

CENTRAL RESERVE BANK OF PERU SUMMARY OF MONETARY AND EXCHANGE OPERATIONS (Millions of Soles)			
	Apr,10, 2017	Apr,11, 2017	Apr,12, 2017
1. Commercial bank current account before Central Bank operations	2 260,3	3 881,9	4 206,4
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		30,0
Maturity	130,0		141,0
Interest rate : Minimum	192 d		547 d
Maximum	4,15		4,33
Average	4,15		4,33
Stock	28 783,3	27 006,9	27 036,9
Next maturity CD BCRP (Apr 11, 2017)	1 776,5		1 030,0
CD BCRP matured from april 17 to 21, 2017	1 776,5		1 030,0
ii. Outcome of the buying auction sale securities (Repo)			
Proposals received	200,0	900,0	300,0
Maturity	525,0	1685,0	500,0
Interest rate : Minimum	1 d	1 d	5 d
Maximum	4,65	4,72	4,35
Average	4,65	4,72	4,35
Stock	4,65	4,72	4,35
Next maturity REPO (Apr. 11, 2017)	2 599,0	1 759,0	2 599,0
REPO BCRP matured from april 17 to 21, 2017	1 100,0	300,0	900,0
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 april 17 to 21, 2017			
iv. Auction sale of CLD BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	70,00	70,00	70,00
Next maturity CLD BCRP (May 29, 2017)	70,00	70,00	70,00
CLD BCRP matured from april 17 to 21, 2017			
v. Auction sale of time deposits in domestic currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity time deposits (i)			
Time Deposits matured from april 17 to 21, 2017			
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
Next maturity time deposits TP (June 08, 2017)	300,1	300,1	300,1
Time Deposits TP matured from april 17 to 21, 2017			
vii. Auction sale of time deposits BN in domestic currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity time deposits BN (i)			
Time Deposits BN matured from april 17 to 21, 2017			
viii. Auction sale of CDR BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	150,0	150,0	150,0
Next maturity CDR BCRP (May 03, 2017)	150,0	150,0	150,0
CDR BCRP matured from april 17 to 21, 2017			
ix. Auction sale of Swap operation in foreign currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	13 980,1	13 980,1	13 980,1
Next maturity Swap (Jan 16, 2017)	400,0	400,0	400,0
Swap matured from april 17 to 21, 2017			
x. Auction sale of Swap operation in foreign currency (Expansion)			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	6 350,0	6 350,0	6 350,0
Next maturity Swap foreign currency (Jan 02, 2017)	400,0	400,0	400,0
Swap foreign currency matured from april 17 to 21, 2017			
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
Next maturity Swap foreign currency (May 26, 2017)	243,0	243,0	243,0
Swap foreign currency matured from april 17 to 21, 2017			
xii. Auction Purchase FX Swap BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	3,5	3,5	3,5
Next maturity Purchase FX Swap (May 30, 2017)	3,5	3,5	3,5
FX Swap Sell currency matured from april 17 to 21, 2017			
b. Central Bank foreign currency operations at over-the-counter			
i. Purchase (millions of US\$)	3,2		
Average exchange rate (S/ US\$)	1,0		
ii. Selling (millions of US\$)	3 245,0		
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	3 333,5	4 181,9	5 076,4
4. Central Bank monetary operations			
a. Swap operations of foreign currency:			
Fee (daily effective rate)	0,0129%	0,0129%	0,0133%
b. Outcome of the direct temporary buying securities (Repo)			
Interest rate	4,80%	4,80%	4,80%
c. Monetary regulation credit			
Interest rate	4,80%	4,80%	4,80%
d. Overnight deposits in domestic currency			
Interest rate	10,0	66,3	1 119,8
	3,00%	3,00%	3,00%
5. Commercial bank current account in the BCR at close of the day	3 323,5	4 115,6	3 956,6
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 116,3	6 827,5	7 228,2
i. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,0	5,8	6,1
c. Cumulative average current account in domestic currency (millions of S/)	2 580,3	2 574,8	2 695,0
i. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,2	2,2	2,3
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)			
Interest rate : Minimum / Maximum / Average	684,0	773,5	1 838,0
b. Interbank operations (foreign currency)	4 254,40/4,32	4 304,30/4,30	4 304,45/4,35
Interest rate : Minimum / Maximum / Average	70,0	85,0	92,0
c. Secondary market of CDBCRP and CDBCRP-NR	1,0 / 1,05 / 1,01	1,0 / 1,00 / 1,01	1,00 / 1,00 / 1,00
6 month term (amount / average interest rate)	73,4	73,4	381,6
12 month term (amount / average interest rate)	20,0 / 4,15	20,0 / 4,15	25,0 / 4,14
24 month term (amount / average interest rate)			
7. Operations in the foreign exchange market (millions of US\$)	Apr. 07 2017	Apr. 10 2017	Apr. 11 2017
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-35,7	43,2	75,7
Flow of foreign exchange position = a + b1 - c1 + e + f	108,6	68,7	89,8
a. Spot purchases with non-banking costumers	97,9	85,4	83,9
i. Purchases	282,4	330,9	292,5
ii. Sales	184,5	245,5	208,5
b. Forward purchases with non-banking costumers	-24,5	-29,1	-37,0
i. Pacted	62,1	60,8	9,0
ii. Redemption	86,6	89,9	345,9
c. Forward sells with non-banking costumers	134,5	-4,5	-322,1
i. Pacted	260,2	77,4	270,9
ii. Redemption	125,7	81,9	592,9
d. Interbank operations			
i. Spot	491,4	302,5	592,0
ii. Forward	49,4	-23,9	17,0
e. Spot sales due to NDF redemption and swaps	124,7	58,0	252,0
i. Purchases	75,3	81,9	339,6
ii. Sales	14,8	-0,8	0,8
f. Change due to FX options	9,3	-0,8	0,8
g. Net operations with other financial institutions			
h. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datatec)	3,2468	3,2463	3,2506
(*) Preliminary information			