

CENTRAL RESERVE BANK OF PERU SUMMARY OF MONETARY AND EXCHANGE OPERATIONS (Millions of Peruvian)					
	February 29, 2016	March 1, 2016	March 02, 2016	March 03, 2016	March 04, 2016
1. Commercial bank current account before Central Bank operations	1 676.1	1 650.7	2 795.3	3 569.6	3 873.2
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	3.0		5.0	5.0	
Proposals received	85.0		60.0	70.0	
Maturity	192.4		554.4	371.4	
Interest rate - Minimum	4.90		5.55	5.30	
Maximum	4.90		5.55	5.30	
Average	4.90		5.55	5.30	
Stock	17 147.0	17 396.1	17 312.3	17 322.3	17 222.3
Next maturity CD BCRP (March 10, 2016)					1 635.00
Next maturity REPO (Mar 8, 2016)					500.00
CD BCRP matured from March 7 to 11, 2016					1 635.00
ii. Outcome of the bureau auction sale securities (Repo)					
Proposals received	1 680	1 415	1 250	1 265	500
Maturity	500	600	300	300	1 630
Interest rate - Minimum	7.0	1.0	1.0	7.0	1.0
Maximum	5.93	5.93	5.95	6.04	6.01
Average	5.93	5.93	5.95	6.04	6.01
Stock	300.0	1 900.0	6.01	5.98	5.21
Next maturity REPO (Mar 8, 2016)					2 100.0
REPO matured from March 7 to 11, 2016					2 100.0
iii. Outcome of the bureau auction sale securities (Special Repo)					
Proposals received	200.00	400.00	500.00	500.00	800.00
Maturity	510.00	1 105.00	852.00	852.00	1 300.00
Interest rate - Minimum	92.4	92.4	92.4	92.4	3.4
Maximum	5.63	5.80	5.91	5.91	4.53
Average	5.70	5.80	5.91	5.91	4.53
Stock	1 600.0	1 600.0	1 600.0	1 600.0	1 600.0
Next maturity Special Repo (May 26, 2016)					400.0
Special Repo matured from March 7 to 11, 2016					400.0
iv. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	160.00	160.00	160.00	160.00	160.00
Next maturity CDV BCRP (May 20, 2016)					160.00
CDV BCRP matured from March 7 to 11, 2016					160.00
v. Auction sale of time deposits in domestic currency					
Proposals received	700.0				
Maturity	1 070.0				
Interest rate - Minimum	1.0				
Maximum	4.00				
Average	4.25				
Stock	700.0				
Next maturity of time deposits (March, 2016)					300.0
Time Deposit matured from March 7 to 11, 2016					300.0
vi. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	2 200.0	2 200.0	2 500.0	2 600.0	2 600.0
Next maturity of time deposits TP (May 13, 2016)					300.0
Time Deposit TP matured from March 7 to 11, 2016					300.0
vii. Auction sale of time deposits BN in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	600.0	600.0	600.0	600.0	600.0
Next maturity of time deposits BN (March 7, 2016)					300.0
Time Deposit BN matured from March 7 to 11, 2016					300.0
viii. Auction sale of CDR BCRP					
Proposals received	230.0				
Maturity	92.4				
Interest rate - Minimum	0.75				
Maximum	0.75				
Average	0.75				
Stock	8 013.8	8 013.8	8 014.0	8 014.0	8 214.0
Next maturity CDR BCRP (March 21, 2016)					265.0
CDR BCRP matured from March 7 to 11, 2016					265.0
ix. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	14 000.0	14 000.0	14 000.0	14 000.0	14 000.0
Next maturity Swap (April 14, 2016)					300.0
Swap matured from March 7 to 11, 2016					300.0
x. Auction sale of Swap operation in foreign currency (Extension)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	2 900.0	2 900.0	2 900.0	2 900.0	2 900.0
Next maturity Swap (January 17, 2017)					300.0
Swap matured from March 7 to 11, 2016					300.0
xi. Auction sale of Swap operation in foreign currency (Sustitución)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	4 854.7	4 854.7	4 854.7	4 854.7	4 854.7
