

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

	Aug. 28, 2017			Aug. 29, 2017			Aug. 31, 2017			Sep. 01, 2017								
	(Millions of Soles)																	
1. Commercial bank current account before Central Bank operations	5 496,1									6 606,1			5 940,8			5 697,3		
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	100,0	200,1	200,0	399,0	30,0	200,0	200,0	299,9	300,0								
Maturity	138,0	199,0	580,0	399,0	625,0	106,0	387,0	435,0	784,0	602,0								
Interest rate - Minimum	190 d	99 d	190 d	99 d	189 d	389 d	32 d	96 d	189 d	95 d								
Maximum	3,60	3,59	3,60	3,62	3,63	3,59	3,56	3,57	3,58	3,5								
Average	3,63	3,65	3,65	3,65	3,65	3,64	3,56	3,57	3,63	3,6								
Stock	3,63	3,63	3,62	3,63	3,64	3,61	3,56	3,57	3,58	3,6								
Next maturity CD BCRP (Aug. 17 2017)	26 729,5									27 328,5			29 056,4			28 389,4		
CD BCRP matured from september 04 to 08, 2017	1 015,0									1 015,0			1 015,0			1 015,0		
ii. Outcome of the buying auction sale securities (Repo)																		
Proposals received																		
Maturity																		
Interest rate - Minimum																		
Maximum																		
Average																		
Stock																		
Next maturity Repo (Dec. 18, 2017)	2 460,0									2 460,0			2 460,0			2 460,0		
Repo BCRP matured from september 04 to 08, 2017	200,0									200,0			200,0			200,0		
iii. Auction sale of CDLD BCRP																		
Proposals received	145,0																	
Maturity	395,0																	
Interest rate - Minimum	60 d																	
Maximum	3,6																	
Average	3,7																	
Stock	3,7																	
Next maturity CDLD BCRP (Oct 23, 2017)	1 055,0									1 055,0			1 055,0			1 055,0		
CDLD BCRP matured from september 04 to 08, 2017	200,0									200,0			200,0			200,0		
iv. Auction sale of time deposits in domestic currency																		
Proposals received	2000,0	300,0	2000,0	2500,0	2086,0	600,0	3000,0	1000,1	313,9	1000,0	700,0							
Maturity	3881,5	821,1	3162,4	4303,0	2086,0	655,0	3397,9	1092,9	313,9	2339,0	2077,0							
Interest rate - Minimum	1 d	7 d	1 d	2 d	2 d	2 d	1 d	1 d	1 d	3 d	3 d							
Maximum	2,80	3,60	2,68	2,70	2,85	2,80	3,00	2,80	3,00	3,40	3,00							
Average	3,49	3,70	3,00	3,18	3,75	3,49	3,50	3,74	3,75	3,60	3,50							
Stock	3,07	3,66	2,78	3,03	3,29	3,13	3,24	3,22	3,40	3,53	3,77							
Next maturity time deposits (Sep 01, 2017)	5 450,9									6 638,9			5 768,9			2 000,0		
Time Deposits matured from september 04 to 08, 2017	4 000,0									5 188,0			5 464,9			2 000,0		
Auction sale of time deposits TP in domestic currency	5 150,9									6 338,9			5 464,9			2 000,0		
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		
Next maturity time deposits TP (Dec 19, 2017)	200,0									200,0			200,0			200,0		
Time Deposits TP matured from september 04 to 08, 2017																		
vi. Auction sale of CDR BCRP																		
Proposals received																		
Maturity																		
Interest rate - Minimum																		
Maximum																		
Average																		
Stock																		
Next maturity CDR BCRP ()																		
CDR BCRP matured from september 04 to 08, 2017																		
vii. Auction sale of Swap operation in foreign currency																		
Proposals received																		
Maturity																		
Interest rate - Minimum																		
Maximum																		
Average																		
Stock	12 533,1									12 533,1			12 533,1			11 833,1		
Next maturity Swap (Sep. 01, 2017)	700,0									700,0			700,0			20,0		
Swap operation matured from september 04 to 08, 2017	700,0									700,0			700,0			700,0		
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		
Next maturity Swap foreign currency (Sep 08, 2017)	600,0									600,0			600,0			600,0		
Swap foreign currency matured from september 04 to 08, 2017																		
ix. Auction sale of Swap operation in foreign currency (Substitution)																		
Proposals received																		
Maturity																		
Interest rate - Minimum																		
Maximum																		
Average																		
Stock	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			200,0		
Swap foreign currency matured from september 04 to 08, 2017																		
x. Auction FX Swap Sell BCRP																		
Proposals received																		
Maturity																		
Interest rate - Minimum																		
Maximum																		
Average																		
Stock																		
Next maturity FX Swap Sell ()																		
FX Swap Sell currency matured from september 04 to 08, 2017																		
xi. Auction Purchase FX Swap BCRP																		
Proposals received																		
Maturity																		
Interest rate - Minimum																		
Maximum																		
Average																		
Stock																		
Next maturity Purchase FX Swap ()																		
FX Swap Purchase currency matured from september 04 to 08, 2017																		
b. Central Bank foreign currency operations at over-the-counter	1 174,8									9,7			51,8			51,8		
i. Purchase (millions of US\$)	363,0									3,0			16,0			16,0		
Average exchange rate (S/ US\$)	3,2									3,2			3,2			3,2		
ii. Selling (millions of US\$)																		
Average exchange rate (S/ US\$)																		
c. Operations with Tesoro Público (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	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	2 040,8									819,1			906,6			3 749,1		
4. Central Bank monetary operations																		
a. Swap operations of foreign currency.																		
