

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	December 05, 2016	December 06, 2016	December 07, 2016	December 09, 2016
1. Commercial bank current account before Central Bank operations	2,323.9	3,345.4	3,295.4	1,894.1
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	
Proposals received	111.5		161.0	
Maturity	185 d		547 d	
Interest rate : Minimum	4.15		4.44	
Maximum	4.30		4.50	
Average	4.29		4.50	
Stock	25,219.3	25,219.3	25,249.3	25,249.3
Next maturity CD BCRP (Dec 13, 2016)		1,299.9		1,299.9
CD BCRP matured from december 12 to 16, 2016				
ii. Outcome of the buying auction sale securities (Repo)	1,000.0	300.0	900.0	1,000.00
Proposals received	3393.0	618.0	1912.8	2,547.00
Maturity	1 d	182 d	1 d	1 d
Interest rate : Minimum	4.85	5.31	4.26	4.46
Maximum	5.01	5.31	4.65	4.87
Average	4.92	5.31	4.30	4.72
Stock	4,099.0	3,199.0	2,799.0	2,108.0
Next maturity REPO (Dec. 12, 2016)		1,000.0		1,109.0
REPO BCRP matured from december 12 to 16, 2016		2,200.0		1,109.0
iii. Outcome of the buying auction sale securities (Special Repo)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Special Repo ()				
Special Repo matured from december 12 to 16, 2016				
iv. Auction sale of CDV BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDV BCRP ()				
CDV BCRP matured from december 12 to 16, 2016				
v. Auction sale of time deposits in domestic currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity of time deposits ()				
Time Deposits matured from december 12 to 16, 2016				
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	1,300.0
Next maturity of time deposits TP (Dec 15, 2016)		300.0		300.0
Time Deposits TP matured from december 12 to 16, 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 december 12 to 16, 2016				
viii. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	1,305.0	1,305.0	805.0	805.0
Next maturity CDR BCRP (Jan 10, 2017)		500.0		255.0
CDR BCRP matured from december 12 to 16, 2016				
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	14,237.1
Next maturity Swap (Jun 17, 2017)		400.0		400.0
Swap matured from december 12 to 16, 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
Next maturity Swap foreign currency (January 17, 2017)		300.0		300.0
Swap foreign currency matured from december 12 to 16, 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
Next maturity Swap foreign currency (May 26, 2017)		243.0		243.0
Swap foreign currency matured from december 12 to 16, 2016				
xii. Auction FX Swap Sell BCRP				
Proposals received	200.0			
Maturity	412.0			
Interest rate : Minimum	63 d			
Maximum	-0.10			
Average	-0.05			
Stock	1,120.9	1,120.9	1,120.9	1,120.9
Next maturity FX Swap Sell (Jan 10, 2017)		319.9		319.9
FX Swap Sell currency matured from december 12 to 16, 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	4,493.9	4,345.4	3,865.4	3,003.1
4. Central Bank monetary operations				
a. Swap operations of foreign currency:				
Fee (daily effective rate)	0.0132%	0.0132%	0.0125%	0.0125%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	4.80%	4.80%	4.80%	4.80%
c. Monetary regulation credit				
Interest rate	4.80%	4.80%	4.80%	4.80%
d. Overnight deposits in domestic currency				
Interest rate	97.1	83.3	78.4	56.0
Interest rate	3.00%	3.00%	3.00%	3.00%
5. Commercial bank current account in the BCR at close of the day	4,396.8	4,262.1	3,787.0	2,947.1
e. Cumulative average reserve balances in domestic currency (millions of S/) (*)	9,357.6	9,302.4	9,296.6	9,245.3
f. Cumulative average reserve balances of domestic currency (% of liabilities subject to reserve requirements) (*)	8.2	8.1	8.1	8.1
c. Cumulative average current account in domestic currency (millions of S/)	4,036.3	4,079.9	4,144.7	3,971.9
c. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3.6	3.6	3.6	3.5
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	368.0	531.0	585.0	832.0
Interest rate : Minimum / Maximum / Average	4,504,500/4,59	4,254,254/4,25	4,254,254/4,25	4,254,254/4,25
b. Interbank operations (foreign currency)	4.5	4.5	4.5	25.0
Interest rate : Minimum / Maximum / Average	0,500/0,50,50			0,500/0,50/0,50
c. Secondary market of CDBCRP and CDBCRP-NR	20.0	282.0	282.5	83.6
6 month term (amount / average interest rate)				
12 month term (amount / average interest rate)		200.0 / 4.34		
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US\$)	Dec. 02, 2016	Dec. 05, 2016	Dec. 06, 2016	Dec. 07, 2016
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-30.3	119.8	2.7	-14.3
Flow of foreign exchange position = a + b.i - c.i + e + f	-5.5	68.0	8.7	-63.6
a. Spot purchases with non-banking costumers	27.8	47.2	10.3	78.2
i. Purchases	282.1	250.3	220.2	314.4
ii. Sales	290.0	203.1	210.0	236.3
b. Forward purchases with non-banking costumers	32.6	-36.5	-26.4	157.3
i. Pacted	55.4	271.0	226.1	279.1
ii. Redemption	22.8	307.6	252.6	121.8
c. Forward sells with non-banking costumers	92.2	-29.8	-25.4	98.2
i. Pacted	114.8	94.3	102.3	215.6
ii. Redemption	55.6	124.2	127.7	117.5
d. Interbank operations				
i. Spot	292.1	317.9	323.2	374.5
ii. Forward		3.0		
e. Spot sales due to NDF redemption and swaps	34.7	-104.8	-124.8	2.1
i. Purchases	54.7	123.3	114.2	114.2
ii. Sales	20.0	226.1	252.1	112.1
f. Change due to FX options	1.8	0.1	-5.0	-2.9
g. Net operations with other financial institutions	0.5	0.6	-1.7	-148.1
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datalec)	3.4136	3.4213	3.4162	3.4067
(*) Preliminary information				