

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Aug. 4, 2014	Aug. 5, 2014	Aug. 6, 2014	Aug. 7, 2014	Aug. 8, 2014
1. Commercial bank current account before Central Bank operations	6 543,1	6 735,5	7 023,8	7 467,0	7 358,4
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		100,0	100,0	
Proposals received	344,0		316,1	551,5	
Maturity	1 d		554 d	371 d	
Interest rate : Minimum	3,55		3,59	3,37	
Maximum	3,61		3,64	3,45	
Average	3,60		3,63	3,43	
Stock	16 494,8	16 494,8	16 594,8	15 584,7	15 584,7
Next maturity CD BCRP (Sep. 11, 2014)		1 110,1		820,0	820,0
CD BCRP matured from August 11 to 15, 2014		1 110,1			
ii. Outcome of the buying auction sale securities (Repo)	1 500,0	1 000,0	800,0	300,0	800,0
Proposals received	1 850,0	1 390,0	1 190,0	600,0	1 215,0
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	3,77	3,79	3,80	3,82	3,86
Maximum	3,80	3,82	3,81	3,82	3,86
Average	3,79	3,80	3,80	3,82	3,86
Stock	2 100,0	1 600,0	1 400,0	800,0	1 300,0
Next maturity REPO (August 8, 2014)		1 000,0		300,0	800,0
REPO matured from August 11 to 15, 2014		1 100,0		300,0	800,0
v. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Time Deposits					
Time Deposits BCRP matured from August 4 to 8, 2014					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from July 24 to 25 2014					
vi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	3 300,0	3 300,0	3 300,0	3 200,0	3 200,0
Next maturity Swap (October 9, 2014)		100,0		400,0	400,0
Swap matured from August 11 to 15, 2014		100,0			
3. 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\$)					
4. Operations with Tesoro Publico (millions of US\$)					
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)					
5. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and RTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of RTP					
3. Commercial bank current account before close of the day	7 943,1	7 735,5	7 723,8	7 667,0	8 158,4
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)					
b. Outcome of the direct temporary buying securities (Repo)	0,0125%	0,0125%	0,0125%	0,0125%	0,0125%
Interest rate	4,80%	4,80%	4,55%	4,55%	4,55%
c. Monetary regulation credit					
Interest rate	4,80%	4,80%	4,55%	4,55%	4,55%
d. Overnight deposits in domestic currency	394,5	454,4	452,2	451,0	2 070,2
Interest rate	2,80%	2,80%	2,55%	2,55%	2,55%
5. Commercial bank current account in the BCR at close of the day	7 548,6	7 281,1	7 271,6	7 216,0	6 988,2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	12 563,9	13 618,0	13 376,5	13 376,0	12 382,2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	15,0	14,3	14,3	14,3	13,2
c. Cumulative average current account in domestic currency (millions of S/.)	8 255,8	8 060,9	7 918,4	7 819,9	6 835,1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	7,7	8,6	8,4	8,4	7,3
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	801,0	1 180,0	1 406,0	1 277,0	1 370,0
b. Interbank operations (foreign currency)	3,75/3,80/3,77	3,75/3,80/3,76	3,75/3,80/3,77	3,75/3,80/3,78	3,75/3,80/3,78
Interest rate : Minimum / Maximum / Average	63,5	145,5	150,5	87,0	82,5
c. Secondary market of CDBCRP and CDBCRP-NR	0,120,120,12	0,120,150,14	0,120,150,13	0,120,120,12	0,120,120,12
6 month term (amount / average interest rate)	82,1	23,0	95,0	5,0	
12 month term (amount / average interest rate)		23,0/3,60			
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	01 Agosto 2014	04 Agosto 2014	05 Agosto 2014	06 Agosto 2014	Aug. 7, 2014
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-75,4	-101,5	-57,4	32,5	-77,9
Flow of foreign exchange position = a + b.i - c.i + e + f	-34,2	-18,5	-56,9	53,2	20,7
a. Spot purchases with non-banking costumers	-84,3	-83,0	-132,4	-5,2	-108,9
i. Purchases	237,4	213,5	320,1	281,2	291,5
ii. (-) Sales	341,7	296,5	452,5	286,3	400,4
b. Forward purchases with non-banking costumers	80,0	168,6	41,6	-68,6	-21,6
i. Pacted	223,0	326,9	352,4	290,0	328,8
ii. (-) Redemption	143,0	158,3	310,8	358,6	350,4
c. Forward sells with non-banking costumers	121,1	48,5	52,1	-48,1	-78,8
i. Pacted	170,8	164,8	279,5	273,4	374,5
ii. (-) Redemption	49,7	116,2	227,4	321,5	453,3
d. Interbank operations					
i. Spot	886,2	1 004,0	1 131,6	853,0	1 037,5
ii. Forward	120,0	253,0	185,0	130,0	130,0
e. Spot sales due to NDF redemption and swaps	-40,3	10,3	0,4	33,5	224,0
i. Purchases	49,5	115,1	200,4	321,0	453,1
ii. (-) Sales	89,8	104,8	200,0	287,6	229,2
f. Net operations with other financial institutions					
g. Monetary regulation credit	-3,0	12,1	-8,3	-12,3	8,5
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7966	2,8023	2,8129	2,8105	2,8100
(*) Preliminary information					

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