

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

| | Feb, 6, 2017 | Feb, 7, 2017 | Feb, 8, 2017 | Feb, 9, 2017 | Feb, 10, 2017 |
|--|----------------------|----------------------|----------------------|----------------------|----------------------|
| 1. Commercial bank current account before Central Bank operations | 4,086.0 | 4,995.6 | 5,095.9 | 5,253.1 | 6,754.3 |
| 2. Monetary and exchange Central Bank operations before close of the day | | | | | |
| a. Central Bank monetary operations | | | | | |
| i. Auction sale of CD BCRP | | | | | |
| Proposals received | 30.0 | 100.0 | 30.0 | 200.0 | 200.0 |
| Maturity | 412.0 | 395.0 | 70.0 | 395.0 | 300.0 |
| Interest rate - Minimum | 178 d | 28 d | 547 d | 28 d | 83 d |
| Maximum | 4.48 | 4.21 | 4.75 | 4.23 | 4.24 |
| Average | 4.49 | 4.27 | 4.77 | 4.28 | 4.28 |
| Stock | 4.49 | 4.24 | 4.76 | 4.26 | 4.27 |
| Next maturity CD BCRP (Feb. 16, 2017) | 25,872.1 | 25,772.1 | 26,002.1 | 25,408.9 | 26,008.9 |
| CD BCRP matured from February 13 to 17, 2017 | 1,023.2 | | 1,023.2 | | 848.9 |
| ii. Outcome of the buying auction sale securities (Repo) | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate - Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | 1,499.0 | 1,499.0 | 1,499.0 | 1,499.0 | 1,499.0 |
| Next maturity REPO (Feb. 03, 2017) | 399.0 | | 399.0 | | 399.0 |
| REPO BCRP matured from February 13 to 17, 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 February 13 to 17, 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 February 13 to 17, 2017 | | | | | |
| v. Auction sale of time deposits in domestic currency | | | | | |
| Proposals received | | 100.0 | 200.0 | | |
| Maturity | | 422.0 | 1177.5 | | |
| Interest rate - Minimum | | 7 d | 1 d | | |
| Maximum | | 4.14 | 3.99 | | |
| Average | | 4.20 | 4.02 | | |
| Stock | | 4.17 | 4.00 | | |
| Next maturity time deposits (Feb. 13, 2017) | | 300.0 | 1,199.9 | | |
| Time Deposits matured from February 13 to 17, 2017 | | | 800.0 | | |
| 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 |
| Time Deposits TP matured from February 13 to 17, 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 February 13 to 17, 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 (Jan 10, 2017) | 225.0 | | 225.0 | | 225.0 |
| CDR BCRP matured from February 13 to 17, 2017 | | | | | |
| ix. Auction sale of Swap operation in foreign currency | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate - Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | 13,980.1 | 13,980.1 | 13,980.1 | 13,980.1 | 13,980.1 |
| Next maturity Swap (Jan 17, 2017) | 400.0 | | 400.0 | | 400.0 |
| Swap matured from February 13 to 17, 2017 | | | | | |
| x. Auction sale of Swap operation in foreign currency (Expansion) | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate - Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | 7,150.0 | 7,150.0 | 7,150.0 | 7,150.0 | 7,150.0 |
| Next maturity Swap foreign currency (January 17, 2017) | 500.0 | | 500.0 | | 500.0 |
| Swap foreign currency matured from February 13 to 17, 2017 | | | | | |
| 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 |
| Swap foreign currency matured from February 13 to 17, 2017 | | | | | |
| xii. Auction FX Swap Sell BCRP | | | | | |
| Proposals received | | | | | |
| Maturity | | | | | |
| Interest rate - Minimum | | | | | |
| Maximum | | | | | |
| Average | | | | | |
| Stock | | | | | |
| Next maturity FX Swap Sell (i) | | | | | |
| FX Swap Sell currency matured from February 13 to 17, 2017 | | | | | |
