

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Jun. 16, 2014	Jun. 17, 2014	Jun. 18, 2014	Jun. 19, 2014	Jun. 20, 2014
1. Commercial bank current account before Central Bank operations	6 862,5	6 773,1	6 222,5	5 858,1	5 679,6
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	100,0	200,0	200,0	100,0	100,0
Proposals received	492,1	833,5	667,0	470,5	481,8
Maturity	178,4	28,4	85,4	540,4	357,4
Interest rate - Minimum	3,76	3,70	3,67	3,74	3,68
Maximum	3,76	3,82	3,79	3,68	3,80
Average	3,76	3,74	3,74	3,68	3,78
Stock	15 245,1	15 445,1	15 545,1	15 745,1	15 945,1
Next maturity CD BCRP (Jul. 10, 2014)					
CD BCRP matured Jun. From 23 to 27, 2014					
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	100,0	100,0	100,0	100,0	100,0
Next maturity REPO (August 7, 2014)					
REPO matured Jun. From 23 to 27, 2014					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	710,0	710,0	710,0	710,0	710,0
Next maturity CDR BCRP (Jun 30, 2014)					
CD BCRP matured Jun. From 23 to 27, 2014			10,0		10,0
vi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	2 200,0	2 200,0	2 200,0	2 200,0	2 200,0
Next maturity Swap (August 7, 2014)					
Swap matured Jun. From 23 to 27, 2014			100,0		100,0
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\$)					
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					
3. Commercial bank current account before close of the day	6 562,5	6 573,1	6 122,5	5 658,1	5 579,6
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0,0126%	0,0125%	0,0125%	0,0126%	0,0125%
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	255,5	240,8	382,4	330,4	255,6
Interest rate	2,80%	2,80%	2,80%	2,80%	2,80%
5. Commercial bank current account in the BCR at close of the day	6 307,0	6 332,5	5 740,1	5 327,7	5 324,0
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	12 189,6	12 154,4	12 108,0	12 052,7	11 996,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	13,0	13,0	12,9	12,9	12,8
c. Cumulative average current account in domestic currency (millions of S/.)	6 931,0	6 914,7	6 849,4	6 818,8	6 742,1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	7,4	7,4	7,3	7,3	7,2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate - Minimum / Maximum / Average	3,954/0,03/3,96	3,954/0,03/3,99	3,954/0,03/3,99	3,954/0,03/3,97	4,004/0,05/4,01
b. Interbank operations (foreign currency)	50,0	40,0	153,0	75,0	33,0
Interest rate - Minimum / Maximum / Average	0,100/150,11	0,100/100,10	0,100/150,12	0,100/200,13	0,100/100,10
c. Secondary market of CDBCRP and CDBCRP-NR	1,0	200,0	151,5	125,0	50,0
6 month term (amount / average interest rate)		100,0 / 3,75			
12 month term (amount / average interest rate)				20,0 / 3,68	
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)					
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-60,2	101,8	44,7	-34,5	-113,8
a. Spot purchases with non-banking costumers	11,0	104,8	136,8	-79,1	-83,5
i. Purchases	351,7	352,5	225,6	236,0	231,4
ii. (.) Sales	434,6	339,5	198,1	461,6	523,6
b. Forward purchases with non-banking costumers	-40,2	-54,8	-30,2	160,2	-91,0
i. Ficted	211,5	207,5	304,5	308,9	340,9
ii. (.) Redemption	251,8	262,6	334,7	148,8	432,0
c. Forward sells with non-banking costumers	31,0	-51,8	61,8	-115,6	-60,8
i. Ficted	237,8	133,9	202,5	217,6	199,7
ii. (.) Redemption	206,8	185,7	146,6	102,1	260,4
d. Interbank operations					
i. Spot	819,1	358,5	688,5	875,9	871,3
ii. Forward	88,0	65,0	155,0	66,0	110,4
e. Spot sales due to NDF redemption and swaps	39,0	13,7	-88,1	49,7	35,7
i. Purchases	170,1	179,0	137,8	101,9	256,9
ii. (.) Sales	131,1	165,3	225,9	52,2	221,3
f. Net operations with other financial institutions	-0,1	1,2	2,3	0,2	1,5
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7928	2,7954	2,8029	2,8017	2,7994
(.) Preliminary information					

d. = day(s)
w. = week(s)
m. = month(s)
y. = year(s)