Interest rate - Minimum	3.17	3.29	2.98	3.43	3.30	3.47	3.30	3.35	3.30	3.40	3.31	3.38	3.35		
Maximum	3.50	3.50	3.50	3.50	3.50	3.50	3.50	3.50	3.50	3.50	3.50	3.50	3.50		
Average	3.47	3.47	3.44	3.50	3.49	3.30	3.46	3.49	3.45	3.49	3.46	3.49	3.44		
Stock															
Next maturity time deposits (Oct. 02, 2017)															
Time Deposits matured from October 02 to 06, 2017	2 195.5			1 963.0			1 963.0	2 627.0	2 756.8			2 734.5			
v. Auction sale of time deposits TP in domestic currency	2 195.5			1 963.0			1 963.0					2 734.9			
Proposals received															
Maturity															
Interest rate - Minimum															
Maximum															
Average															
Stock															
Next maturity time deposits TP (Dec. 19, 2017)	2 000.0			2 000.0			2 000.0		2 000.0			2 000.0			
Time Deposits TP matured from October 02 to 06, 2017	200.0						200.0						200.0		
vi. Auction sale of CDR BCRP															
Proposals received															
Maturity															
Interest rate - Minimum															
Maximum															
Average															
Stock															
Next maturity CDR BCRP ()															
CDR BCRP matured from October 02 to 06, 2017															
vii. Auction sale of Swap operation in foreign currency															
Proposals received															
Maturity															
Interest rate - Minimum															
Maximum															
Average															
Stock															
Next maturity Swap (Sep. 01, 2017)	11 833.1			11 833.1			11 833.1		11 833.1			11 833.1			
Swap matured from October 02 to 06, 2017	20.0						20.0						20.0		
viii. Auction sale of Swap operation in foreign currency (Expansion)															
Proposals received															
Maturity															
Interest rate - Minimum															
Maximum															
Average															
Stock															
Next maturity Swap foreign currency (Oct 03, 2017)	4 050.0			4 050.0			4 050.0		4 050.0			4 050.0			
Swap foreign currency matured from October 02 to 06, 2017	20.0						20.0						20.0		
ix. Auction sale of Swap operation in foreign currency (Substitution)															
Proposals received															
Maturity															
Interest rate - Minimum															
Maximum															
Average															
Stock															
Next maturity Swap foreign currency (Jan 26, 2018)	3 730.0			3 730.0			3 730.0		3 730.0			3 730.0			
Swap foreign currency matured from October 02 to 06, 2017	200.0						200.0						200.0		
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 October 02 to 06, 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 October 02 to 06, 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 Secondary Market of CD BCRP, CD BCRP-NR and BTP															
i. Repurchase of CD BCRP and CD BCRP-NR	54.1			54.1			54.1		54.1			54.1			
ii. Purchase of BTP															
3. Commercial bank current account before close of the day	1 318.6			1 036.0			1 495.7			1 378.8			1 198.0		
4. Central Bank monetary operations															
a. Swap operations of foreign currency.															
Fee (daily effective rate)	0,0108%			0,0108%			0,0107%		0,0108%			0,0108%			
b. Outcome of the direct temporary buying securities (Repo)															
Interest rate	4,30%			4,30%			4,30%		4,30%			4,30%			
c. Monetary regulation credit															
Interest rate															
Overnight deposits in domestic currency	44.1			193.3			630.8		716.0			153.0			
Interest rate	2,25%			2,25%			2,25%		2,25%			2,25%			
5. Commercial bank current account in the BCR at close of the day	1 274.5			842.7			864.9			662.8			1 045.0		
a. Cumulative average reserve balances in domestic currency (millions of S/) ^(*)															
i. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) ^(*)	6 793.2			6 829.7			6 721.0		6 673.4			6 645.9			
ii. Cumulative average current account in domestic currency (millions of S/)	5.4			5.4			5.3		5.3			5.2			
iii. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) ^(*)	2 216.3			2 168.1			2 117.9		2 068.9			2 033.6			
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) ^(*)	1.7			1.8			1.7		1.6			1.6			
6. Interbank market and Secondary market of CDBCRP															
a. Interbank operations (domestic currency)	995.0			864.0			749.0		669.0			941.5			
Interest rate - Minimum / Maximum / Average	3,50/3,50/3,50			3,50/3,50/3,50			3,50/3,50/3,50		3,50/3,50/3,50			3,50/3,50/3,50			
b. Interbank operations (foreign currency)	71.0			61.0			30.5		27.0			27.0			
Interest rate - Minimum / Maximum / Average	1,50/1,50/1,50			1,25/1,25/1,25			1,25/1,25/1,25		1,25/1,25/1,25			1,25/1,25/1,25			
c. Secondary market of CDBCRP and CDBCRP-NR	483.1			221.1			238.0		825.4			424.6			
6 month term (amount / average interest rate)							45.0 / 3,50		277.48 / 3,50			327.5 / 3,50			
12 month term (amount / average interest rate)							88.0 / 3,55		84.0 / 3,50						
24 month term (amount / average interest rate)															
7. Operations in the foreign exchange market (millions of US\$)	Sep. 22 2017			Sep. 25 2017			Sep. 26 2017			Sep. 27 2017			Sep. 28 2017		
Flow of foreign exchange position adjusted by forwards = a + b - c + e + f	21.9			39.8			-160.8		39.3			-76.8			
Flow of foreign exchange position = a + b - c - d + e + f	-15.7			123.7			55.4		-35.3			-108.0			
a. Spot purchases with non-banking costumers	5.2			125.2			88.5		-1.6			-101.8			
i. Purchases	281.5			270.3			320.3		265.2			327.9			
ii. Sales	286.6			145.0			231.8		266.7			429.8			
b. Forward purchases with non-banking costumers	44.7			89.2			-102.6		-38.0			-134.4			
i. Pledged	104.6			215.8			320.4		269.0			353.7			
ii. Redemption	61.8			146.6			423.0		305.0			221.3			
c. Forward sells with non-banking costumers	5.9			150.0			100.0		-86.7			105.4			
i. Pledged	96.0			211.8			235.2		153.9			188.8			
ii. Redemption	90.1			61.8			135.2		262.6			84.4			
d. Interbank operations															
i. Spot	397.5			441.7			707.2		605.4			744.5			
ii. Forward	46.0			31.0			23.0		15.0			2.0			
e. Spot sales due to NDF redemption and swaps	17.8			-86.2			-321.3		-77.1			-138.3			
i. Purchases	74.4			48.0			94.9		225.7			58.4			
ii. Sales	56.6			134.2			416.2		302.8			196.6			
f. Change due to FX options	0.8			-3.1			-13.6		12.0			2.2			
g. Net operations with other financial institutions	-0.1			-0.2			0.4		-0.2			-0.8			
h. Monetary regulation credit															
Interest rate															
Note: Interbank exchange rate (Source: Datalec)	3,2471			3,2562			3,2701		3,2753			3,2688			
^(*) Preliminary information															