CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Aug. 07, 2017	Aug. 08, 2017	Aug. 09, 2017			Aug. 10, 2017			Aug. 11, 2017				
1. Commercial bank current account before Central Bank operations	**3 223,8**	**3 818,5**	**4 111,7**			**4 778,2**			**7 449,0**				
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	150,0	30,0	100,0	300,0	30,0	200,0	300,0	300,0		500,0		
Proposals received	207,5	624,0	141,5	493,0	1080,0	201,5	622,0	1143,0	434,0		1153,0		
Maturity	183 d	182 d	547 d	90 d	181 d	364 d	89 d	180 d	88 d		179 d		
Interest rate : Minimum	3,6	3,5	3,60	3,29	3,43	3,51	3,47	3,50	3,55		3,50		
Maximum	3,6	3,5	3,60	3,51	3,54	3,52	3,63	3,53	3,60		3,55		
Average	3,6	3,5	3,60	3,48	3,51	3,52	3,53	3,51	3,60		3,53		
Stock	23 593,0	23 743,0		24 173,0			23 512,8			24 312,8			
Next maturity CD BCRP (Aug. 17 2017)	1 190,0			1 190,0						893,4			
	1 190,0			1 190,0						893,4			
ii. Outcome of the buying auction sale securities (Repo)													
Proposals received													
Maturity													
Interest rate : Minimum													
Maximum													
Average													
Stock	2 460,0	2 460,0		2 460,0			2 460,0			2 460,0			
Next maturity Repo (Dec. 18, 2017)	200,0			200,0						200,0			
iii. Auction sale of CDLD BCRP													
Proposals received													
Maturity													
Interest rate : Minimum													
Maximum													
Average													
Stock													
Next maturity CDLD BCRP ()													
iv. Auction sale of time deposits in domestic currency		500,1		1 000,1		500,0	500,0	1448,7	1000,0	1000,0	1000,0	685,0	1444,0
Proposals received		1 121,0		1 293,6		770,5	604,0	1448,7	2297,0	2746,0	2672,5	685,0	1444,0
Maturity		1 d		1 d		1 d	1 d	1 d	3 d	3 d	3 d	7 d	3 d
Interest rate : Minimum		3,3		3,3		3,35	3,60	3,40	3,40	3,30	3,10	3,55	3,30
Maximum		3,5		3,5		3,74	3,75	3,75	3,60	3,40	3,55	3,75	3,75
Average		3,4		3,4		3,56	3,73	3,69	3,54	3,34	3,45	3,73	3,47
Stock		500,1		1 000,1			2 448,7				5 129,0		
Next maturity of time deposits (Aug 14 , 2017)				1 000,1							4 444,0		
				1 000,1							5 129,0		
v. Auction sale of time deposits TP in domestic currency													
Proposals received													
Maturity													
Interest rate : Minimum													
Maximum													
Average													
Stock	2 000,0	2 000,0		2 000,0			2 000,0				2 000,0		
Next maturity of time deposits TP (Dec 19, 2017)	200,0			200,0							200,0		
vi. Auction sale of CDR BCRP													
Proposals received													
Maturity													
Interest rate : Minimum													
Maximum													
Average													
Stock													
Next maturity CDR BCRP ()													
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			12 783,1				12 783,1		
Next maturity Swap (Aug. 25, 2017)	250,0			250,0							250,0		
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			4 950,0				4 950,0		
Next maturity Swap foreign currency (Sep 08, 2017)	600,0			600,0							600,0		
ix. Auction sale of Swap operation in foreign currency (Sustitution)													
Proposals received													
Maturity													
Interest rate : Minimum													
Maximum													
Average													
Stock	3 730,0	3 730,0		3 730,0			3 730,0				3 730,0		
Next maturity Swap foreign currency (Jan 26, 2018)	200,0			200,0							200,0		
x. Auction FX Swap Sell BCRP													
Proposals received													
Maturity													
Interest rate : Minimum													
Maximum													
Average													
Stock													
Next maturity FX Swap Sell ( )													
xi. Auction Purchase FX Swap BCRP													
Proposals received													
Maturity													
Interest rate : Minimum													
Maximum													
Average													
Stock													
Next maturity Purchase FX Swap ()													
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 Secundary Market of CD BCRP, CD BCRP-NR and BTP	54.1	54.1		54.1			54.1				54.1		
i. Repurchase of CD BCRP and CD BCRP-NR													
ii. Purchase of BTP													
3. Commercial bank current account before close of the day	**3 253,8**	**3 168,4**	**2 681,6**			**1 799,5**			**1 520,0**				
4. Central Bank monetary operations													
a. Swap operations of foreign currency.													
