

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

	November 14, 2016	November 15, 2016	November 16, 2016
1. Commercial bank current account before Central Bank operations	3 314,0	3 011,3	2 280,9
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		30,0
Maturity	106,0		141,0
Interest rate - Minimum	179 d		540 d
Maximum	4,15		4,60
Average	4,34		4,66
Stock	4,33		4,63
Next maturity CD BCRP (Nov 21, 2016)	26 104,2	26 104,2	26 984,2
CD BCRP matured from november 21 to 25, 2016	150,00		375,0
ii. Outcome of the buying auction sale securities (Repo)			
Proposals received	150,00		150,00
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock	999,0	999,0	999,0
Next maturity REPO (Dic. 05, 2016)	300,0		300,0
REPO BCRP matured from november 21 to 25, 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 november 21 to 25, 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 november 21 to 25, 2016			
v. Auction sale of time deposits in domestic currency			
Proposals received	500,0	500,0	
Maturity	924,2	1 333,4	
Interest rate - Minimum	1 d	1 d	
Maximum	3,84	3,80	
Average	4,00	3,98	
Stock	3,94	3,84	
Next maturity of time deposits ()	500,0	500,0	
Time Deposits matured from november 21 to 25, 2016	500,0		
vi. Auction sale of time deposits TP in domestic currency			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock	1 300,0	1 300,0	1 300,0
Next maturity of time deposits TP (Dec 15, 2016)	300,0		300,0
Time Deposits TP matured from november 21 to 25, 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 ()			
Time Deposits BN matured from november 21 to 25, 2016			
viii. Auction sale of CDR BCRP			
Proposals received	100,0		
Maturity	135,0		
Interest rate - Minimum	60 d		
Maximum	0,45		
Average	0,45		
Stock	1 605,0	1 605,0	1 505,0
Next maturity CDR BCRP (Dec 05, 2016)	100,0		200,0
CDR BCRP matured from november 21 to 25, 2016	100,0		
ix. Auction sale of Swap operation in foreign currency			
Proposals received			
Maturity			
Interest rate - Minimum			
Maximum			
Average			
Stock	14 237,1	14 237,1	14 237,1
Next maturity Swap (Jun 17, 2017)	400,0		400,0
Swap matured from november 21 to 25, 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
Next maturity Swap foreign currency (January 17, 2017)	300,0		300,0
Swap foreign currency matured from november 21 to 25, 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
Next maturity Swap foreign currency (May 26, 2017)	243,0		243,0
Swap foreign currency matured from november 21 to 25, 2016			
xii. Auction FX Swap Sell BCRP			
Proposals received	200,0	200,0	
Maturity	1135,0	691,0	
Interest rate - Minimum	60 d	92 d	
Maximum	-0,41	-0,65	
Average	-0,17	-0,31	
Stock	-0,29	-0,45	
Next maturity FX Swap Sell (Jan 10, 2017)	319,9	319,9	319,9
FX Swap Sell currency matured from november 21 to 25, 2016			
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	2 684,0	2 511,3	2 250,9
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily effective rate)	0,0132%	0,0132%	0,0132%
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			
Interest rate	118,8	117,4	223,0
Interest rate	3,00%	3,00%	3,00%
5. Commercial bank current account in the BCR at close of the day	2 565,2	2 393,9	2 027,9
e Cumulative average reserve balances in domestic currency (millions of S/) (*)	8 344,3	8 399,6	8 260,8
f Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7,5	7,5	7,4
g Cumulative average current account in domestic currency (millions of S/)	3 162,8	3 110,5	3 042,8
h Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,8	2,9	2,7
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)			
Interest rate - Minimum / Maximum / Average	1 306,0	1 956,0	2 188,3
Interest rate - Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,30/4,26
b. Interbank operations (foreign currency)			
Interest rate - Minimum / Maximum / Average	49,0	44,0	38,0
Interest rate - Minimum / Maximum / Average	0,50/0,50/0,50	0,50/0,50/0,50	0,50/0,50/0,50
c. Secondary market of CDBCRP and CDBCRP-NR			
6 month term (amount / average interest rate)	84,7	81,0	90,0
12 month term (amount / average interest rate)	15,0 / 4,33		
24 month term (amount / average interest rate)	43,7 / 4,50	11,0 / 4,50	
7. Operations in the foreign exchange market (millions of US\$)	Nov, 11, 2016	Nov, 14, 2016	Nov, 15, 2016
Flow of foreign exchange position adjusted by forwards = a + b.i - c.j + e + f	83,3	-32,6	28,6
Flow of foreign exchange position = a + b.i - c.j + e + f	129,3	15,5	7,2
a. Spot purchases with non-banking costumers	12,2	84,5	86,6
i. Purchases	173,4	269,0	359,0
ii. Sales	158,2	184,6	273,4
b. Forward purchases with non-banking costumers	-40,5	-107,0	-216,9
i. Pacted	11,6	81,7	180,3
ii. Redemption	52,1	188,7	397,2
c. Forward sells with non-banking costumers	132,2	112,2	-232,6
i. Pacted	208,0	198,6	146,5
ii. Redemption	70,8	107,5	379,1
d. Interbank operations			
i. Spot	415,7	206,0	584,3
ii. Forward			
e. Spot sales due to NDF redemption and swaps	16,2	-122,4	-96,6
i. Purchases	66,5	56,7	296,8
ii. Sales	50,3	179,1	393,4
f. Change due to FX options	-0,3	3,9	5,7
g. Net operations with other financial institutions	246,7	118,3	-0,9
h. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datalec)	3,4092	3,4217	3,4228
(*) Preliminary information			