

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	ago 22, 2016	ago 23, 2016	ago 24, 2016	ago 25, 2016	ago 26, 2016
1. Commercial bank current account before Central Bank operations	2 050,4	2 716,2	2 502,6	3 264,9	3 626,2
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	50,0 / 99,9	100,0 / 100,0	50,0	50,0	
Maturity	232,0 / 459,0	360,0 / 459,5	285,5	326,0	
Interest rate : Minimum	178 d / 4,54	360 d / 4,82	538 d / 4,94	367 d / 4,73	
Maximum	4,55 / 4,88	4,85 / 4,97	4,98	4,73	
Average	4,55	4,83	4,96	4,73	
Stock	24 842,1	24 842,1	24 892,1	24 942,1	24 942,1
Next maturity CD BCRP (Sep 08, 2016)	589,00		589,00		589,0
CD BCRP matured from aug 29 to september 02, 2016					
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	800,0	800,0	800,0	800,0	800,0
Next maturity REPO (Sep 30, 2016)	200,0		200,0		200,0
REPO BCRP matured from aug 29 to september 02, 2016					
iii. Outcome of the buying auction sale securities (Special Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Special Repo (i)					
Special Repo matured from aug 29 to september 02, 2016					
iv. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP (i)					
CDV BCRP matured from aug 29 to september 02, 2016					
v. Auction sale of time deposits in domestic currency					
Proposals received	700,0	500,0 / 1000,0	500,0 / 40,0 / 500,0	726,7 / 1034,5	801,4 / 1542,5
Maturity	980,3	525,0 / 1073,8	544,4 / 40,0 / 773,0	726,7 / 1034,5	801,4 / 1542,5
Interest rate : Minimum	1 d / 3,90	8 d / 4,05	1 d / 3,93	1 d / 4,05	3 d / 4,00
Maximum	4,15	4,24	4,25	4,15	4,25
Average	4,07	4,18	4,17	4,21	4,21
Stock	2 200,1	2 500,1	2 540,1	2 801,3	2 883,9
Next maturity of time deposits (Ago 29, 2016)	700,0		1 500,0		2 343,9
Time Deposits matured from aug 29 to september 02, 2016	2 200,1		1 500,0		2 883,9
vi. 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	1 600,0	1 600,0
Next maturity of time deposits TP (Sep 2, 2016)	300,0		300,0		300,0
Time Deposits TP matured from aug 29 to september 02, 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 (i)					
Time Deposits BN matured from aug 29 to september 02, 2016					
viii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 048,0	848,0	848,0	848,0	848,0
Next maturity CDR BCRP (Ago 29, 2016)	200,0		200,0		200,0
CDR BCRP matured from aug 29 to september 02, 2016	200,0				748,0
ix. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	15 200,1	15 200,1	15 200,1	15 200,1	15 200,1
Next maturity Swap (Aug 19, 2016)	300,0		300,0		300,0
Swap matured from aug 29 to september 02, 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 aug 29 to september 02, 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 aug 29 to september 02, 2016					
xii. Auction FX Swap Sell BCRP					
Proposals received		200,0			
Maturity		822,0			
Interest rate : Minimum		62 d / -0,31			
Maximum		-0,07			
Average		-0,20			
Stock	2 794,2	2 844,2	2 679,2	2 412,5	2 412,5
Next maturity FX Swap Sell (Ago 29, 2016)	215,0		9,1		75,0
FX Swap Sell currency matured from aug 29 to september 02, 2016	224,1		9,1		380,9
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	1 200,5	1 016,2	1 412,6	1 453,7	1 282,3
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0135%	0,0135%	0,0135%	0,0135%	0,0135%
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					
Interest rate	105,0 / 3,00%	49,0 / 3,00%	425,0 / 3,00%	495,0 / 3,00%	419,0 / 3,00%
5. Commercial bank current account in the BCR at close of the day	1 095,5	967,2	967,6	958,7	863,3
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 998,1	7 841,2	7 845,2	7 739,2	7 700,7
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7,2	7,0	7,0	6,9	6,9
c. Cumulative average current account in domestic currency (millions of S/)	2 814,1	2 794,3	2 561,5	2 587,9	2 521,5
c. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,5	2,4	2,4	2,3	2,3
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	509,3 / 4,104,15/4,10	585,0 / 4,104,15/4,10	765,0 / 4,25/4,30/4,26	601,5 / 4,25/4,25/4,25	397,0 / 4,25/4,25/4,25
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average			0,40/0,40/0,40	0,40/0,40/0,40	0,40/0,45/0,40
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	1,9 / 6,82	170,0 / 30,0 / 4,48	235,0 / 75,0 / 4,83	100,0 / 100,0 / 5,00	100,0 / 100,0 / 5,00
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	agos 19, 2016	agos 22, 2016	agos 23, 2016	agos 24, 2016	agos 25, 2016
Flow of foreign exchange position adjusted by forwards = a + b.i - c.ii + e + f	114,1	-6,8	-111,8	-68,6	19,2
Flow of foreign exchange position = a + b.ii - c.ii + e + f	179,4	39,1	48,8	-48,9	37,7
a. Spot purchases with non-banking costumers	152,2	58,3	122,4	-38,3	67,3
i. Purchases	299,4	192,7	238,7	171,3	258,7
ii. Sales	147,2	134,4	116,3	209,6	191,4
b. Forward purchases with non-banking costumers	17,9	-86,7	11,0	-28,1	-37,4
i. Pacted	85,7	132,8	142,4	167,6	98,3
ii. Redemption	67,7	219,5	131,3	195,7	136,7
c. Forward sales with non-banking costumers	27,2	-39,0	8,2	1,3	-29,8
i. Pacted	130,8	120,0	181,5	102,4	82,8
ii. Redemption	93,7	159,0	174,8	101,1	181,6
d. Interbank operations					
i. Spot	308,9	350,4	465,3	379,5	253,7
ii. Forward	15,0			10,0	3,0
e. Spot sales due to NDF redemption and swaps	52,3	-81,4	32,6	-93,0	18,3
i. Purchases	90,6	133,1	161,7	99,5	139,7
ii. Sales	38,3	214,5	129,1	192,5	121,4
f. Change due to FX options	9,5	3,3	9,5	15,7	-1,5
g. Net operations with other financial institutions	-45,6	0,2	-48,1	-61,4	-81,4
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)					
(*) Preliminar information	3,3212	3,3425	3,3582	3,3534	3,3503