| b. Central Bank foreign currency operations at over-the-counter | | | | | |
| i. Purchase (millions of US\$) | | | | | 6.5 |
| Average exchange rate (S/ US\$) | | | | | 2.0 |
| ii. Selling (millions of US\$) | | | | | 3.2 |
| 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 | 4,056.0 | 4,595.6 | 3,766.0 | 3,523.0 | 3,360.8 |
| 4. Central Bank monetary operations | | | | | |
| a. Swap operations of foreign currency | | | | | |
| Fee (daily effective rate) | 0.0129% | 0.0129% | 0.0129% | 0.0129% | 0.0129% |
| 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 | 131.0 | 89.5 | 17.0 | 200.0 | 291.0 |
| 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 | 3,925.0 | 4,506.1 | 3,749.0 | 2,823.0 | 3,069.8 |
| a. Cumulative average reserve balances in domestic currency (millions of S/ (*) | 8,772.5 | 8,875.0 | 8,740.9 | 8,731.1 | 8,742.2 |
| b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*) | 7.7 | 7.8 | 7.6 | 7.6 | 7.7 |
| c. Cumulative average current account in domestic currency (millions of S/) | 3,890.8 | 3,861.0 | 3,847.6 | 3,927.6 | 3,841.9 |
| d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*) | 3.4 | 3.5 | 3.4 | 3.4 | 3.4 |
| 6. Interbank market and Secondary market of CDBCRP | | | | | |
| a. Interbank operations (domestic currency) | 724.0 | 633.0 | 554.0 | 553.0 | 740.0 |
| Interest rate - Minimum / Maximum / Average | 4,25/4,25/4,25 | 4,25/4,25/4,25 | 4,25/4,25/4,25 | 4,25/4,25/4,25 | 4,25/4,25/4,25 |
| b. Interbank operations (foreign currency) | 89.0 | 141.0 | 108.0 | 102.0 | 258.0 |
| Interest rate - Minimum / Maximum / Average | 0,75/0,75/0,75 | 0,75/0,75/0,75 | 0,75/0,75/0,75 | 0,75/0,75/0,75 | 0,75/0,75/0,75 |
| c. Secondary market of CDBCRP and CDBCRP-NR | 41.3 | | 91.3 | | 273.5 |
| 6 month term (amount / average interest rate) | | | | | |
| 12 month term (amount / average interest rate) | | | | | |
| 24 month term (amount / average interest rate) | | | | | 32,5/4,60 |
| 7. Operations in the foreign exchange market (millions of US\$) | Feb, 03, 2017 | Feb, 06, 2017 | Feb, 07, 2017 | Feb, 08, 2017 | Feb, 09, 2017 |
| Flow of foreign exchange position adjusted by forwards = a + b i - c i + e + f | -63.1 | 79.5 | -76.3 | 16.0 | 40.1 |
| Flow of foreign exchange position = a + b i - c i + e + f | -78.2 | 123.0 | -252.3 | -7.0 | -76.3 |
| a. Spot purchases with non-banking costumers | -76.4 | -252.2 | -252.2 | -10.0 | -46.0 |
| i. Purchases | 257.0 | 285.6 | 256.9 | 184.2 | 227.1 |
| ii. Sales | 333.3 | 157.4 | 333.1 | 195.1 | 273.1 |
| b. Forward purchases with non-banking costumers | 139.7 | 4.8 | 113.9 | 49.6 | -43.2 |
| i. Pacted | 150.7 | 87.6 | 440.6 | 158.4 | 202.5 |
| ii. Redemption | 10.9 | 82.7 | 326.7 | 108.7 | 245.7 |
| c. Forward sales with non-banking costumers | 132.4 | 42.2 | 59.2 | 28.1 | -188.5 |
| i. Pacted | 184.2 | 151.2 | 114.0 | 110.1 | 75.8 |
| ii. Redemption | 51.8 | 108.9 | 173.4 | 81.1 | 264.3 |
| d. Interbank operations | | | | | |
| i. Spot | 360.0 | 394.2 | 461.2 | 343.0 | 432.0 |
| ii. Forward | 11.0 | | | 3.0 | 6.0 |
| e. Spot sales due to NDF redemption and swaps | 40.1 | 11.3 | -153.3 | -18.0 | -9.0 |
| i. Purchases | 44.2 | 89.2 | 171.7 | 79.5 | 228.9 |
| ii. Sales | 4.1 | 78.0 | 325.0 | 97.5 | 237.9 |
| f. Change due to FX options | 7.8 | -6.2 | 0.8 | 2.4 | -29.0 |
| g. Net operations with other financial institutions | -1.1 | 9.7 | 2.8 | -5.8 | -2.7 |
| h. Monetary regulation credit | | | | | |
| Interest rate | | | | | |
| Note: Interbank exchange rate (Source: Datalec) | 3.2465 | 3.2777 | 3.2929 | 3.2878 | 3.2719 |
| (*) Preliminar information | | | | | |