

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

	Apr.17, 2017	Apr.18, 2017	Apr.19, 2017	Apr.20, 2017	Apr.21, 2017
<b>1. Commercial bank current account before Central Bank operations</b>	<b>5 032.2</b>	<b>5 188.2</b>	<b>4 575.8</b>	<b>3 959.3</b>	<b>2 452.9</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>					
<b>a. Central Bank monetary operations</b>					
<b>i. Auction sale of CD BCRP</b>					
Proposals received	30.0 150.0 150.0	150.0 150.0 150.0	30.0 200.0 200.0 200.0	30.0 150.0 150.0 100.0	150.0
Maturity	205.0 458.0 477.0	364.0 407.0 513.0	140.0 432.0 475.0 678.0	140.0 432.0 475.0 678.0	395.4
Interest rate : Minimum	185 d 360 d 542 d	184 d 359 d 541 d	540 d 183 d 358 d 540 d	187 d 329 d 332 d 428 d	369 d
Interest rate : Maximum	4.14 4.20 4.30	4.14 4.18 4.25	4.25 4.13 4.17 4.24	4.13 4.12 4.16 4.20	4.14
Average	4.15 4.23 4.30	4.14 4.20 4.29	4.25 4.13 4.17 4.25	4.17 4.13 4.16 4.23	4.14
Stock	4.14 4.21 4.30	4.14 4.18 4.28	4.25 4.13 4.17 4.24	4.16 4.13 4.16 4.22	4.14
Next maturity CD BCRP (Apr 24, 2017)	26 336.9	26 986.0	27 116.9	27 546.9	27 686.9
CD BCRP matured from april 24 to 28, 2017	300.00		99.90		99.90
<b>ii. Outcome of the buying auction sale securities (Repo)</b>					
Proposals received					
Maturity					
Interest rate : Minimum					
Interest rate : Maximum					
Average					
Stock	1 499.0	1 499.0	1 499.0	1 499.0	1 499.0
Next maturity REPO (May, 6, 2017)	399.0		399.0		399.0
REPO BCRP matured from april 24 to 28, 2017					
<b>iii. Outcome of the buying auction sale securities (Special Repo)</b>					
Proposals received					
Maturity					
Interest rate : Minimum					
Interest rate : Maximum					
Average					
Stock					
Next maturity Special Repo (i)					
Special Repo matured from april 24 to 28, 2017					
<b>iv. Auction sale of CDV BCRP</b>					
Proposals received					
Maturity					
Interest rate : Minimum					
Interest rate : Maximum					
Average					
Stock					
Next maturity CDV BCRP (i)					
CDV BCRP matured from april 24 to 28, 2017					
<b>v. Auction sale of time deposits in domestic currency</b>					
Proposals received	2 000.0	2 000.0	2 200.1	2 000.0	1 300.1
Maturity	2 836.5	2 633.0	2 289.0	2 122.2	2 122.2
Interest rate : Minimum	1 d	1 d	1 d	1 d	3 d
Interest rate : Maximum	3.60	3.60	3.67	3.67	3.60
Average	4.20	4.20	3.90	3.90	3.85
Stock	3.91	3.91	3.76	3.77	3.69
Next maturity of time deposits (April 24, 2017)	2 000.0	2 000.0	2 200.1	2 000.0	1 300.1
Time Deposits matured from april 24 to 28, 2017	2 000.0		2 200.1		1 300.1
<b>vi. Auction sale of time deposits TP in domestic currency</b>					
Proposals received					
Maturity					
Interest rate : Minimum					
Interest rate : Maximum					
Average					
Stock	1 600.0	1 600.0	1 600.0	1 600.0	1 600.0
Next maturity of time deposits TP (June 08, 2017)	300.1		300.1		300.1
Time Deposits TP matured from april 24 to 28, 2017					
<b>vii. Auction sale of time deposits BN in domestic currency</b>					
Proposals received					
Maturity					
Interest rate : Minimum					
Interest rate : Maximum					
Average					
Stock					
Next maturity of time deposits BN (i)					
Time Deposits BN matured from april 24 to 28, 2017					
<b>viii. Auction sale of CDR BCRP</b>					
Proposals received					
Maturity					
Interest rate : Minimum					
Interest rate : Maximum					
Average					
Stock	150.0	150.0	150.0	150.0	150.0
Next maturity CDR BCRP (May 03, 2017)	150.0		150.0		150.0
CDR BCRP matured from april 24 to 28, 2017					
<b>ix. Auction sale of Swao operation in foreign currency</b>					
Proposals received					
Maturity					
Interest rate : Minimum					
Interest rate : Maximum					
Average					
Stock	13 980.1	13 980.1	13 980.1	13 980.1	13 980.1
Next maturity Swap (Jan 16, 2017)	400.0		400.0		400.0
Swao matured from april 24 to 28, 2017					
<b>x. Auction sale of Swap operation in foreign currency (Expansion)</b>					
Proposals received					
Maturity					
Interest rate : Minimum					
Interest rate : Maximum					
Average					
Stock	6 350.0	6 350.0	6 350.0	6 350.0	6 350.0
Next maturity Swap foreign currency (Jun 02, 2017)	400.0		400.0		400.0
Swap foreign currency matured from april 24 to 28, 2017					
<b>xi. Auction sale of Swap operation in foreign currency (Substitution)</b>					
Proposals received					
Maturity					
