

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevo Soles)

	Jun 01, 2015	Jun 02, 2015	Jun 03, 2015	Jun 04, 2015	Jun 05, 2015
I. Commercial bank current account before Central Bank operations	3 639.2	4 301.8	4 711.3	4 872.3	5 446.1
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	50.0 279.0 192 d 3.14 Maximum 3.21 Average 3.16 14 029.5	50.0 279.0 192 d 3.14 Maximum 3.21 Average 3.16 14 029.5	50.0 279.0 192 d 3.14 Maximum 3.21 Average 3.16 14 079.5	50.0 207.1 371 d 3.16 3.45 3.42 3.16 900.0	50.0 207.1 371 d 3.16 3.45 3.42 3.16 900.0
ii. Outcome of the buying auction sale securities (Repo)	1 000.0 1 050.0 1 d 3.67 Maximum 3.71 Average 3.69 2 760.0	1 000.0 1 060.0 1 d 3.31 Maximum 3.65 Average 3.35 2 760.0	500.0 625.0 1 d 3.37 Maximum 3.51 Average 3.39 2 260.0	500.0 512.0 1 d 3.37 Maximum 3.37 Average 3.33 2 300.0	500.0 512.0 7 d 3.33 Maximum 3.37 Average 3.33 2 300.0
iii. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CD BCRP (Jun 11, 2015)					
CD BCRP matured from Jun 8 to 12, 2015					
Time Deposit matured from Jun 2 to 5, 2015					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits TP (Jun 1, 2015)					
Time Deposit matured from Jun 2 to 5, 2015					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits TP (May 13, 2016)	600.0	600.0	600.0	600.0	600.0
Time Deposit TP matured from Jun 8 to 12, 2015		300.0		300.0	300.0
iv. Auction sale of time deposits BN in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of time deposits BN (May 13, 2016)	300.0	300.0	300.0	300.0	300.0
Time Deposit BN matured from Jun 8 to 12, 2015					
v. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP (July 07, 2015)	600.0	600.0	600.0	600.0	600.0
CDR BCRP matured from Jun 8 to 12, 2015		300.0		300.0	300.0
vi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap (September 21, 2015)	11 500.0	11 500.0	11 500.0	11 500.0	11 500.0
Swap matured from Jun 8 to 12, 2015		300.0		300.0	300.0
vii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap (January 17, 2017)	4 500.0	4 500.0	4 500.0	4 500.0	4 900.0
Swap matured from Jun 8 to 12, 2015		300.0		300.0	300.0
viii. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap (June 2, 2017)	3 473.0	3 473.0	3 773.0	3 773.0	3 773.0
Swap matured from Jun 8 to 12, 2015		200.0		300.0	300.0
ix. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap (Jun 8, 2015)	200.0	295.0			300.0
FX Swap Sell matured from Jun 8 to 12, 2015		425.0			560.0
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap (Jun 8, 2015)	300.0	425.0			560.0
FX Swap Sell matured from Jun 8 to 12, 2015		92 d			91 d
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	5 089.2	5 301.8	5 461.3	5 822.3	5 849.1
A. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)					
b. Outcome of the direct temporary buying securities (Repo)	0.0111%	0.0111%	0.0112%	0.0112%	0.0110%
Interest rate	3.80%	3.80%	3.80%	3.80%	3.80%
c. Monetary regulation credit					
Interest rate	3.80%	3.80%	3.80%	3.80%	3.80%
d. Overnight deposits in domestic currency	450.0	447.7	450.1	1 348.2	2 784.0
Interest rate	2.00%	2.00%	2.00%	2.00%	2.00%
B. Commercial bank current account in the BCR at close of the day	4 639.2	4 854.1	5 011.2	4 474.1	3 965.1
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	7 113.1	8 848.4	9 187.2	9 449.2	9 371.6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7.5	9.6	10.0	9.9	9.8
c. Cumulative average current account in domestic currency (millions of S/.)	1 935.0	3 394.6	4 746.6	4 678.5	4 480.9
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2.0	3.8	4.3	4.9	4.7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	512.2 3,363,603.51 19.0	561.0 3,403,503.50 119.0	787.0 3,503,553.50 106.0	891.0 3,253,503.44 155.0	815.0 3,253,353.33 108.0
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average	0.150,150,15	0.150,150,15	0.150,150,15	0.150,150,15	0.150,150,15
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\$)	May 29, 2015	Jun 01, 2015	Jun 02, 2015	Jun 03, 2015	Jun 04, 2015
Flow of foreign exchange position (adjusted by forwards) = a + b - c - e + f + g					
Flow of foreign exchange position = a + b - c - e + f + g					
i. Spot purchases with non-banking costumers					
Purchases					
Sales					
Forward purchases with non-banking costumers					
Pacted					
Redemption					
Forward sales with non-banking costumers					
Pacted					
Redemption					
d. Interbank operations					
Spot					
Forward					
e. Spot sales due to NDF redemption and swaps					
Purchases					
Sales					
f. Net operations with other financial institutions					
Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Databec)					
(*) Preliminary information	3,157.1	3,157.2	3,156.6	3,152.5	3,145.5