

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Aug. 11, 2014	Aug. 12, 2014	Aug. 13, 2014	Aug. 14, 2014	Aug. 15, 2014
1. Commercial bank current account before Central Bank operations	8 561,5	8 355,2	7 136,1	6 187,6	5 575,7
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	100,0	100,0
Proposals received	435,0		506,0	321,0	468,0
Maturity	195 d		120 d	547 d	192 d
Interest rate : Minimum	3,38		3,40	3,60	3,50
Maximum	3,58		3,58	3,66	3,55
Average	3,49		3,55	3,63	3,52
Stock	15 684,7	15 684,7	15 984,7	16 284,7	16 284,8
Next maturity CD BCRP (Sep. 11, 2014)		820,0		820,0	820,0
CD BCRP matured from August 18 to 22, 2014					150,0
ii. Outcome of the buying auction sale securities (Repo)					375,0
Proposals received					90 d
Maturity					3,78
Interest rate : Minimum					3,78
Maximum					3,78
Average					3,78
Stock	500,0	500,0	500,0	500,0	650,0
Next maturity REPO (October 9, 2014)		400,0		400,0	400,0
REPO matured from August 18 to 22, 2014					
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	3 200,0	3 200,0	3 200,0	3 200,0	3 200,0
Next maturity Swap (October 9, 2014)		400,0		400,0	400,0
Swap matured from August 18 to 22, 2014					
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)					-27,9
Average exchange rate (S/. US\$)					10,0
ii. Selling (millions of US\$)					2,8
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	8 461,5	8 355,2	6 836,1	5 887,6	5 753,6
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0126%	0,0126%	0,0126%	0,0126%	0,0126%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	4,55%	4,55%	4,55%	4,55%	4,55%
c. Monetary regulation credit					
Interest rate	4,55%	4,55%	4,55%	4,55%	4,55%
d. Overnight deposits in domestic currency	1 464,3	1 256,0	455,0	478,7	482,9
Interest rate	2,55%	2,55%	2,55%	2,55%	2,55%
5. Commercial bank current account in the BCR at close of the day	6 997,2	7 099,2	6 381,1	5 408,9	5 270,7
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	12 392,2	12 392,2	12 392,2	12 392,2	12 392,2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	13,2	13,2	13,2	13,2	13,2
c. Cumulative average current account in domestic currency (millions of S/.)	7 527,7	6 835,1	7 204,5	6 835,1	6 835,1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	7,3	7,3	7,3	7,3	7,3
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	1 636,5	1 278,0	1 164,0	919,0	1 293,0
b. Interbank operations (foreign currency)	3,75/3,80/3,77	3,75/3,75/3,75	3,60/3,75/3,71	3,70/3,75/3,74	3,75/3,80/3,77
Interest rate : Minimum / Maximum / Average	17,5	28,5	114,0	102,2	188,7
c. Secondary market of CDBCRP and CDBCRP-NR	0,120,150,15	0,120,150,13	0,120,120,12	0,120,120,12	0,120,120,12
6 month term (amount / average interest rate)	15,0	143,8	2,0	195,0	195,0
12 month term (amount / average interest rate)					195,0/3,52
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Aug. 8, 2014	Aug. 11, 2014	Aug. 12, 2014	Aug. 13, 2014	Aug. 14, 2014
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	33,0	-98,8	112,7	-92,2	65,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	10,2	-166,1	358,1	-87,4	84,1
a. Spot purchases with non-banking costumers	-115,9	-211,7	-222,7	-232,5	47,0
i. Purchases	372,2	396,4	299,0	291,5	399,9
ii. (-) Sales	488,1	518,2	428,6	524,0	352,9
b. Forward purchases with non-banking costumers	10,8	103,3	-570,0	16,7	-190,5
i. Pacted	184,7	226,1	154,6	206,3	120,1
ii. (-) Redemption	173,9	122,8	724,5	189,6	310,6
c. Forward sells with non-banking costumers	-11,9	36,0	-324,7	21,5	-172,1
i. Pacted	233,0	248,4	181,0	144,7	226,5
ii. (-) Redemption	244,9	212,4	505,7	123,3	388,6
d. Interbank operations					
i. Spot	1 282,7	1 491,0	1 668,0	1 545,9	1 105,6
ii. Forward	150,0	230,0	65,0	305,0	55,0
e. Spot sales due to NDF redemption and swaps	190,0	130,1	357,8	79,0	119,0
i. Purchases	242,8	182,6	500,6	121,2	349,7
ii. (-) Sales	52,8	52,4	142,9	42,2	230,8
f. Net operations with other financial institutions	7,0	5,2	4,1	-9,3	5,2
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,8004	2,7891	2,7890	2,7947	2,7937
(*) Preliminary information					
d. = day(s)					
w. = week(s)					
m. = month(s)					
y. = year(s)					