CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Feb,13, 2017	Feb, 14, 2017	Feb,15, 2017	Feb, 16, 2017	Feb,17, 2017
1. Commercial bank current account before Central Bank operations	**6.053,8**	**5.802,2**	**5.063,3**	**5.248,2**	**4.044,3**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	30,0 186,0 200,0	100,0 100,0 100,0	30,0 100,0 100,0 100,0	30,0 100,0 100,0 100,0	100,0 100,0 100,0
Proposals received	142,5 187,0 364,0	235,0 243,0 236,0	144,0 210,0 228,0 266,0	232,0 160,0 292,0 328,0	230,0 234,0 289,0
Maturity	185 d 28 d 185 d	28 d 91 d 541 d	540 d 28 d 90 d 540 d	355 d 28 d 89 d 539 d	28 d 88 d 538 d
Interest rate : Minimum	4,24 4,25 4,54	4,28 4,39 4,75	4,77 4,29 4,39 4,77	4,56 4,29 4,36 4,77	4,31 4,39 4,79
Maximum	4,56 4,31 4,55	4,32 4,40 4,79	4,79 4,31 4,39 4,79	4,56 4,32 4,40 4,79	4,31 4,40 4,79
Average	4,50 4,28 4,55	4,30 4,40 4,78	4,78 4,30 4,39 4,78	4,56 4,31 4,39 4,79	4,31 4,40 4,79
Stock	26.424,9	26.724,9	27.054,9	26.535,0	26.835,0
Next maturity CD BCRP (Mar 02, 2017)	849,9		849,9		300,0
CD BCRP matured from february 20 to 24, 2017					
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 20 to 24, 2017					
iii Outcome of the buying auction sale securities (Special Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Special Repo ().					
Special Repo matured from february 20 to 24, 2017					
iv. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP ()					
CDV BCRP matured from february 20 to 24, 2017					
v. Auction sale of time deposits in domestic currency	300,0 2999,9	426,0 3000,0	1425,5 200,1 1700,0	969,0 160,0 2600,0	1499,9 1100,0
Proposals received	325,0 4490,9	426,0 4006,4	1425,5 326,9 2621,5	969,0 160,0 3114,6	1499,9 1100,0
Maturity	7 d 1 d	7 d 1 d	1 d 7 d 1 d	1 d 7 d 1 d	3 d 3 d
Interest rate : Minimum	4,18 4,00	4,20 3,89	4,00 4,10 3,98	4,13 4,20 4,00	4,18 3,89
Maximum	4,25 4,15	4,25 4,11	4,25 4,24 4,10	4,25 4,25 4,09	4,25 4,05
Average	4,20 4,11	4,23 4,04	4,14 4,22 4,01	4,19 4,22 4,03	4,23 3,96
Stock	3.999,8	4.325,9	4.351,6	4.955,1	3.686,0
Next maturity of time deposits (Feb 20, 2017)	3.099,9		3.125,5		2.899,9
Time Deposits matured from february 20 to 24, 2017	3.999,8		3.425,5		3.686,0
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 of time deposits TP (June 08, 2017)	300,1		300,1		300,1
Time Deposits TP matured from february 20 to 24, 2017					
vii. Auction sale of time deposits BN in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits BN ()					
Time Deposits BN matured from february 20 to 24, 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 20 to 24, 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 (Jun 17, 2017)	400,0		400,0		400,0
Swap matured from february 20 to 24, 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	6.650,0
Next maturity Swap foreign currency (March 03, 2017)	500,0		500,0		300,0
Swap foreign currency matured from february 20 to 24, 2017					
xi. Auction sale of Swap operation in foreign currency (Sustitution)					
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 20 to 24, 2017					
xii. 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 february 20 to 24, 2017					
b. Central Bank foreign currency operations at over-the-counter			308,3		
i. Purchase (millions of US$)			95,0		
Average exchange rate (S/. US$)			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 Secundary 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	**2.337,9**	**2.076,2**	**1.715,9**	**1.189,2**	**1.144,4**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0138%	0,0138%	0,0139%	0,0139%	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	739,1	70,9	445,5	108,0	344,6
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	**1.598,8**	**2.005,3**	**1.270,4**	**1.081,2**	**799,8**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	8.413,8	8.588,1	8.267,2	8.127,4	7.987,4
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7,4	7,5	7,2	7,1	6,9
c Cumulative average current account in domestic currency (millions of S/)	3.522,1	3.465,6	3.319,2	3.179,4	3.039,4
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3,1	3,1	2,9	2,8	2,6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	520,0	145,0	135,0	222,0	335,0
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,15/4,25/4,18	4,20/4,25/4,22	4,25/4,25/4,22	4,25/4,25/4,25
b. Interbank operations (foreign currency)	315,0	346,0	329,0	273,0	334,0
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	0,75/0,80/0,76
c. Secondary market of CDBCRP and CDBCRP-NR	14,0	50,0	144,3	130,0	220,0
6 month term (amount / average interest rate)	10,0 / 4,48	50,0 / 4,49		100,0 / 4,48	100,0 / 4,48
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Feb, 10, 2017**	**Feb, 13, 2017**	**Feb, 14, 2017**	**Feb, 14, 2017**	**Feb, 15, 2017**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	10,3	-9,8	-40,6	-40,6	57,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-8,4	-44,1	143,0	143,0	-91,2
a. Spot purchases with non-banking costumers	-31,4	-39,6	-128,2	-128,2	13,1
i. Purchases	193,6	166,8	231,4	231,4	222,9
ii. -) Sales	225,0	206,4	359,7	359,7	209,8
b. Forward purchases with non-banking costumers	-28,0	-13,2	-147,9	-147,9	199,0
i. Pacted	165,6	194,0	236,1	236,1	349,7
ii. -) Redemption	193,6	207,2	384,0	384,0	150,7
C. Forward sells with non-banking costumers	-47,9	-46,9	48,1	48,1	52,3
i. Pacted	113,4	122,8	105,1	105,1	155,0
ii. -) Redemption	161,3	169,7	57,0	57,0	102,7
d. Interbank operations					
i. Spot	360,0	179,1	477,0	477,0	334,1
ii. Forward		3,0			
e. Spot sales due to NDF redemption and swaps	-2,7	-38,2	-49,9	-49,9	-47,5
i. Purchases	126,4	162,5	48,7	48,7	98,9
ii. -) Sales	129,1	200,7	98,6	98,6	146,5
f. Change due to FX options	-1,1	0,7	12,4	12,4	2,2
g. Net operations with other financial institutions	-6,6	-3,9	-5,8	-5,8	-104,7
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,2518	3,2648	3,2645	3,2645	3,2485
(*) Preliminar information					