

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Dic. 16	Dic. 17	Dic. 18	Dic. 19	Dic. 20
1. Commercial bank current account before Central Bank operations	6 539,5	6 249,3	5 757,5	5 445,3	5 559,3
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	50,0		50,0	50,0	
Proposals received	313,0		110,0	159,0	
Maturity	178 d		540 d	357 d	
Interest rate - Minimum	3,38		3,68	3,55	
Maximum	3,59		3,68	3,71	
Average	3,50		3,68	3,65	
Stock	18 742,4	18 742,4	18 792,4	18 842,4	18 842,4
Next maturity CD BCRP (Jan. 9, 2014)					2 250,0
CD BCRP matured from Dec. 23 to 27, 2013					
ii. Outcome of the buying auction sale securities (Repo)	2 000,0	2 000,0	3 000,0	3 000,0	2 998,9
Proposals received	3 690,0	2 353,9	4 074,0	5 438,0	5 365,0
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate - Minimum	4,10	4,10	4,00	4,09	4,15
Maximum	4,15	4,15	4,11	4,06	4,21
Average	4,12	4,11	4,04	4,03	4,17
Stock	4 000,0	4 000,0	3 000,0	3 000,0	5 037,9
Next maturity Repo (Dec. 23, 2013)					5 037,9
Repo matured from Dec. 23 to 27, 2013					
vi. Auction sale of CDR BCRP			300,0		
Proposals received			310,0		
Maturity			65 d		
Interest rate - Minimum			0,10		
Maximum			0,15		
Average			0,13		
Stock	2 976,0	2 976,0	3 276,0	3 276,0	3 276,0
Next maturity CDR BCRP (Dec. 23, 2013)					10,0
CDR BCRP matured from Dec. 23 to 27, 2013					
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\$)	-50,0				-50,0
ii. Selling (millions of US\$)	50,0				50,0
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	10 489,5	10 249,3	8 407,5	8 395,3	10 597,2
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0,0127%	0,0127%	0,0126%	0,0126%	0,0127%
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	388,3	386,6	433,5	593,0	590,9
Interest rate	3,20%	3,20%	3,20%	3,20%	3,20%
5. Commercial bank current account in the BCR at close of the day	10 101,2	9 862,5	7 974,0	7 812,3	10 016,4
a. Cumulative average reserve balances in domestic currency (millions of S./) (*)	16 460,4	16 505,4	16 190,7	16 051,0	16 020,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	17,8	17,9	17,5	17,4	17,4
c. Cumulative average current account in domestic currency (millions of S./)	11 919,6	11 690,3	11 582,6	11 384,1	11 313,6
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	12,7	12,8	12,4	12,3	12,3
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	734,0	769,5	1 169,0	1 075,0	1 095,0
Interest rate - Minimum / Maximum / Average	4,10/4,15/4,10	4,00/4,10/4,02	4,00/4,05/4,00	4,00/4,15/4,01	4,00/4,15/4,05
b. Interbank operations (foreign currency)		80,0	89,0	89,0	88,0
Interest rate - Minimum / Maximum / Average		0,15/0,15/0,15	0,15/0,15/0,15	0,15/0,15/0,15	0,15/0,15/0,15
c. Secondary market of CDBCRP and CDBCRP-NR	3,7	153,1	56,0	335,0	3,5
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\$)	Dec. 13	Dec. 16	Dec. 17	Dec. 18	Dec. 19
Flow of foreign exchange position adjusted by forwards = a + b.i - c.j + e + f	-111,2	-45,1	4,6	-60,2	70,1
Flow of foreign exchange position = a + b.i - c.j + e + f	-148,4	-166,8	39,7	158,1	-75,7
a. Spot purchases with non-banking costumers	251,3	215,7	7,9	5,9	-133,1
i. Purchases	517,6	376,8	392,3	447,6	347,2
ii. (-) Sales	768,8	592,6	384,5	453,6	480,4
b. Forward purchases with non-banking costumers	334,5	112,2	122,9	28,2	83,5
i. Pacted	466,6	414,9	243,4	203,3	333,8
ii. (-) Redemption	132,3	527,1	120,5	231,5	250,3
c. Forward sells with non-banking costumers	297,3	-233,9	156,0	190,1	-62,4
i. Pacted	393,6	397,0	447,7	387,3	231,3
ii. (-) Redemption	96,3	631,8	289,8	197,2	293,7
d. Interbank operations					
i. Spot	782,0	603,5	601,2	905,9	1 339,3
ii. Forward	55,0	281,0	135,0	248,0	72,0
e. Spot sales due to NDF redemption and swaps	68,7	153,7	199,1	5,4	127,4
i. Purchases	92,7	621,4	279,4	195,7	288,7
ii. (-) Sales	24,0	467,7	80,3	190,3	161,3
f. Net operations with other financial institutions					
g. Monetary regulation credit	-1,8		2,0	124,4	-26,6
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7613	2,7640	2,7831	2,7828	2,7828
(*) Preliminary information					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)