Interest rate : Minimum					
Interest rate : Maximum					
Average					
Stock	4 804.7	4 804.7	4 804.7	4 804.7	4 804.7
Next maturity Swap foreign currency (May 26, 2017)	243.0		243.0		243.0
Swap foreign currency matured from april 24 to 28, 2017					
<b>xii. Auction Purchase FX Swap BCRP</b>					
Proposals received				3.5	
Maturity				123.5	
Interest rate : Minimum				61 d	
Interest rate : Maximum				1.00	
Average				1.00	
Stock	3.5	3.5	3.5	7.0	7.0
Next maturity Purchase FX Swap (May 30, 2017)	3.5		3.5		3.5
FX Swap Sell currency matured from april 24 to 28, 2017					
<b>b. Central Bank foreign currency operations at over-the-counter</b>					
<b>i. Purchase (millions of US\$)</b>					
Average exchange rate (S/ US\$)				317.9	411.9
Selling (millions of US\$)				98.0	127.0
Average exchange rate (S/ US\$)				3.2	3.2
<b>c. Operations with Tesoro Publico (millions of US\$)</b>					
<b>i. Purchase (millions of US\$)</b>					
Selling (millions of US\$)					
<b>d. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP</b>					
<b>i. Repurchase of CD BCRP and CD BCRP-NR</b>					
<b>ii. Purchase of BTP</b>					
<b>3. Commercial bank current account before close of the day</b>	<b>2 702.2</b>	<b>2 038.2</b>	<b>1 748.9</b>	<b>1 847.2</b>	<b>1 414.6</b>
<b>4. Central Bank monetary operations</b>					
<b>a. Swap operations of foreign currency.</b>					
Fee (daily effective rate)	0.0138%	0.0138%	0.0135%	0.0135%	0.0134%
<b>b. Outcome of the direct temporary buying securities (Repo)</b>					
Interest rate	4.80%	4.80%	4.80%	4.80%	4.80%
<b>c. Monetary regulation credit</b>					
Interest rate	4.80%	4.80%	4.80%	4.80%	4.80%
<b>d. Overnight deposits in domestic currency</b>					
Interest rate	1 088.9	712.4	213.8	44.0	519.0
	3.00%	3.00%	3.00%	3.00%	3.00%
<b>5. Commercial bank current account in the BCR at close of the day</b>	<b>1 615.3</b>	<b>1 325.8</b>	<b>1 535.1</b>	<b>1 803.2</b>	<b>895.6</b>
<b>a. Cumulative average reserve balances in domestic currency (millions of S/ (*)</b>	7 454.5	7 459.5	7 472.0	7 322.8	7 232.2
<b>b. Central Bank foreign currency operations (% of liabilities subject to reserve requirements) (*)</b>	5.0	6.3	6.3	6.2	6.1
<b>c. Cumulative average current account in domestic currency (millions of S/)</b>	2 945.8	3 018.5	2 940.5	2 799.0	2 708.3
<b>d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)</b>	2.5	2.5	2.5	2.4	2.3
<b>6. Interbank market and Secondary market of CDBCRP</b>					
<b>a. Interbank operations (domestic currency)</b>	800.0	#(REF)	949.5	#(REF)	499.0
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	534.0	4,25/4,25/4,25	455.5	4,25/4,25/4,25
<b>b. Interbank operations (foreign currency)</b>	5.0	4,25/4,25/4,25	19.8	105.4	65.0
Interest rate : Minimum / Maximum / Average	1,10/1,10/1,10	9.5	94.0	1,10/1,10/1,10	1,10/1,10/1,10
<b>c. Secondary market of CDBCRP and CDBCRP-NR</b>	428.5	1,10/1,10/1,10	37.7	410.8	410.8
6 month term (amount / average interest rate)	13.7 / 4.14	213.3	20.0 / 4.13	572.6	
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
<b>7. Operations in the foreign exchange market (millions of US\$)</b>	<b>Apr. 12 2017</b>	<b>Apr. 17 2017</b>	<b>Apr. 18 2017</b>	<b>Apr. 19 2017</b>	<b>Apr. 20 2017</b>
<b>a. Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f</b>	-63.9	26.5	-29.1	88.0	-27.3
<b>b. Flow of foreign exchange position = a + b.i - c.i + e + f</b>	-18.5	-97.9	5.9	95.2	-37.7
<b>i. Spot purchases with non-banking customers</b>	9.7	18.8	105.4	95.1	95.1
ii. Purchases	313.2	173.7	260.8	311.2	325.6
iii. Sales	303.5	276.0	241.9	205.8	229.5
<b>b. Forward purchases with non-banking customers</b>	162.5	183.1	37.3	54.0	-31.4
i. Pacted	197.0	209.9	320.5	184.0	172.1
ii. Redemption	34.5	26.8	293.2	80.0	203.4
<b>c. Forward sells with non-banking customers</b>	208.2	57.1	72.6	60.2	-46.5
i. Pacted	294.0	136.7	169.1	155.1	230.5
ii. Redemption	85.8	79.6	96.5	94.9	277.0
<b>d. Interbank operations</b>					
i. Spot	572.9	337.4	294.8	502.5	436.8
ii. Forward	5.0	20.0	7.0	7.0	5.0
<b>g. Net operations with other financial institutions</b>	3.8	-3.5	0.4	-2.8	-133.3
<b>h. Monetary regulation credit</b>					
Interest rate					
Note: Interbank exchange rate (Source: Datalec)	3.2535	3.2505	3.2526	3.2493	3.2436
(*) Preliminary information					