

CENTRAL RESERVE BANK OF PERU SUMMARY OF MONETARY AND EXCHANGE OPERATIONS (Millions of Soles)						
	Apr.24, 2017	Apr.25, 2017	Apr.26, 2017	Apr.27, 2017	Apr.28, 2017	
1. Commercial bank current account before Central Bank operations	2 443,6	2 925,1	2 323,6	2 159,2	1 786,0	
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	100,0	100,0	30,0	100,0	100,0
Proposals received	86,5	249,0	250,4	56,4	276,0	235,0
Maturity	178 d	177 d	359 d	533 d	176 d	358 d
Interest rate - Minimum	4,10	4,12	4,12	4,19	4,11	4,11
Maximum	4,14	4,12	4,12	4,20	4,12	4,12
Average	4,13	4,12	4,12	4,19	4,11	4,11
Stock	27 627,0	27 827,0	28 057,0	28 287,0	28 517,0	28 137,0
Next maturity CD BCRP (May 2, 2017)	150,0	150,0	150,0	150,0	150,0	400,0
CD BCRP matured from may, 2 to 5, 2017	150,0	150,0	150,0	150,0	150,0	800,0
ii. Outcome of the buying auction sale securities (Repo)						
Proposals received						
Maturity						
Interest rate - Minimum						
Maximum						
Average						
Stock	1 499,0	1 499,0	1 499,0	1 499,0	1 499,0	1 499,0
Next maturity REPO (May, 8, 2017)	399,0	399,0	399,0	399,0	399,0	399,0
REPO BCRP matured from may, 2 to 5, 2017						
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, 2 to 5, 2017						
iv. Auction sale of CDLD BCRP	150,00				200,00	200
Proposals received	220,00				555,00	510
Maturity	60 d				61 d	61 d
Interest rate - Minimum	4,20				3,99	3,92
Maximum	4,20				4,08	3,98
Average	4,20				4,02	3,95
Stock	520,00	520,00	520,00	520,00	720,00	1 120,00
Next maturity CDLD BCRP (May 29, 2017)	70,00	70,00	70,00	70,00	70,00	70,00
CDLD BCRP matured from may, 2 to 5, 2017						
v. Auction sale of time deposits in domestic currency	1 600,0	1 600,0	1 300,0	1 043,1		800,0
Proposals received	2 274,6	2 274,6	1 417,0	1 043,1		1 047,4
Maturity	1 d	1 d	1 d	1 d		4 d
Interest rate - Minimum	3,60	3,60	3,68	3,68		3,60
Maximum	3,73	3,73	4,20	4,20		4,00
Average	3,62	3,62	3,78	3,82		3,60
Stock	1 600,0	1 158,1	1 300,0	1 043,1		800,0
Next maturity of time deposits (may 02, 2017)	1 600,0	1 158,1	1 300,0	1 043,1		800,0
Time Deposits matured from may, 2 to 5, 2017	1 600,0	1 158,1	1 300,0	1 043,1		800,0
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, 2 to 5, 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, 2 to 5, 2017						
viii. Auction sale of CDR BCRP						
Proposals received						
Maturity						
Interest rate - Minimum						
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	150,0		150,0
CDR BCRP matured from may, 2 to 5, 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	13 980,1		13 980,1
Next maturity Swap (Jun 16, 2017)	400,0	400,0	400,0	400,0		400,0
Swap matured from may, 2 to 5, 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	6 350,0		6 350,0
Next maturity Swap foreign currency (Jun 02, 2017)	400,0	400,0	400,0	400,0		400,0
Swap foreign currency matured from may, 2 to 5, 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	4 804,7		4 804,7
Next maturity Swap foreign currency (May 28, 2017)	243,0	243,0	243,0	243,0		243,0
Swap foreign currency matured from may, 2 to 5, 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 Sell currency matured from may, 2 to 5, 2017						
b. Central Bank foreign currency operations at over-the-counter						
i. Purchase (millions of US\$)	38,0				30,0	165,0
Average exchange rate (S/ US\$)	3 243,1				3 245,0	3 245,0
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	1 131,5	1 567,0	793,8	983,4	1 521,0	
4. Central Bank monetary operations						
a. Swap operations of foreign currency						
Fee (daily effective rate)	0,0134%	0,0139%	0,0139%	0,0139%		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						
Interest rate	296,8	475,5	65,4	306,9		544,0
	3,00%	3,00%	3,00%	3,00%		3,00%
5. Commercial bank current account in the BCR at close of the day	834,7	1 091,5	728,2	676,6	977,0	
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 101,7	7 155,4	6 943,0	6 888,4		6 877,6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,0	6,0	5,9	5,8		5,8
c. Cumulative average current account in domestic currency (millions of S/)	2 558,5	2 643,7	2 411,9	2 359,0		2 309,1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,2	2,2	2,0	2,0		2,0
6. Interbank market and Secondary market of CDBCRP						
a. Interbank operations (domestic currency)	510,5	541,0	404,0	630,5		1 032,5
Interest rate - Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,25/4,25		4,25/4,25/4,25
b. Interbank operations (foreign currency)	87,0	87,0	86,0	19,0		29,0
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	846,5	384,7		15,0		103,5
6 month term (amount / average interest rate)	2,0 / 4,12					
12 month term (amount / average interest rate)						
24 month term (amount / average interest rate)			5,0 / 4,18			
7. Operations in the foreign exchange market (millions of US\$)						
Flow of foreign exchange position adjusted by forwards = a + b(-) - c(+) + e + f	-73,4	-75,1	132,3	-33,5		-14,1
Flow of foreign exchange position = a + b(-) - c(+) + e + f	-186,5	-128,5	66,3	-21,7		-1,8
a. Spot purchases with non-banking customers	73,3	30,2	94,5	-3,5		54,8
i. Purchases	294,2	216,6	270,9	386,0		331,5
ii. Sales	221,0	186,4	176,5	389,5		276,7
b. Forward purchases with non-banking customers	72,2	52,2	58,2	83,7		28,2
i. Pacted	105,6	92,6	106,9	368,6		113,6
ii. Redemption	33,5	40,4	161,5	452,2		87,4
c. Forward sells with non-banking customers	-41,0	-2,9	45,3	-230,1		38,3
i. Pacted	86,5	46,8	146,2	182,4		199,7
ii. Redemption	127,5	49,6	100,9	412,5		161,3
d. Interbank operations						
i. Spot	334,2	411,2	370,0	586,3		704,1
ii. Forward	3,0	7,0	4,0	5,0		11,0
e. Spot sales due to NDF redemption and swaps	27,8	27,5	-44,2	-32,4		119,7
i. Purchases	52,9	46,7	100,0	498,2		146,3
ii. Sales	25,1	19,2	144,2	440,6		29,6
f. Change due to FX options	-0,1	-1,7	0,0	7,5		-0,1
g. Net operations with other financial institutions	-193,5	-177,0	-44,8	-25,8		-102,4
h. Monetary regulation credit						
Interest rate						
Note: Interbank exchange rate (Source: Datastat)	3,2427	3,2419	3,2462	3,2497		3,2473
(*) Provisional information						