

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

	January 16, 2016		January 17, 2016		January 18, 2016		January 19, 2016		January 20, 2016	
1. Commercial bank current account before Central Bank operations	6,053.6		5,205.7		4,219.5		3,582.4		3,932.3	
2. Monetary and exchange Central Bank operations before close of the day										
a. Central Bank monetary operations										
i. Auction sale of CD BCRP	30.0 100.0 200.0		250.0 141.0		30.0 200.0 100.1		30.0 200.0		200.0	
Proposals received	140.0 370.0 581.3,0		505.0 314.0		149.0 446.0 332.0		175.0 422.0		493.0	
Maturity	176 d 542 d 85 d		84 d 541 d		540 d 90 d 174 d		364 d 82 d		81 d	
Interest rate - Minimum	4.40 4.65 4.30		4.33 4.73		4.72 4.34 4.40		4.49 4.34		4.34	
Maximum	4.42 4.75 4.35		4.34 4.81		4.80 4.35 4.44		4.49 4.35		4.35	
Average	4.40 4.70 4.34		4.34 4.77		4.76 4.34 4.42		4.49 4.34		4.34	
Stock	23,311.0		23,702.0		24,032.1		24,262.1		24,462.1	
Next maturity CD BCRP (Feb. 03, 2017)	1,023.2		1,023.2		1,023.2		1,023.2		1,023.2	
CD BCRP matured from 23 to 27 of January 2017										
ii. Outcome of the buying auction sale securities (Repo)										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average										
Stock	1,199.0		1,199.0		1,199.0		1,199.0		1,199.0	
Next maturity REPO (May, 08, 2017)	399.0		399.0		399.0		399.0		399.0	
REPO BCRP matured from 23 to 27 of January 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 23 to 27 of January 2017										
iv. Auction sale of CDV BCRP										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average										
Stock										
Next maturity CDV BCRP (i)										
CDV BCRP matured from 23 to 27 of January 2017										
v. Auction sale of time deposits in domestic currency	245.0 2876.4		3,300.0		199.9 1675.0		200.0 1600.0		286.5 1382.0	
Proposals received	260.0 2876.4		3,345.9		351.0 1675.0		377.0 1706.6		286.5 1382.0	
Maturity	7 d 1 d		1 d		7 d 1 d		7 d 1 d		7 d 1 d	
Interest rate - Minimum	4.15 3.95		4.00		4.15 3.90		4.14 3.90		4.14 3.90	
Maximum	4.25 4.25		4.25		4.20 4.25		4.17 4.22		4.25 4.25	
Average	4.20 4.15		4.18		4.17 4.17		4.15 4.17		4.17 4.19	
Stock	3,939.3		4,344.9		2,619.8		2,544.9		2,313.4	
Next maturity time deposits (Jan 23, 2017)	3,138.4		3,138.4		1,874.9		1,874.9		1,627.0	
Time Deposits matured from 23 to 27 of January 2017	3,939.3		4,344.9		2,174.9		2,174.9		2,026.9	
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 time deposits TP (June 08, 2017)	300.1		300.1		300.1		300.1		300.1	
Time Deposits TP matured from 23 to 27 of January 2017										
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 23 to 27 of January 2017										
viii. Auction sale of CDR BCRP										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average										
Stock	225.0		225.0		225.0		225.0		225.0	
Next maturity CDR BCRP (Mar 03, 2017)	225.0		225.0		225.0		225.0		225.0	
CDR BCRP matured from 23 to 27 of January 2017										
ix. Auction sale of Swap operation in foreign currency										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average										
Stock	13,925.1		13,980.1		13,980.1		13,980.1		13,980.1	
Next maturity Swap (Jun 17, 2017)	400.0		400.0		400.0		400.0		400.0	
Swap matured from 23 to 27 of January 2017										
x. Auction sale of Swap operation in foreign currency (Expansion)										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average										
Stock	7,900.0		7,750.0		7,750.0		7,750.0		7,750.0	
Next maturity Swap foreign currency (January 23, 2017)	300.0		300.0		300.0		300.0		300.0	
Swap foreign currency matured from 23 to 27 of January 2017	300.0		300.0		300.0		300.0		300.0	
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 26, 2017)	243.0		243.0		243.0		243.0		243.0	
Swap foreign currency matured from 23 to 27 of January 2017										
xii. Auction FX Swap Sell BCRP										
Proposals received										
Maturity										
Interest rate - Minimum										
Maximum										
Average										
Stock	114.0		114.0		114.0		96.2		96.2	
Next maturity FX Swap Sell (Feb 06, 2017)	100.0		100.0		100.0		100.0		100.0	
FX Swap Sell currency matured from 23 to 27 of January 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	2,602.2		1,719.7		2,014.5		1,552.4		2,063.8	
4. Central Bank monetary operations										
a. Swap operations of foreign currency										
Fee (daily effective rate)	0.0132%		0.0135%		0.0135%		0.0135%		0.0127%	
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	696.0		20.0		178.0		281.6		351.4	
Interest rate	3.00%		3.00%		3.00%		3.00%		3.00%	
5. Commercial bank current account in the BCR at close										