Fee (daily effective rate)	0,0109%									0,0116%			0,0109%			0,0119%		
b. Outcome of the direct temporary buying securities (Repo)																		
Interest rate	4,30%									4,30%			4,30%			4,30%		
c. Monetary regulation credit																		
Interest rate																		
Overnight deposits in domestic currency	1 245,6									414,0			221,0			67,8		
Interest rate	2,50%									2,50%			2,50%			2,50%		
5. Commercial bank current account in the BCR at close of the day	795,2									405,1			685,6			3 681,3		
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	6 443,6									6 505,1			6 354,1			8 092,4		
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,3									5,3			5,2			15,9		
c. Cumulative average current account in domestic currency (millions of S/)	2 107,7									2 144,7			1 957,3			3 681,3		
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1,7									1,7			1,6			7,3		
6. Interbank market and Secondary market of CDBCRP																		
a. Interbank operations (domestic currency)																		
Interest rate - Minimum / Maximum / Average	3,60/3,75/3,74									3,30/3,60/3,46			3,50/3,75/3,69			3,75/3,80/3,75		
b. Interbank operations (foreign currency)																		
Interest rate - Minimum / Maximum / Average	1,25 / 1,25 / 1,25									1,25 / 1,30 / 1,26			1,25 / 1,25 / 1,25			1,25 / 1,25 / 1,25		
c. Secondary market of CDBCRP and CDBCRP-NR																		
6 month term (amount / average interest rate)	209,8									8,6			404,1			404,1		
12 month term (amount / average interest rate)	109,9 / 3,60									6,6 / 3,63			63,2 / 3,62			63,2 / 3,62		
24 month term (amount / average interest rate)																		
7. Operations in the foreign exchange market (millions of US\$)	Aug. 25 2017									Aug. 28 2017			Aug. 29 2017			Aug. 31 2017		
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-128,7									3,7			131,1			36,2		
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-401,9									-236,5			99,3			-10,2		
a. Spot purchases with non-banking costumers	32,1									32,0			63,0			37,0		
i. Purchases	316,2									363,0			380,4			302,6		
ii. Sales	279,0									290,0			297,2			339,6		
b. Forward purchases with non-banking costumers	291,7									63,0			149,3			6,8		
i. Pached	376,5									290,8			244,3			228,7		
ii. Redemption	84,8									207,7			95,0			222,0		
c. Forward sells with non-banking costumers	-1,1									-147,6			116,2			-38,9		
i. Pached	103,2									52,0			177,1			276,5		
ii. Redemption	104,3									199,5			61,0			315,4		
d. Interbank operations																		
i. Spot	474,9									228,0			474,1			648,1		
ii. Forward	47,0									23,0			242,0			49,0		
e. Spot sales due to NDF redemption and swaps	22,9									95,0			-18,9			123,3		
i. Purchases	71,6									193,0			67,6			305,9		
ii. Sales	48,7									98,0			76,5			182,6		
f. Change due to FX options	-19,6									9,6			-1,5			-0,1		
g. Net operations with other financial institutions	-442,4									-412,6			0,8			-3,2		
Interest rate																		
Note: Interbank exchange rate (Source: Database)	3,2369									3,2359			3,2407			3,2406		
(*) Preliminary information																		