

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

	Jun,19, 2017	Jun,20, 2017	Jun,21, 2017	Jun,22, 2017	Jun,23, 2017
1. Commercial bank current account before Central Bank operations	1 400,0	661,5	1 327,8	797,6	474,9
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	29,9	130,0	30,0	30,0	
Proposals received	176,4	176,4	103,0	101,2	
Maturity	3,7	3,7	53,3	35,4	
Interest rate - Minimum	3,8	3,8	3,8	3,8	
Maximum	3,8	3,8	3,8	3,8	
Average	3,8	3,8	3,8	3,8	
Stock	26 663,3	26 663,3	26 693,3	26 723,3	26 723,3
Next maturity CD BCRP (Jul 6, 2017)	1 490,2	1 490,2	1 490,2		1 490,2
CD BCRP matured from Jun 26 to 28, 2017		200,0		200,0	200,0
Repo BCRP matured from Jun 26 to 28, 2017		400,0		300,0	150,0
Proposals received		400,0	290,0	170,0	65,0
Maturity		7 d	365 d	14 d	14 d
Interest rate - Minimum		4,3	4,6	4,21	4,51
Maximum		4,3	4,6	4,26	4,40
Average		4,3	4,6	4,25	4,24
Stock	1 850,0	1 750,0	1 950,0	2 410,0	2 810,0
Next maturity Repo (Jun. 29, 2017)		300,0		200,0	200,0
Repo BCRP matured from Jun 26 to 28, 2017		500,0		300,0	200,0
ii. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	1 250,0	1 150,0	950,0	950,0	800,0
Next maturity CDLD BCRP (Jun 20, 2017)			150,0		200,0
CDLD BCRP matured from Jun 26 to 28, 2017			150,0		600,0
iii. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	200,0	200,0			
Next maturity time deposits (Jun 19, 2017)					
Time Deposits matured from Jun 26 to 28, 2017					
iv. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	1 300,0	1 600,0	1 600,0	1 600,0	1 600,0
Next maturity time deposits TP (Jul 05, 2017)			500,0		500,0
Time Deposits TP matured from Jun 26 to 28, 2017					
v. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP (I)					
CDR BCRP matured from Jun 26 to 28, 2017					
vi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	13 952,1	13 952,1	13 952,1	13 883,1	13 683,1
Next maturity Swap (Jun 23, 2017)			400,0		700,0
Swap matured from Jun 26 to 28, 2017			400,0		1 550,0
vii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	5 750,0	5 750,0	5 750,0	5 750,0	5 750,0
Next maturity Swap foreign currency (Jul 07, 2017)			800,0		800,0
Swap foreign currency matured from Jun 26 to 28, 2017					
viii. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	3 861,7	3 861,7	3 861,7	3 730,0	3 730,0
Next maturity Swap foreign currency (Jun 23, 2017)			131,7		200,0
Swap foreign currency matured from Jun 26 to 28, 2017			131,7		
ix. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	308,0		308,0		308,0
Next maturity FX Swap Sell (Jul 10, 2017)			258,0		258,0
FX Swap Sell currency matured from Jun 26 to 28, 2017					
x. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	3,5				
Next maturity Purchase FX Swap (Jun 20, 2017)			3,5		
FX Swap Purchase currency matured from Jun 26 to 28, 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					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	1 370,0	1 161,5	1 497,8	1 427,6	1 105,9
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0138%	0,0138%	0,0138%	0,0138%	0,0128%
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	2,75%	2,75%	2,75%	2,75%	2,75%
5. Commercial bank current account in the BCR at close of the day	1 277,4	1 277,4	1 135,8	1 317,6	1 040,9
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	6 849,3	7 218,1	6 707,4	7 218,1	6 564,0
i. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,0	6,0	5,6	6,0	5,5
ii. Cumulative average current account in domestic currency (millions of S/)	2 540,4	2 459,6	2 396,6	2 324,6	2 268,8
c. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,1	2,4	2,0	2,4	1,9
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 578,5	2 009,5	1 424,0	1 404,5	1 010,0
Interest rate - Minimum / Maximum / Average	4,00/4,05/4,01	4,00/4,10/4,02	4,00/4,00/4,00	4,00/4,05/4,01	4,00/4,15/4,02
b. Interbank operations (foreign currency)	50,0	25,0	55,0	42,0	10,0
Interest rate - Minimum / Maximum / Average	1,20/1,25/1,25	1,25/1,25/1,25	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	311,0	248,1	228,0	234,0	229,0
6 month term (amount / average interest rate)		20,1 / 3,7%		20,0 / 3,7%	81,0 / 3,7%
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Jun, 19 2017	Jun, 19 2017	Jun, 20 2017	Jun, 21 2017	Jun, 22 2017
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-8,1	-38,1	121,0	-40,9	-0,9
Flow of foreign exchange position = a + b1 - c1 + e + f	97,1	75,9	294,1	-53,8	-62,7
a. Spot purchases with non-banking costumers	-6,8	59,5	174,0	-154,0	-61,7
i. Purchases	275,4	210,9	349,5	319,0	300,4
ii. Sales	282,1	160,4	175,6	473,0	362,1
b. Forward purchases with non-banking costumers	87,8	-188,7	-137,8	122,0	-86,9
i. Pledged	234,6	143,8	37,9	221,8	237,1
ii. Redemption	166,7	332,5	225,7	99,8	305,9
c. Forward sells with non-banking costumers	171,1	-71,8	27,8	109,0	-130,7
i. Pledged	239,9	103,0	264,7	223,8	329,9
ii. Redemption	68,8	174,8	236,9	114,8	466,5
d. Interbank operations					
i. Spot	412,5	253,0	615,3	435,1	472,9
ii. Forward		38,0	49,0	16,0	3,0
e. Spot sales due to NDF redemption and swaps	9,5	-131,9	82,2	53,6	162,6
i. Purchases	63,8	156,1	230,5	113,8	441,7
ii. Sales	54,3	287,9	143,3	60,1	279,2
f. Change due to FX options	-2,0	2,8	1,4	-2,4	0,2
g. Net operations with other financial institutions	3,6	-0,5	35,2	61,4	-3,9
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datalec)	3,2755	3,2679	3,2757	3,2698	3,2667
(*) Preliminary information					