Fee (daily efective rate)	0,0108%	0,0108%		0,0108%			0,0108%				0,0118%		
b. Outcome of the direct temporary buying securities (Repo)													
Interest rate	4,30%	4,30%		4,30%			4,30%				4,30%		
c. Monetary regulation credit													
Interest rate													
d. Overnight deposits in domestic currency	68,0	83,1		220,2			20,2				19,3		
Interest rate	2,50%	2,50%		2,50%			2,50%				2,50%		
5. Commercial bank current account in the BCR at close of the day	**3 185,8**	**3 085,3**	**2 461,4**			**1 779,3**			**1 500,7**				
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 890,2	7 949,6		7 658,6			7 557,1				7 396,3		
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,5	6,6		6,3			6,2				6,1		
c Cumulative average current account in domestic currency (millions of S/)	3 619,0	3 484,8		3 371,1			3 269,3				3 108,5		
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3,0	3,0		2,8			2,7				2,6		
6. Interbank market and Secondary market of CDBCRP													
a. Interbank operations (domestic currency)	806,2	901,0		604,0			948,0				780,0		
Interest rate : Minimum / Maximum / Average	3,75/3,75/3,75	3,75/3,75/3,75		3,75/3,75/3,75			3,50/3,75/3,70				3,50/3,80/3,71		
b. Interbank operations (foreign currency)	47,0	79,0		94,0			84,0				104,0		
Interest rate : Minimum / Maximum / Average	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 / 1,25		
c. Secondary market of CDBCRP and CDBCRP-NR	441,0	824,0		433,0			114,5				43,6		
6 month term (amount / average interest rate)	196,2 / 3,75	21,8 / 3,75											
12 month term (amount / average interes rate)							24,5 / 3,50						
24 month term (amount / average interest rate)													
7. Operations in the foreign exchange market (millions of US$)	**agos, 04 2017**	**Aug, 07 2017**	**Aug, 08 2017**			**Aug, 09 2017**			**Aug, 10 2017**				
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-28,3	43,3		-51,0			-82,5				18,7		
Flow of foreign exchange position = a + b.ii - c.ii + e + f	119,7	95,5		-56,8			-92,8				-21,9		
a. Spot purchases with non-banking costumers	61,9	39,7		-53,6			-177,1				-68,3		
i. Purchases	286,5	223,0		264,1			415,9				204,3		
ii. -) Sales	224,6	183,3		317,6			593,1				272,6		
b. Forward purchases with non-banking costumers	-158,2	-19,5		-18,8			113,5				37,6		
i. Pacted	99,3	43,6		41,4			220,4				241,2		
ii. -) Redemption	257,5	63,1		60,2			106,8				203,6		
C. Forward sells with non-banking costumers	-11,6	34,2		-25,6			95,0				-10,3		
i. Pacted	209,7	50,5		199,1			158,2				228,9		
ii. -) Redemption	221,2	16,3		224,7			63,1				239,2		
d. Interbank operations													
i. Spot	476,3	155,4		355,7			532,6				582,0		
ii. Forward	3,0	3,0		5,0			15,0				23,0		
e. Spot sales due to NDF redemption and swaps	16,4	10,6		176,1			11,9				198,4		
i. Purchases	202,7	15,7		214,9			57,8				234,4		
ii. -) Sales	186,3	5,1		38,8			45,8				126,0		
f. Change due to FX options	-1,3	1,5		-1,0			-8,2				-7,3		
g. Net operations with other financial institutions	5,2	-1,6		-14,8			28,7				-26,5		
h. Monetary regulation credit													
Interest rate													
Note: Interbank exchange rate (Source: Datatec)	3,2423	3,2429		3,2432			3,2474				3,2484		
(*) Preliminar information													