

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

	October 03, 2016	October 04, 2016	October 05, 2016	October 06, 2016	October 07, 2016
<b>1. Commercial bank current account before Central Bank operations</b>	<b>1 927,1</b>	<b>2 248,8</b>	<b>2 061,3</b>	<b>2 789,4</b>	<b>3 817,7</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	30,0		30,0	30,0	
Proposals received	67,6		182,2	151,0	
Maturity	185 d		564 d	371 d	
Interest rate : Minimum	4,60		4,69	4,62	
Maximum	4,65		4,85	4,67	
Average	4,61		4,84	4,66	
Stock	27 305,1	27 305,1	27 335,1	26 855,0	26 855,0
Next maturity CD BCRP (Oct 13, 2016)	510,10		510,1		1 260,0
CD BCRP matured from October 10 to 14, 2016	510,10		510,1		
ii. Outcome of the buying auction sale securities (Repo)	1 500,00	1 300,00	2 000,00	1 900,00	500,00
Proposals received	2 150,00	2 300,10	3 037,00	2 956,00	900,00
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	4,26	4,30	4,51	4,51	4,31
Maximum	4,51	4,50	4,51	4,51	4,81
Average	4,45	4,51	4,51	4,51	4,48
Stock	2 100,0	1 900,0	2 600,0	2 500,0	1 100,0
Next maturity REPO (Oct 10, 2016)	1 500,0		2 000,0		500,0
REPO BCRP matured from October 10 to 14, 2016	1 500,00		2 000,0		#REF!
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 October 10 to 14, 2016					
iv. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP ( )					
CDV BCRP matured from October 10 to 14, 2016					
v. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits ( )					
Time Deposits matured from October 10 to 14, 2016					
vi. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 300,0	1 300,0	1 300,0	1 300,0	1 300,0
Next maturity of time deposits TP (Dec 15, 2016)	300,0		300,0		300,0
Time Deposits TP matured from October 10 to 14, 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 ( )					
Time Deposits BN matured from October 10 to 14, 2016					
viii. Auction sale of CDR BCRP		200,0			300,0
Proposals received		399,0			500,0
Maturity		62 d			61 d
Interest rate : Minimum		-0,15			-0,25
Maximum		0,15			-0,09
Average		-0,02			-0,15
Stock	800,0	800,0	800,0	800,0	1 300,0
Next maturity CDR BCRP (Sep 22, 2016)	100,0		100,0		100,0
CDR BCRP matured from October 10 to 14, 2016					
ix. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	14 920,1	14 920,1	14 920,1	14 920,1	14 920,1
Next maturity Swap (Oct 21, 2016)	300,0		300,0		300,0
Swap matured from October 10 to 14, 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		300,0		300,0
Swap foreign currency matured from October 10 to 14, 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		243,0		243,0
Swap foreign currency matured from October 10 to 14, 2016					
xii. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	800,0	800,0	800,0	800,0	866,0
Next maturity FX Swap Sell (Oct 21, 2016)	500,0		500,0		500,0
FX Swap Sell currency matured from October 10 to 14, 2016					
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					
<b>3. Commercial bank current account before close of the day</b>	<b>3 317,1</b>	<b>3 348,8</b>	<b>4 031,3</b>	<b>4 659,4</b>	<b>3 817,7</b>
<b>4. Central Bank monetary operations</b>					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0133%	0,0133%	0,0133%	0,0132%	0,0133%
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					
Interest rate	55,0	39,1	529,5	31,6	31,6
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>3 262,1</b>	<b>3 309,8</b>	<b>4 682,2</b>	<b>4 274,9</b>	<b>3 786,1</b>
a Cumulative average reserve balances in domestic currency (millions of S/ ) (*)	7 266,1	7 722,5	7 765,1	7 925,9	8 377,8
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,3	6,9	6,9	7,1	7,4
c Cumulative average current account in domestic currency (millions of S/)	1 983,0	1 983,0	2 522,8	2 788,2	2 930,8
c Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1,7	2,2	2,2	2,3	2,6
<b>6. Interbank market and Secondary market of CDBCRP</b>					
a. Interbank operations (domestic currency)	317,0	508,0	1 356,0	1 881,0	1 901,0
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	4,25/4,30/4,26
b. Interbank operations (foreign currency)	23,0	23,0	23,0	23,0	23,0
Interest rate : Minimum / Maximum / Average	0,5 / 0,5 / 0,5	0,5 / 0,5 / 0,5	0,5 / 0,5 / 0,5	0,5 / 0,5 / 0,5	0,5 / 0,5 / 0,5
c. Secondary market of CDBCRP and CDBCRP-NR	20,0			68,0	17,0
6 month term (amount / average interest rate)	20,0 / 4,60			20,0 / 4,30	
12 month term (amount / average interest rate)				5,0 / 4,60	
24 month term (amount / average interest rate)					
<b>7. Operations in the foreign exchange market (millions of US\$)</b>	<b>Sept. 30, 2016</b>	<b>Oct. 03, 2016</b>	<b>Oct. 04, 2016</b>	<b>Oct. 05, 2016</b>	<b>Oct. 06, 2016</b>
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	77,9	-87,6	-34,1	-16,7	52,4
Flow of foreign exchange position = a + b.ii - c.ii + e + f	151,6	-46,9	68,4	0,3	-7,4
a. Spot purchases with non-banking costumers	138,5	18,3	18,3	20,5	11,2
i. Purchases	395,7	190,5	272,9	213,3	255,7
ii. Sales	257,2	202,5	254,6	233,9	243,8
b. Forward purchases with non-banking costumers	4,0	14,6	32,1	-61,6	-86,3
i. Pacted	115,1	71,7	86,9	174,0	200,3
ii. Redemption	111,1	57,1	119,0	235,6	286,6
c. Forward sales with non-banking costumers	78,7	70,6	70,6	-45,6	-153,7
i. Pacted	283,2	106,3	191,9	99,1	109,7
ii. Redemption	204,5	101,0	121,3	143,8	263,4
d. Interbank operations					
i. Spot	317,4	177,3	179,0	309,8	485,1
ii. Forward	5,0	2,0	2,0	5,0	2,0
e. Spot sales due to NDF redemption and swaps	88,2	16,1	-3,4	-68,5	-36,0
i. Purchases	153,4	27,7	114,6	134,7	249,5
ii. Sales	65,2	11,5	118,0	203,2	285,6
f. Change due to FX options	1,0	-0,8	0,2	-0,1	-2,2
g. Net operations with other financial institutions	18,3	-53,5	55,9	-2,5	-6,4
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,3988	3,3919	3,3970	3,4022	3,4097
(*) Preliminar information					