

**CENTRAL RESERVE BANK OF PERU**  
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Aug 01, 2016	Aug 02, 2016	Aug 03, 2016	Aug 04, 2016	Aug 05, 2016
<b>1. Commercial bank current account before Central Bank operations</b>	<b>4 305,7</b>	<b>4 561,5</b>	<b>5 346,9</b>	<b>5 145,7</b>	<b>4 303,3</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>					
<b>a. Central Bank monetary operations</b>					
i. Auction sale of CD BCRP	50,0		50,0	294,0	200,0
Proposals received	241,0		296,0	549,0	458,0
Maturity	199 d		554 d	554 d	197 d
Interest rate : Minimum	4,69		4,86	4,30	4,70
Maximum	4,75		4,90	5,00	4,30
Average	4,72		4,90	4,92	4,30
Stock	21 053,2	21 053,2	21 597,2	22 137,2	22 337,2
Next maturity CD BCRP (Ago 11, 2016)					845,9
CD BCRP matured from aug 08 to 12, 2016					845,8
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 000,0	1 000,0	1 000,0	1 000,0	800,0
Next maturity REPO (Sep 30, 2016)					200,0
REPO BCRP matured from aug 08 to 12, 2016					
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 aug 08 to 12, 2016					
iv. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP (i)					
CDV BCRP matured from aug 08 to 12, 2016					
v. Auction sale of time deposits 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 (Ago 01, 2016)					300,0
Time Deposits matured from aug 08 to 12, 2016					
vi. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits TP (Sep 2, 2016)					
Time Deposits TP matured from aug 08 to 12, 2016					
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 (i)					
Time Deposits BN matured from aug 08 to 12, 2016					
viii. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 743,0	1 743,0	1 458,0	1 458,0	1 458,0
Next maturity CDR BCRP (Ago 09, 2016)					50,0
CDR BCRP matured from aug 08 to 12, 2016					50,0
ix. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	15 700,1	15 700,1	15 700,1	15 700,1	15 700,1
Next maturity Swap (Aug 19, 2016)					500,0
Swap matured from aug 08 to 12, 2016					
x. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	7 900,0	7 900,0	7 900,0	7 900,0	7 900,0
Next maturity Swap foreign currency (January 17, 2017)					300,0
Swap foreign currency matured from aug 08 to 12, 2016					
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
Swap foreign currency matured from aug 08 to 12, 2016					
xii. Auction FX Swap Sell BCRP					
Proposals received		200,0		300,0	
Maturity		556,0		345,0	
Interest rate : Minimum		62 d		61 d	
Maximum		-0,01		0,50	
Average		0,15		0,70	
Stock	6 562,4	6 464,4	6 120,7	5 721,6	5 721,6
Next maturity FX Swap Sell (Ago 09, 2016)					81,0
FX Swap Sell currency matured from aug 08 to 12, 2016					494,0
<b>b. Central Bank foreign currency operations at over-the-counter</b>					
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					
<b>3. Commercial bank current account before close of the day</b>	<b>4 255,7</b>	<b>4 561,5</b>	<b>4 802,9</b>	<b>4 605,7</b>	<b>4 103,3</b>
<b>4. Central Bank monetary operations</b>					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0135%	0,0135%	0,0135%	0,0135%	0,0135%
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	166,3	225,4	212,0	1062,7	941,1
Interest rate	3,00%	3,00%	3,00%	3,00%	3,00%
<b>5. Commercial bank current account in the BCR at close of the day</b>	<b>4 089,4</b>	<b>4 336,1</b>	<b>4 590,9</b>	<b>3 543,0</b>	<b>3 162,2</b>
ε Cumulative average reserve balances in domestic currency (millions of S/ ) (*)	9 254,5	8 465,1	9 418,4	9 203,4	9 203,4
ι Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	39,5	12,4	8,5	8,3	8,3
c Cumulative average current account in domestic currency (millions of S/ )	2 243,4	4 089,4	4 212,8	4 338,8	4 045,3
c Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	17,4	4,8	3,9	3,7	3,7
<b>6. Interbank market and Secondary market of CDBCRP</b>					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	1 712,0	1 810,5	1 798,5	1 032,0	1 181,0
b. Interbank operations (foreign currency)	4,254/3,014/26	4,254/3,014/25	4,254/2,514/25	4,254/2,514/25	4,254/3,014/25
Interest rate : Minimum / Maximum / Average	60	20,0	13,0	38,0	60,0
c. Secondary market of CDBCRP and CDBCRP-NR	46,5	0,55 / 0,55 / 0,55	0,55 / 0,55 / 0,55	0,55 / 0,55 / 0,55	0,55 / 0,55 / 0,55
6 month term (amount / average interest rate)					205,0
12 month term (amount / average interest rate)					100,0 / 4,30
24 month term (amount / average interest rate)		30,0 / 4,90		20,0 / 4,90	105,0 / 4,94
<b>7. Operations in the foreign exchange market (millions of US\$)</b>	<b>Jul 27, 2016</b>	<b>Agos 01, 2016</b>	<b>Agos 02, 2016</b>	<b>Agos 03, 2016</b>	<b>Agos 04, 2016</b>
Flow of foreign exchange position adjusted by forwards = a + b i - c j + e + f	-9,9	21,3	21,3	-22,6	-65,0
Flow of foreign exchange position = a + b ii - c ii + e + f	83,7	38,6	63,7	13,8	91,5
a. Spot purchases with non-banking costumers	119,6	8,3	60,1	99,4	82,2
i. Purchases	322,5	207,6	190,2	241,1	263,9
ii. Sales	202,9	199,3	130,1	141,7	181,2
b. Forward purchases with non-banking costumers	6,7	61,1	60,2	54,8	-33,0
i. Pacted	92,1	154,3	176,3	210,8	174,1
ii. Redemption	85,4	93,2	116,1	156,0	207,1
c. Forward sells with non-banking costumers	53,0	59,9	71,8	-15,1	10,2
i. Pacted	195,3	124,0	99,0	75,1	87,7
ii. Redemption	141,4	65,2	27,2	90,1	77,5
d. Interbank operations					
i. Spot	324,5	216,5	300,2	215,2	176,5
ii. Forward		9,0	9,0	55,0	
e. Spot sales due to NDF redemption and swaps	56,6	2,8	-86,1	-62,2	-136,2
i. Purchases	133,1	40,5	24,8	89,6	68,2
ii. Sales	76,5	37,7	110,9	151,8	204,4
f. Change due to FX options	-0,6	3,1	-3,1	-5,8	4,5
g. Net operations with other financial institutions	-82,2	-38,7	-29,8	-189,7	-102,3
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Database)	3,3531	3,3431	3,3457	3,3549	3,3565
(*) Preliminar information					