Next maturity Swap (May 26, 2017)					243.0
Swap matured from March 7 to 11, 2016					243.0
xii. Auction FX Swap Sell BCRP					
Proposals received	595.0	88.0	88.0	1 086.6	
Maturity	92.4	92.4	92.4	92.4	
Interest rate - Minimum	0.75	0.74	0.75	0.75	
Maximum	0.75	0.74	0.75	0.75	
Average	0.75	0.74	0.75	0.75	
Stock	31 261.7	30 868.7	30 868.7	30 588.7	29 688.7
Next maturity Swap (March 7, 2016)					600.0
FX Swap Sell matured from March 7 to 11, 2016					1 960.0
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\$)	15.0				30.0
Average exchange rate (S/ US\$)	3,524.1				3,450.0
c. Operations with Tesoro Público (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	684.2	3 250.7	4 086.3	4 564.6	3 769.5
a. Central Bank monetary operations					
i. Swap operations of foreign currency					
Fee (daily effective rate)	0,0128%	0,0128%	0,0128%	0,0128%	0,0128%
ii. Outcome of the direct temporary buying securities (Repo)					
Interest rate	5,80%	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	3,00%	3,00%	3,00%	3,00%	3,00%
4. Commercial bank current account in the BCR at close of the day	601.2	3 126.8	3 826.0	4 295.8	3 481.8
i. Cumulative average reserve balances in domestic currency (millions of S/ (*)	6 816.0	8 271.9	7 890.9	4 295.8	4 295.8
ii. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6.7	6.2	6.2	6.2	6.2
iii. Cumulative average current account in domestic currency (millions of S/)	1 753.6	1 637.0	3 120.7	3 473.3	3 475.4
iv. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1.6	3.5	3.3	3.4	3.4
5. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate - Minimum / Maximum / Average	770.0 / 4,80% / 5,00%	590.0 / 5,00% / 5,00%	110.0 / 5,00% / 5,00%	440.0 / 5,15% / 5,15%	940.0 / 4,25% / 5,00%
b. Interbank operations (foreign currency)					
Interest rate - Minimum / Maximum / Average	34.0 / 0,38% / 0,43%	24.0 / 0,39% / 0,38%	15.0 / 0,38% / 0,38%	24.0 / 0,38% / 0,38%	108.0 / 0,38% / 0,38%
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)					
	February 26, 2016	February 29, 2016	March 01, 2016	March 02, 2016	March 03, 2016
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-2.7	74.2	74.2	148.3	74.0
Flow of foreign exchange position = a + b1 - c1 + e + f + i	-48.7	47.5	48.0	221.1	-178.0
a. Spot purchases with non-banking customers	46.3	17.8	17.8	159.6	159.3
i. Purchases	239.8	203.8	203.8	234.0	237.5
ii. Sales	275.1	246.0	246.0	301.8	417.8
b. Forward purchases with non-banking customers	11.0	11.0	11.0	11.0	11.0
i. Purchases	59.3	74.2	74.2	255.6	313.3
ii. Sales	76.3	85.3	85.3	93.9	34.7
c. Forward sales with non-banking customers	48.8	45.8	45.8	46.4	45.4
i. Purchases	243.1	248.1	248.1	226.9	148.5
ii. Sales	291.9	291.8	291.8	192.9	134.4
d. Interbank operations					
i. Spot	965.2	496.3	496.3	627.0	1003.5
ii. Forward	11.7	4.0	4.0	25.3	10.0
e. Spot sales due to NDF redemptions and swaps	207.8	248.7	248.7	159.7	122.6
i. Purchases	230.7	285.9	285.9	172.2	132.6
ii. Sales	22.9	37.2	37.2	12.5	10.0
f. Change due to FX options	-2.2	2.2	2.2	15.2	2.2
g. Net operations with other financial institutions	23.7	19.8	19.8	-13.1	48.6
h. Monetary regulation credit					
Interest rate					
Net interbank exchange rate (Source: Datastream)	3,522.1	3,524.0	3,524.0	3,509.3	3,481.1
(*) Prácticas informáticas					