

CENTRAL RESERVE BANK OF PERU SUMMARY OF MONETARY AND EXCHANGE OPERATIONS (Millions of Soles)					
	May 08, 2017	May 09, 2017	May 10, 2017	May 11, 2017	May 12, 2017
1. Commercial bank current account before Central Bank operations	2 758,6	2 961,0	3 149,9	4 282,8	3 227,7
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	30,0	150,0
Proposals received	131,0		207,4	210,8	529,0
Maturity	185 d		547 d	364 d	181 d
Interest rate - Minimum	4,01		4,06	4,01	3,84
Maximum	4,07		4,10	4,02	3,90
Average	4,05		4,07	4,01	3,84
Stock	27 427,0	27 427,0	27 657,0	27 139,9	27 439,9
Next maturity CD BCRP (May 16, 2017)	1 047,1	1 047,1	1 047,1	900,0	900,0
CD BCRP matured from may, 15 to 19, 2017	1 047,1	1 047,1	1 047,1		900,0
ii. Outcome of the buying auction sale securities (Repo)	350,00				
Proposals received	350,00				
Maturity	1 d				
Interest rate - Minimum	4,25				
Maximum	4,25				
Average	4,25				
Stock	1 250,0	1 400,0	1 100,0	1 100,0	1 100,0
Next maturity REPO (Jun. 05, 2017)	350,0	300,0	300,0	300,0	300,0
REPO BCRP matured from may, 15 to 19, 2017	650,0	300,0			
iii. Outcome of the buying auction sale securities (Special Repo)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Special Repo (i)					
Special Repo matured from may, 15 to 19, 2017					
iv. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	1 320,00	1 320,00	1 320,00	1 320,00	1 320,00
Next maturity CDLD BCRP (May 29, 2017)	70,00	70,00	70,00	70,00	70,00
CDLD BCRP matured from may, 15 to 19, 2017					
v. Auction sale of time deposits in domestic currency					
Proposals received				800,0	400,0
Maturity				1 094,5	1 062,5
Interest rate - Minimum				1 d	3 d
Maximum				3,60	3,50
Average				4,09	3,57
Stock				3,87	3,53
Next maturity of time deposits (may 15, 2017)				800,0	400,0
Time Deposits matured from may, 15 to 19, 2017				800,0	400,0
vi. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
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	300,1	300,1
Time Deposits TP matured from may, 15 to 19, 2017					
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 (i)					
Time Deposits BN matured from may, 15 to 19, 2017					
viii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP (May 03, 2017)					
CDR BCRP matured from may, 15 to 19, 2017					
ix. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap (Jun 16, 2017)	13 980,1	13 980,1	13 980,1	13 980,1	13 980,1
Swap matured from may, 15 to 19, 2017	400,0	400,0	400,0	400,0	400,0
x. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency (Jun 02, 2017)	6 350,0	6 350,0	6 350,0	6 350,0	6 350,0
Swap foreign currency matured from may, 15 to 19, 2017	400,0	400,0	400,0	400,0	400,0
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	4 804,7
Next maturity Swap foreign currency (May 26, 2017)	243,0	243,0	243,0	243,0	243,0
Swap foreign currency matured from may, 15 to 19, 2017					
xii. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	7,0	7,0	7,0	7,0	7,0
Next maturity Purchase FX Swap (May 30, 2017)	3,5	3,5	3,5	3,5	3,5
FX Swap Purchase currency matured from may, 15 to 19, 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	3 078,6	2 961,0	2 919,9	2 952,8	2 527,7
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0,0137%	0,0137%	0,0137%	0,0137%	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	35,6	107,5	223,0	43,7	494,0
Interest rate	3,00%	3,00%	3,00%	3,00%	3,00%
5. Commercial bank current account in the BCR at close of the day	3 043,0	2 853,5	2 796,9	2 909,1	2 033,7
i. Cumulative average reserve balances in domestic currency (millions of S/)	7 341,8	7 435,3	7 376,2	7 365,6	7 234,9
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,2	6,2	6,2	6,1	6,0
iii. Cumulative average current account in domestic currency (millions of S/)	3 066,3	3 143,9	3 039,4	3 030,5	2 936,1
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,6	2,6	2,5	2,5	2,5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	852,5	1 202,0	1 185,5	687,5	1 433,0
Interest rate - Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,25/4,25	4,00/4,25/4,22	4,00/4,00/4,00
b. Interbank operations (foreign currency)	100,0	131,0	122,0	95,0	180,0
Interest rate - Minimum / Maximum / Average	1,10/1,10/1,10	1,10/1,10/1,10	1,10/1,10/1,10	1,10/1,10/1,10	1,10/1,10/1,10
c. Secondary market of CDBCRP and CDBCRP-NR	125,9	388,6	511,4	312,2	72,2
6 month term (amount / average interest rate)		10,0 / 4,05			4,0 / 3,99
12 month term (amount / average interest rate)		10,0 / 4,07			28,2 / 4,01
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	May, 08 2017	May, 09 2017	May, 09 2017	May, 09 2017	May, 11 2017
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	7,5	5,2	60,8	-336,6	-23,1
Flow of foreign exchange position = a + b.i - c.i + e + f	-48,3	-16,8	-2,8	-275,7	98,7
a. Spot purchases with non-banking customers	-15,1	-74,3	-8,9	-302,7	-23,5
i. Purchases	248,5	246,2	233,9	262,1	228,9
ii. Sales	363,8	320,5	240,8	564,9	252,4
b. Forward purchases with non-banking customers	155,7	72,7	73,3	-22,7	-108,7
i. Pacted	175,5	180,0	111,0	120,8	117,0
ii. Redemption	19,8	107,3	37,7	143,6	225,7
c. Forward sells with non-banking customers	100,1	66,3	69,7	125,2	9,3
i. Pacted	172,8	216,4	145,0	199,1	112,6
ii. Redemption	72,7	150,2	75,3	73,9	103,3
d. Interbank operations					
i. Spot	474,3	494,5	445,8	563,3	282,8
ii. Forward	3,0	40,0	5,0	-40,8	5,0
e. Spot sales due to NDF redemption and swaps	20,5	89,0	42,8	8,6	3,6
i. Purchases	30,8	142,5	72,8	73,9	102,4
ii. Sales	10,3	43,5	30,0	114,7	98,8
f. Change due to FX options	0,3	-2,8	-0,8	-4,2	-3,8
g. Net operations with other financial institutions	-0,7	19,7	59,7	89,4	-3,9
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datarec)	3,2720	3,2878	3,2879	3,2873	3,2861
(*) Preliminary information					