

CENTRAL RESERVE BANK OF PERU SUMMARY OF MONETARY AND EXCHANGE OPERATIONS (Millions of Soles)															
	15 May 17			May 16, 2017			May 17, 2017			May 18, 2017			May 19, 2017		
1. Commercial bank current account before Central Bank operations	3 164,5			3 968,6			3 350,2			3 116,9			1 748,8		
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	100,0	100,0	100,0	30,0	100,0	33,5	100,0	30,0	100,0	100,0		
Proposals received	107,5	340,0	334,5	303,5	256,5	369,0	106,5	110,0	33,5	230,0	153,0	149,0	284,7		
Maturity	178 d	178 d	360 d	31 d	93 d	184 d	540 d	33 d	92 d	183 d	364 d	182 d	364 d		
Interest rate - Minimum	3,80	3,85	3,85	3,75	3,83	3,87	3,89	3,82	3,85	3,87	3,89	3,87	3,90		
Maximum	3,84	3,88	3,95	3,83	3,85	3,87	3,94	3,86	3,99	3,87	3,89	3,95	3,91		
Average	3,84	3,87	3,91	3,82	3,85	3,87	3,92	3,84	3,95	3,87	3,89	3,90	3,91		
Stock	<u>27 669,9</u>			<u>27 069,9</u>			<u>27 333,4</u>			<u>27 563,4</u>			<u>27 563,4</u>		
Next maturity CD BCRP (Jun 06, 2017)	900,0			800,0			800,0			800,0			800,0		
CD BCRP matured from may 22 to 26, 2017	900,0			800,0			800,0			800,0			800,0		
ii. Outcome of the buying auction sale securities (Repo)															
Proposals received															
Maturity															
Interest rate - Minimum															
Maximum															
Average															
Stock															
Next maturity REPO (May 22, 2017)	<u>1 100,0</u>			<u>1 100,0</u>			<u>1 100,0</u>			<u>1 100,0</u>			<u>1 300,0</u>		
REPO BCRP matured from may 22 to 26, 2017	300,0			300,0			300,0			300,0			200,0		
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 22 to 26, 2017															
iv. Auction sale of CDLD BCRP															
Proposals received															
Maturity															
Interest rate - Minimum															
Maximum															
Average															
Stock															
Next maturity CDLD BCRP (May 29, 2017)	1 320,0			1 320,0			1 320,0			1 320,0			1 320,0		
CDLD BCRP matured from may 22 to 26, 2017	70,0			70,0			70,0			70,0			70,0		
v. Auction sale of time deposits in domestic currency															
Proposals received															
Maturity															
Interest rate - Minimum															
Maximum															
Average															
Stock															
Next maturity time deposits (may 19, 2017)	400,1			916,0			800,0			670,0			670,0		
Time Deposits matured from may 22 to 26, 2017	945,5			916,0			901,0			670,0			670,0		
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			1 600,0		
Time Deposits TP matured from may 22 to 26, 2017	300,1			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 22 to 26, 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 22 to 26, 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 22 to 26, 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 22 to 26, 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															
Next maturity Swap foreign currency (May 26, 2017)	4 804,7			4 804,7			4 804,7			4 804,7			4 804,7		
Swap foreign currency matured from may 22 to 26, 2017	243,0			243,0			243,0			243,0			243,0		
xii. 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			7,0		
Purchase Swap foreign currency matured from may 22 to 26, 2017	3,5			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															
3. Commercial bank current account before close of the day	2 534,5			2 752,6			2 286,7			2 216,9			1 948,8		
4. Central Bank monetary operations															
a. Swap operations of foreign currency															
Fee (daily effective rate)	0,0138%			0,0139%			0,0138%			0,0138%			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	813,0			405,0			1,6			38,8			171,8		
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	1 921,5			2 347,6			2 285,1			2 178,1			1 777,0		
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	6 951,5			7 237,1			7 056,9			7 015,9			6 945,9		
i. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,8			6,0			5,9			5,9			5,8		
ii. Cumulative average current account in domestic currency (millions of S/)	2 805,8			2 890,8			2 714,0			2 686,4			2 642,8		
c. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,3			2,4			2,3			2,2			2,2		
6. Interbank market and Secondary market of CDBCRP															
a. Interbank operations (domestic currency)															
Interest rate - Minimum / Maximum / Average	4,004,00/4,00			4,004,00/4,00			4,004,00/4,00			689,0			862,5		
b. Interbank operations (foreign currency)															
Interest rate - Minimum / Maximum / Average	45,0			54,0			93,0			144,0			4 004,00/4,00		
c. Secondary market of CDBCRP and CDBCRP-NR															
6 month term (amount / average interest rate)	1,10 / 1,10 / 1,10			1,00 / 1,10 / 1,03			1,00 / 1,05 / 1,01			1,00 / 1,00 / 1,00			1,00 / 1,00 / 1,00		
12 month term (amount / average interest rate)	75,0			511,2			637,8			400,2			313,2		
24 month term (amount / average interest rate)				97,5 / 3,86			97,5 / 3,86			10,0 / 3,90					
7. Operations in the foreign exchange market (millions of US\$)	May 12 2017			May 15 2017			May 16 2017			May 17 2017			May 18 2017		
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	13,8			-16,8			-20,9			80,0			26,4		
Flow of foreign exchange position = a + b1 - c1 + e + f	63,0			78,4			-4,1			93,6			73,4		
a. Spot purchases with non-banking customers	-9,1			-33,5			-28,7			37,6			43,7		
i. Purchases	246,1			229,3			251,4			252,9			291,5		
ii. Sales	255,2			262,8			280,1			215,3			247,8		
b. Forward purchases with non-banking customers	-9,3			70,0			-109,4			118,7			-10,0		
i. Pacted	100,5			220,9			309,0			343,1			216,7		
ii. Redemption	109,8			150,9			418,4			224,4			226,6		
c. Forward sells with non-banking customers	33,3			157,5			-138,8			122,9			38,7		
i. Pacted	108,8			229,8			136,6			156,0			298,1		
ii. Redemption	75,4			72,4			275,5			33,1			259,4		
d. Interbank operations															
i. Spot	379,0			326,4			397,5			426,5			404,0		
ii. Forward	42,1			31,4			-115,6			-139,3			84,4		
e. Spot sales due to NDF redemption and swaps															
i. Purchases	72,3			65,9			286,2			31,3			237,3		
ii. Sales	30,2			34,5			381,8			170,5			192,9		
f. Change due to FX options	-6,6			-7,8			-0,6			0,6			1,7		
g. Net operations with other financial institutions															
h. Monetary regulation credit	-4,3			2,0			-48,4			4,0			-1,8		
Interest rate															
Note: Interbank exchange rate (Source: Datastat)	3,2777			3,2621			3,2583			3,2709			3,2833		
(*) Provisional information															