

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

	Jul.24.2017	Jul.25.2017	Jul.26.2017
<b>1. Commercial bank current account before Central Bank operations</b>	<b>90,0</b>	<b>-587,1</b>	<b>162,8</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>			
<b>a. Central Bank monetary operations</b>			
i. Auction sale of CD BCRP	30,0		30,0
Proposals received	194,5		112,0
Maturity	178,0		533,0
Interest rate : Minimum	3,6		3,7
Maximum	3,6		3,7
Average	3,6		3,7
Stock	23 703,0	23 703,0	23 733,0
Next maturity CD BCRP (Aug. 03 2017)	260,0		260,0
CD BCRP matured from July 31 to Aug. 04, 2017			260,0
ii. Outcome of the buying auction sale securities (Repo)	800,0	750,0	800,0
Proposals received	2080,0	958,0	1540,0
Maturity	1,0	1,0	1,0
Interest rate : Minimum	3,86	3,88	4,15
Maximum	4,11	4,12	4,15
Average	4,09	4,01	4,15
Stock	4 310,0	3 760,0	5 280,0
Next maturity Repo (Jul. 25, 2017)	1 550,0		800,0
Repo BCRP matured from July 31 to Aug. 04, 2017	1 550,0		2 800,0
iii. Auction sale of CDLD BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity CDLD BCRP ( )			
CDLD BCRP matured from July 31 to Aug. 04, 2017			
iv. Auction sale of time deposits in domestic currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity time deposits (July 21, 2017)			
Time Deposits matured from July 31 to Aug. 04, 2017			
v. Auction sale of time deposits TP in domestic currency			
Proposals received	500,0	400,0	400,0
Maturity	1 478,4	1 161,7	1 161,7
Interest rate : Minimum	3,6	3,6	3,6
Maximum	5,1	5,6	5,6
Average	4,5	4,4	4,4
Stock	1 600,0	2 000,0	2 000,0
Next maturity time deposits TP (Dec 15, 2017)	200,0		200,0
Time Deposits TP matured from July 31 to Aug. 04, 2017			
vi. Auction sale of CDR BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity CDR BCRP ( )			
CDR BCRP matured from July 31 to Aug. 04, 2017			
vii. Auction sale of Swap operation in foreign currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	12 783,1	12 783,1	12 783,1
Next maturity Swap (Aug. 25, 2017)	250,0		250,0
Swap matured from July 31 to Aug. 04, 2017			
viii. Auction sale of Swap operation in foreign currency (Expansion)			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	4 950,0	4 950,0	4 950,0
Next maturity Swap foreign currency (Sep 08, 2017)	600,0		600,0
Swap foreign currency matured from July 31 to Aug. 04, 2017			
ix. Auction sale of Swap operation in foreign currency (Substitution)			
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 July 31 to Aug. 04, 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 July 31 to Aug. 04, 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 July 31 to Aug. 04, 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	54,1	54,1	54,1
i. Repurchase of CD BCRP and CD BCRP-NR			
ii. Purchase of BTP			
<b>3. Commercial bank current account before close of the day</b>	<b>1 110,0</b>	<b>992,9</b>	<b>2 132,8</b>
<b>4. Central Bank monetary operations</b>			
a. Swap operations of foreign currency.			
Fee (daily effective rate)	0,0108%	0,0108%	0,0114%
b. Outcome of the direct temporary buying securities (Repo)	4,80%	4,30%	4,30%
Interest rate			
c. Monetary regulation credit			
Interest rate	126,2	46,1	1 313,6
Overnight deposits in domestic currency	2,75%	2,75%	2,75%
Interest rate			
<b>5. Commercial bank current account in the BCR at close of the day</b>	<b>983,8</b>	<b>946,8</b>	<b>819,2</b>
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	6 691,1	6 553,0	6 503,2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,5	5,4	5,4
c. Cumulative average current account in domestic currency (millions of S)	2 393,1	2 348,1	2 289,2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,0	2,0	1,9
<b>6. Interbank market and Secondary market of CDBCRP</b>			
a. Interbank operations (domestic currency)	1 575,0	2 276,0	999,0
Interest rate : Minimum / Maximum / Average	3,75/3,75/3,75	3,75/3,90/3,80	3,75/4,00/3,79
b. Interbank operations (foreign currency)	113,5	-116,4	3,7
Interest rate : Minimum / Maximum / Average	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	337,2	428,5	101,3
6 month term (amount / average interest rate)	205,0 / 3,75	205,0 / 3,75	
12 month term (amount / average interest rate)			
24 month term (amount / average interest rate)			
<b>7. Operations in the foreign exchange market (millions of US\$)</b>	<b>Jul. 21 2017</b>	<b>Jul. 24 2017</b>	<b>Jul. 25 2017</b>
Flow of foreign exchange position adjusted by forwards = a + b i - c i + e + f	133,4	-39,3	56,3
Flow of foreign exchange position = a + b i - c i + e + f	103,1	73,3	103,0
a. Spot purchases with non-banking costumers	113,5	-116,4	3,7
i. Purchases	355,3	250,6	267,7
ii. Sales	241,8	367,0	264,0
b. Forward purchases with non-banking costumers	34,3	-161,6	-59,3
i. Pached	65,4	226,6	178,1
ii. Redemption	31,3	388,3	235,4
c. Forward sells with non-banking costumers	0,6	-47,2	-19,7
i. Pached	131,8	194,3	339,9
ii. Redemption	131,2	241,5	369,5
d. Interbank operations			
i. Spot	376,0	385,4	793,3
ii. Forward	22,0	3,0	13,0
e. Spot sales due to NDF redemption and swaps	89,9	41,7	222,7
i. Purchases	103,6	236,5	349,9
ii. Sales	13,7	194,8	127,2
f. Change due to FX options	-3,5	1,8	-7,1
g. Net operations with other financial institutions	-0,4	1,2	0,7
h. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datareca)	3,2473	3,2463	3,2476
(*) Preliminary information			