

CENTRAL RESERVE BANK OF PERU SUMMARY OF MONETARY AND EXCHANGE OPERATIONS (Millions of Soles)				
	May,02, 2017	May,03, 2017	May,04, 2017	May,05, 2017
<b>1. Commercial bank current account before Central Bank operations</b>	<b>2 168,4</b>	<b>2 893,4</b>	<b>3 787,3</b>	<b>2 758,8</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>				
a. Central Bank monetary operations				
i. Auction sale of CD BCRP				
Proposals received		30,0	30,0	
Maturity		170,0	221,5	
Interest rate - Minimum		554 d	371 d	
Maximum		4,13	4,11	
Average		4,16	4,11	
Stock		4,15	4,11	
Next maturity CD BCRP (May 11, 2017)	28 137,0	27 767,0	27 397,0	27 397,0
CD BCRP matured from may, 8 to 12, 2017	400,0	400,0	1 047,1	1 047,1
ii. Outcome of the buying auction sale securities (Repo)	800,0	800,0	800,0	1 047,1
Proposals received	1 000,0	800,0	300,0	775,0
Maturity	1 600,0	1 950,0	650,0	775,0
Interest rate - Minimum	1 d	1 d	7 d	1 d
Maximum	4,28	4,42	4,45	4,25
Average	4,75	4,54	4,45	4,40
Stock	4,48	4,49	4,45	4,26
Next maturity REPO (May, 8, 2017)	2 690,0	3 274,0	2 250,0	1 919,0
REPO BCRP matured from may, 8 to 12, 2017	1 000,0	1 575,0	500,0	1 020,0
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, 8 to 12, 2017		200,00		
iv. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate - Minimum				
Maximum				
Average				
Stock				
Next maturity CDLD BCRP (May 28, 2017)	1 120,00	1 320,00	1 320,00	1 320,00
CDLD BCRP matured from may, 8 to 12, 2017	70,00	70,00	70,00	70,00
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 may, 8 to 12, 2017				
vi. Auction sale of time deposits TP in domestic currency				
Proposals received				
Maturity				
Interest rate - Minimum				
Maximum				
Average				
Stock				
Next maturity time deposits TP (June 08, 2017)	1 600,0	1 600,0	1 600,0	1 600,0
Time Deposits TP matured from may, 8 to 12, 2017	300,1	300,1	300,1	300,1
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 may, 8 to 12, 2017				
viii. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate - Minimum				
Maximum				
Average				
Stock				
Next maturity CDR BCRP (May 03, 2017)	150,0	150,0	150,0	150,0
CDR BCRP matured from may, 8 to 12, 2017	150,0			
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
Swap matured from may, 8 to 12, 2017	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
Swap foreign currency matured from may, 8 to 12, 2017	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				
Next maturity Swap foreign currency (May 26, 2017)	4 804,7	4 804,7	4 804,7	4 804,7
Swap foreign currency matured from may, 8 to 12, 2017	243,0	243,0	243,0	243,0
xiii. Auction Purchase FX Swap BCRP				
Proposals received				
Maturity				
Interest rate - Minimum				
Maximum				
Average				
Stock				
Next maturity Purchase FX Swap (May 30, 2017)	7,0	7,0	7,0	7,0
FX Swap Sell currency matured from may, 8 to 12, 2017	3,5	3,5	3,5	3,5
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				
	<b>3 168,4</b>	<b>4 738,4</b>	<b>4 257,3</b>	<b>2 878,8</b>
<b>3. Commercial bank current account before close of the day</b>				
a. Central Bank monetary operations				
i. Swap operations of foreign currency				
Fee (daily effective rate)	0,0139%	0,0139%	0,0138%	0,0128%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	4,80%	4,80%	4,80%	4,80%
c. Monetary regulation credit				
Interest rate	4,80%	4,80%	4,80%	4,80%
d. Overnight deposits in domestic currency				
Interest rate	7,2	14,2	12,0	85,6
	3,00%	3,00%	3,00%	3,00%
	<b>3 161,2</b>	<b>4 724,2</b>	<b>4 245,3</b>	<b>2 793,2</b>
<b>5. Commercial bank current account in the BCR at close of the day</b>				
a. Cumulative average reserve balances in domestic currency (millions of S/ ) (*)	6 864,4	7 658,0	6 907,9	7 171,5
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,8	6,9	5,8	6,0
c. Cumulative average current account in domestic currency (millions of S/ )	2 280,5	3 074,1	2 613,2	2 922,0
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1,9	2,8	2,2	2,5
<b>6. Interbank market and Secondary market of CDBCRP</b>				
a. Interbank operations (domestic currency)				
Interest rate - Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,30/4,26	4,25/4,25/4,25	4,25/4,25/4,25
b. Interbank operations (foreign currency)				
Interest rate - Minimum / Maximum / Average	43,0	84,0	110,0	114,0
c. Secondary market of CDBCRP and CDBCRP-NR	1,10 / 1,10 / 1,10	1,10 / 1,10 / 1,10	1,10 / 1,10 / 1,10	1,10 / 1,10 / 1,10
6 month term (amount / average interest rate)	15,0	10,0	101,4	115,2
12 month term (amount / average interest rate)				101,4 / 4,07
24 month term (amount / average interest rate)	5,0 / 4,19			
<b>7. Operations in the foreign exchange market (millions of US\$)</b>	<b>Apr. 28 2017</b>	<b>May, 02 2017</b>	<b>May, 03 2017</b>	<b>May, 04 2017</b>
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-0,9	-70,0		163,1
Flow of foreign exchange position = a + b1 - c1 + e + f	-246,8	0,1	-173,0	174,4
a. Spot purchases with non-banking customers	42,5	-12,0	16,3	152,3
i. Purchases	351,9	287,1	255,1	423,4
ii. Sales	319,3	299,2	278,8	271,1
b. Forward purchases with non-banking customers	129,3	26,5	253,5	56,0
i. Pacted	253,0	127,1	294,4	227,5
ii. Redemption	123,6	100,6	40,9	293,4
c. Forward sells with non-banking customers	-116,5	84,2	89,3	-55,1
i. Pacted	171,2	230,0	240,3	346,2
ii. Redemption	287,6	135,8	141,0	401,3
d. Interbank operations				
i. Spot	517,8	338,8	332,0	609,1
ii. Forward	23,0	5,0	4,0	126,1
e. Spot sales due to NDF redemption and swaps	170,8		22,1	
i. Purchases	278,1	109,5	46,5	400,3
ii. Sales	107,3	52,6	24,4	274,2
f. Change due to FX options	0,1	-2,4	-10,9	-0,4
g. Net operations with other financial institutions	-296,1	-9,6	-111,3	3,9
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	3,2439	3,2487	3,2509	3,2696
(*) Preliminary information				