CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Oct. 02, 2017	Oct. 03, 2017	Oct. 04, 2017	Oct. 05, 2017	Oct. 06, 2017
1. Commercial bank current account before Central Bank operations	**3 621,9**	**3 795,0**	**4 093,1**	**4 320,3**	**5 480,7**
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	30.0 200.0	251.0
Proposals received	160,0		118,0	182,3 381,0	581,0
Maturity	190 d		554 d	371 d 187 d	186 d
Interest rate : Minimum	3,5		3,6	3,52 3,50	3,5
Maximum	3,5		3,6	3,54 3,51	3,5
Average	3,5		3,6	3,53 3,50	3,5
Stock	33 284,2	33 284,2	33 329,2	32 595,7	32 846,7
Next maturity CD BCRP (Oct. 12 2017)	1 000,0	1 000,0	1 000,0	1 240,0	1 240,0
CD BCRP matured from october 09 to 13, 2017	1 000,0	1 000,0	1 000,0		1 240,0
ii. Outcome of the buying auction sale securities (Repo)		300.0			
Proposals received		300,0			
Maturity		1 d			
Interest rate : Minimum		3,5			
Maximum		3,5			
Average		3,5			
Stock	2 460,0	2 760,0	2 460,0	2 460,0	2 460,0
Next maturity Repo (Dec. 18, 2017)	200,0	300,0	200,0	200,0	200,0
Repo BCRP matured from october 09 to 13, 2017					
iii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	2 195,0	2 195,0	2 195,0	2 195,0	2 195,0
Next maturity CDLD BCRP (Oct 23, 2017)	200,0	200,0	200,0	200,0	200,0
CDLD BCRP matured from october 09 to 13, 2017					
iv. Auction sale of time deposits in domestic currency				1 099,8	1 299,9
Proposals received				1 725,5	2 167,4
Maturity				1 d	3 d
Interest rate : Minimum				2,9	3,1
Maximum				3,5	3,4
Average				3,3	3,3
Stock				1 099,8	1 299,9
Next maturity of time deposits (Oct. 09 , 2017)				1 099,8	1 299,9
Time Deposits matured from october 09 to 13, 2017				1 099,8	1 299,9
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	2 000,0	2 000,0	2 000,0	2 000,0	2 000,0
Next maturity of time deposits TP (Dec 19, 2017)	200,0	200,0	200,0	200,0	200,0
Time Deposits TP matured from october 09 to 13, 2017					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP ()					
CDR BCRP matured from october 09 to 13, 2017					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	11 833.1	11 813.1	11 813.1	11 813.1	11 813.1
Next maturity Swap (Nov. 02, 2017)	20,0	588,0	588,0	588,0	588,0
Swap matured from october 09 to 13, 2017					
viii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4 050,0	4 050,0	4 050,0	4 050,0	4 050,0
Next maturity Swap foreign currency (Oct 03, 2017)	20,0	20,0	20,0	20,0	20,0
Swap foreign currency matured from october 09 to 13, 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	3 730,0	3 730,0
Next maturity Swap foreign currency (Jan 26, 2018)	200,0	200,0	200,0	200,0	200,0
Swap foreign currency matured from october 09 to 13, 2017					
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 09 to 13, 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 09 to 13, 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	54.1	54.1	54.1	54.1	54.1
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**3 591,9**	**4 095,0**	**4 063,1**	**4 090,3**	**3 929,8**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0108%	0,0108%	0,0108%	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					
d. Overnight deposits in domestic currency	150,0	173,7	250,0	185,4	29,0
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	**3 441,9**	**3 921,3**	**3 813,1**	**3 904,9**	**3 900,8**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	6 886,5	7 262,9	7 252,1	7 636,8	7 799,9
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,7	6,7	5,6	5,9	6,0
c Cumulative average current account in domestic currency (millions of S/)	2 243,4	2 609,7	2 635,9	3 023,2	3 196,3
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,2	2,4	2,0	2,3	2,5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 033,8	1 278,0	1 555,6	1 230,0	1 032,0
Interest rate : Minimum / Maximum / Average	3,50/3,50/3,50	3,50/3,50/3,50	3,25/3,55/3,50	3,50/3,55/3,51	3,50/3,50/3,50
b. Interbank operations (foreign currency)	25,0	36,8	122,3	121,3	151,0
Interest rate : Minimum / Maximum / Average	1,25/1,30/1,27	1,25/1,30/1,26	1,25/1,30/1,25	1,25/1,30/1,25	1,25/1,60/1,59
c. Secondary market of CDBCRP and CDBCRP-NR	818,0	1 025,0	1 169,9	1 339,0	1 649,6
6 month term (amount / average interest rate)	50,0 / 3,50				100,0 / 3,50
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Sep, 29 2017**	**Oct, 02 2017**	**Oct, 03 2017**	**Oct, 04 2017**	**Oct, 05 2017**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	54,1	-46,5	99,5	54,7	59,4
Flow of foreign exchange position = a + b.ii - c.ii + e + f	64,8	40,1	0,2	64,0	60,2
a. Spot purchases with non-banking costumers	-26,5	46,1	37,5	70,2	58,9
i. Purchases	409,1	220,5	269,7	287,8	326,7
ii. -) Sales	435,6	174,4	232,1	217,6	267,8
b. Forward purchases with non-banking costumers	55,2	-60,2	-40,1	15,8	-7,6
i. Pacted	272,1	65,7	83,1	165,9	193,0
ii. -) Redemption	216,9	125,9	123,1	150,1	200,6
C. Forward sells with non-banking costumers	70,5	23,9	-137,2	34,5	-3,1
i. Pacted	155,1	121,3	139,1	71,9	167,2
ii. -) Redemption	84,6	97,4	276,3	37,4	170,4
d. Interbank operations					
i. Spot	439,0	316,0	561,4	346,0	618,7
ii. Forward	28,0	9,0	10,0	20,0	84,0
e. Spot sales due to NDF redemption and swaps	-39,1	-37,9	122,6	-117,0	-27,6
i. Purchases	71,6	78,7	243,6	31,1	166,9
ii. -) Sales	110,7	116,6	121,0	148,1	194,5
f. Change due to FX options	4,7	-2,5	2,2	9,4	3,7
g. Net operations with other financial institutions	-2,0	3,3	-6,8	-1,9	-1,3
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,2659	3,2699	3,2670	3,2583	3,2546
(*) Preliminar information					