

CENTRAL RESERVE BANK OF PERU					
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS					
(Millions of Soles)					
	Jun,12, 2017	Jun,13, 2017	Jun,14, 2017	Jun,15, 2017	Jun,16, 2017
1. Commercial bank current account before Central Bank operations	3 576,3	3 593,5	3 554,0	2 492,6	1 299,5
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	150,1	150,0	30,0
Proposals received	30,0	100,0	150,1	150,0	30,0
Maturity	178 d	178 d	360 d	360 d	360 d
Interest rate - Minimum	3,73	3,77	3,80	3,75	3,78
Maximum	3,79	3,81	3,81	3,79	3,84
Average	3,79	3,79	3,77	3,79	3,82
Stock	26 233,3	26 533,4	26 863,4	26 833,4	26 733,4
Next maturity CD BCRP (Jun 19, 2017)	60,0	60,0	60,0	100,0	100,0
CD BCRP matured from Jun 19 to 23, 2017				100,0	100,0
ii. Outcome of the bidding auction sale securities (Repo)					
Proposals received					100,0
Maturity					230,0
Interest rate - Minimum					1096 d
Maximum					731 d
Average					185 d
Stock					4,71
Next maturity Repo (Jun. 20, 2017)	1 350,0	1 350,0	1 350,0	1 350,0	1 850,0
Repo BCRP matured from Jun 19 to 23, 2017	300,0	300,0	300,0	300,0	300,0
iii. Auction sale of CDLD BCRP					
Proposals received					500,0
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	1 250,0	1 250,0	1 250,0	1 250,0	1 250,0
Next maturity CDLD BCRP (Jun 20, 2017)	100,0	100,0	100,0	100,0	100,0
CDLD BCRP matured from Jun 19 to 23, 2017					300,0
iv. Auction sale of time deposits in domestic currency					
Proposals received	700,0	1 000,1	200,0	800,0	500,0
Maturity	1 277,0	1 690,3	468,0	1 428,0	1 120,0
Interest rate - Minimum	1 d	1 d	7 d	1 d	1 d
Maximum	3,4	3,2	3,35	3,30	3,40
Average	3,5	3,5	3,38	3,41	3,65
Stock	700,0	1 000,1	1 500,0	1 500,0	1 500,0
Next maturity time deposits (Jun 19, 2017)	700,0	1 000,1	1 300,0	1 300,0	500,0
Time Deposits matured from Jun 19 to 23, 2017	700,0	1 000,1	1 500,0	1 300,0	700,0
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	1 300,0	1 300,0	1 300,0	1 300,0	1 300,0
Next maturity time deposits TP (Jul 05, 2017)	500,0	500,0	500,0	500,0	500,0
Time Deposits TP matured from Jun 19 to 23, 2017					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	14 352,1	14 352,1	14 352,1	14 352,1	13 952,1
Next maturity Swap (Jun 23, 2017)	400,0	400,0	400,0	400,0	400,0
Swap matured from Jun 19 to 23, 2017	400,0	400,0	400,0	400,0	400,0
vii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	5 750,0	5 750,0	5 750,0	5 750,0	5 750,0
Next maturity Swap foreign currency (Jul 07, 2017)	600,0	600,0	600,0	600,0	600,0
Swap foreign currency matured from Jun 19 to 23, 2017					
ix. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	4 061,7	4 061,7	4 061,7	4 061,7	3 861,7
Next maturity Swap foreign currency (Jun 23, 2017)	200,0	200,0	200,0	200,0	131,7
Swap foreign currency matured from Jun 19 to 23, 2017	200,0	200,0	200,0	200,0	131,7
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	308,0	308,0	308,0	308,0	308,0
Next maturity FX Swap Sell (Jul 10, 2017)	258,0	258,0	258,0	258,0	258,0
FX Swap Sell currency matured from Jun 19 to 23, 2017					
xi. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	3,5	3,5	3,5	3,5	3,5
Next maturity Purchase FX Swap (Jun 20, 2017)	3,5	3,5	3,5	3,5	3,5
FX Swap Purchase currency matured from Jun 19 to 23, 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	2 646,3	2 293,3	1 524,0	1 162,6	1 299,5
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0128%	0,0138%	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					
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	2 574,0	2 155,1	1 427,4	1 099,5	1 246,2
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	7 453,3	7 467,1	7 344,7	7 218,1	7 116,1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,2	6,2	6,1	6,0	5,9
c. Cumulative average current account in domestic currency (millions of S/)	3 111,1	3 102,1	2 967,8	2 886,9	2 797,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,6	2,6	2,5	2,4	2,3
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	708,0	670,1	307,0	297,0	1 092,5
Interest rate - Minimum / Maximum / Average	4,004,05/4,01	4,004,00/4,00	3,703,99/3,82	3,803,85/3,81	4,004,05/4,00
b. Interbank operations (foreign currency)	62,5	62,5	65,6	62,5	62,5
Interest rate - Minimum / Maximum / Average	1,001,00/1,00	1,001,00/1,00	1,001,00/1,00	1,251,25/1,25	1,201,25/1,25
c. Secondary market of CDBCRP and CDBCRP-NR	272,6	605,6	599,7	599,7	516,5
6 month term (amount / average interest rate)		145,0 / 3,799			
12 month term (amount / average interest rate)		1,0 / 3,72			
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Jun, 09 2017	Jun, 12 2017	Jun, 13 2017	Jun, 14 2017	Jun, 15 2017
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-66,6	72,4	-137,4	21,7	84,9
Flow of foreign exchange position = a + b1 - c1 + e + f	-25,8	16,7	-46,2	11,3	125,1
a. Spot purchases with non-banking costumers	52,9	49,8	24,4	20,2	89,5
i. Purchases	209,4	181,9	197,9	208,2	414,4
ii. Sales	292,3	246,7	282,3	228,4	324,9
b. Forward purchases with non-banking costumers	73,9	85,7	55,6	51,7	213,8
i. Pledged	136,6	175,9	163,6	231,9	160,5
ii. Redemption	62,8	89,6	219,0	180,1	372,2
c. Forward sells with non-banking costumers	114,7	32,5	35,6	41,6	175,9
i. Pledged	165,9	104,0	145,0	156,1	188,4
ii. Redemption	51,3	71,6	109,3	114,6	384,3
d. Interbank operations					
i. Spot	313,3	275,6	411,9	315,3	525,1
ii. Forward		1,0	15,0	8,0	3,0
e. Spot sales due to NDF redemption and swaps					
i. Purchases	50,1	62,2	-61,2	-29,1	33,5
ii. Sales	51,3	70,8	100,4	113,9	341,4
f. Change due to FX options	1,1	8,6	161,6	143,1	307,9
g. Net operations with other financial institutions	-0,0	2,4	-3,1	2,2	-5,3
h. Monetary regulation credit	-4,5	1,3	-10,3	-8,0	-5,2
Interest rate					
Note: Interbank exchange rate (Source: Datalec)	3,2682	3,2774	3,2768	3,2695	3,2777
(*) Preliminary information					