

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Soles)

	Aug. 21, 2017		Aug. 22, 2017		Aug. 23, 2017		Aug. 24, 2017		Aug. 25, 2017		
1. Commercial bank current account before Central Bank operations	3 397.6		3 063.0		3 844.1		4 450.9		4 775.2		
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	200.0	100.0	200.0	30.0	100.0	200.0	30.0	200.0	100.0	200.0
Proposals received	165.5	410.0	292.0	706.0	148.0	245.0	584.0	157.0	587.0	371.0	683.0
Maturity	176 d	106 d	360 d	196 d	533 d	104 d	195 d	357 d	194 d	102 d	193 d
Interest rate - Minimum	3.58	3.57	3.59	3.6	3.53	3.61	3.62	3.56	3.59	3.62	3.60
Maximum	3.58	3.66	3.64	3.6	3.54	3.65	3.66	3.60	3.66	3.62	3.65
Average	3.58	3.64	3.62	3.6	3.54	3.64	3.64	3.59	3.63	3.62	3.63
Stock	25 338.4	25 338.4	25 338.4	25 338.4	25 869.4	25 869.4	25 869.4	26 099.4	26 099.4	26 399.4	26 399.4
Next maturity CD BCRP (Aug. 17 2017)	1 015.0	1 015.0	1 015.0	1 015.0	1 015.0	1 015.0	1 015.0	1 015.0	1 015.0	1 015.0	1 015.0
CD BCRP matured from Aug. 28 to September 01, 2017											
ii. Outcome of the business auction sale securities (Repo)											
Proposals received											
Maturity											
Interest rate - Minimum											
Maximum											
Average											
Stock	2 460.0	2 460.0	2 460.0	2 460.0	2 460.0	2 460.0	2 460.0	2 460.0	2 460.0	2 460.0	2 460.0
Next maturity Repo (Dec. 18, 2017)	200.0	200.0	200.0	200.0	200.0	200.0	200.0	200.0	200.0	200.0	200.0
Repo BCRP matured from Aug. 28 to September 01, 2017											
iii. Auction sale of CDLD BCRP											
Proposals received											
Maturity											
Interest rate - Minimum											
Maximum											
Average											
Stock	200.0	300.0	300.0	300.0	300.0	300.0	300.0	300.0	300.0	300.0	150.0
Next maturity CDLD BCRP (Oct. 23, 2017)	651.0	580.0	580.0	580.0	61 d	61 d	61 d	61 d	61 d	61 d	61 d
CDLD BCRP matured from Aug. 28 to September 01, 2017											
iv. Auction sale of time deposits in domestic currency	500.1	1 100.1	500.1	1 450.0	1 000.1	1 300.0	1 000.0	651.0	1 200.0	1 500.0	499.9
Proposals received	1 212.0	1 477.0	850.7	2 128.0	1 261.0	2 026.7	1 435.0	652.0	2 088.7	2 757.3	763.9
Maturity	1 d	1 d	1 d	1 d	1 d	1 d	1 d	1 d	1 d	3 d	3 d
Interest rate - Minimum	3.60	3.57	3.35	3.45	3.60	3.50	3.60	3.72	3.25	3.30	3.64
Maximum	3.73	3.75	3.75	3.70	3.75	3.65	3.73	3.75	3.33	3.69	3.75
Average	3.64	3.64	3.72	3.62	3.73	3.54	3.75	3.75	3.29	3.53	3.72
Stock	2 100.2	2 800.1	2 450.1	2 800.1	2 800.1	2 800.1	2 800.1	3 351.0	4 250.9	4 250.9	4 250.9
Next maturity time deposits (Aug. 28, 2017)	1 600.2	1 950.1	1 950.1	2 300.1	2 300.1	2 300.1	2 700.0	2 700.0	3 100.0	3 100.0	3 100.0
Time Deposits TP matured from Aug. 28 to September 01, 2017	2 100.2	2 450.1	2 450.1	2 800.1	2 800.1	2 800.1	2 700.0	2 700.0	4 250.9	4 250.9	4 250.9
v. Auction sale of time deposits TP in domestic currency											
Proposals received											
Maturity											
Interest rate - Minimum											
Maximum											
Average											
Stock	2 000.0	2 000.0	2 000.0	2 000.0	2 000.0	2 000.0	2 000.0	2 000.0	2 000.0	2 000.0	2 000.0
Next maturity time deposits TP (Dec. 15, 2017)	200.0	200.0	200.0	200.0	200.0	200.0	200.0	200.0	200.0	200.0	200.0
Time Deposits TP matured from Aug. 28 to September 01, 2017											
vi. Auction sale of CDR BCRP											
Proposals received											
Maturity											
Interest rate - Minimum											
Maximum											
Average											
Stock											
Next maturity CDR BCRP ()											
CDR BCRP matured from Aug. 28 to September 01, 2017											
vii. Auction sale of Swap operation in foreign currency											
Proposals received											
Maturity											
Interest rate - Minimum											
Maximum											
Average											
Stock	12 783.1	12 783.1	12 783.1	12 783.1	12 783.1	12 783.1	12 783.1	12 783.1	12 783.1	12 533.1	12 533.1
Next maturity Swap (Sep. 01, 2017)	250.0	250.0	250.0	250.0	250.0	250.0	250.0	250.0	250.0	250.0	250.0
Swap matured from Aug. 28 to September 01, 2017											
viii. Auction sale of Swap operation in foreign currency (Expansion)											
Proposals received											
Maturity											
Interest rate - Minimum											
Maximum											
Average											
Stock	4 950.0	4 950.0	4 950.0	4 950.0	4 950.0	4 950.0	4 950.0	4 950.0	4 950.0	4 950.0	4 950.0
Next maturity Swap foreign currency (Sep. 08, 2017)	600.0	600.0	600.0	600.0	600.0	600.0	600.0	600.0	600.0	600.0	600.0
Swap foreign currency matured from Aug. 28 to September 01, 2017											
ix. Auction sale of Swap operation in foreign currency (Substitution)											
Proposals received											
Maturity											
Interest rate - Minimum											
Maximum											
Average											
Stock	3 730.0	3 730.0	3 730.0	3 730.0	3 730.0	3 730.0	3 730.0	3 730.0	3 730.0	3 730.0	3 730.0
Next maturity Swap foreign currency (Jan. 26, 2018)	200.0	200.0	200.0	200.0	200.0	200.0	200.0	200.0	200.0	200.0	200.0
Swap foreign currency matured from Aug. 28 to September 01, 2017											
x. Auction FX Swap Sell BCRP											
Proposals received											
Maturity											
Interest rate - Minimum											
Maximum											
Average											
Stock											
Next maturity FX Swap Sell ()											
FX Swap Sell currency matured from Aug. 28 to September 01, 2017											
xi. Auction Purchase FX Swap BCRP											
Proposals received											
Maturity											
Interest rate - Minimum											
Maximum											
Average											
Stock											
Next maturity Purchase FX Swap ()											
FX Swap Purchase currency matured from Aug. 28 to September 01, 2017											
b. Central Bank foreign currency operations at over-the-counter	16.2	964.9	508.4	508.4	508.4	731.6	731.6	987.3	987.3	987.3	987.3
i. Purchase (millions of US\$)	5.0	288.0	157.0	157.0	157.0	226.0	226.0	366.0	366.0	366.0	366.0
Average exchange rate (S/ US\$)	3.2	3.2	3.2	3.2	3.2	3.2	3.2	3.2	3.2	3.2	3.2
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	54.1	54.1	54.1	54.1							