

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	July 30, 2015		July 31, 2015	
1. Commercial bank current account before Central Bank operations	1 593,3		1 880,4	
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum		50,0		
Maximum		133,0		
Average		350 d		
Stock		15 633,2		15 633,2
Next maturity CD BCRP (August 13, 2015)				1 240,0
CD BCRP matured from August 3 to 7, 2015				
ii. Outcome of the buying auction sale securities (Repo)				
Proposals received	500,0	170,0	500,0	450,0
Maturity	870,0	170,0	850,0	450,0
Interest rate : Minimum	7 d	1 d	7 d	3 d
Maximum	4,56	3,30	4,56	3,26
Average	4,56	3,30	4,81	3,26
Stock	4,56	3,30	4,59	3,26
Next maturity REPO (August 3, 2015)		3 520,0		4 300,0
REPO matured from August 3 to 7, 2015				1 450,0
iii. Auction sale of time deposits in domestic currency				2 450,0
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity of time deposits				
Time Deposit matured from August 3 to 7, 2015				
iv. Auction sale of time deposits TP in domestic currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity of time deposits TP (November 27, 2015)		2 199,9		2 199,9
Time Deposit TP matured from August 3 to 7, 2015				300,0
v. 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 20, 2016)		600,0		600,0
Time Deposit BN matured from August 3 to 7, 2015				300,0
vi. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDR BCRP (August 28, 2015)		155,0		249,0
CDR BCRP matured from August 3 to 7, 2015		205,0		240,0
vii. Auction sale of Swap operation in foreign currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap (September 21, 2015)		11 800,0		12 300,0
Swap matured from August 3 to 7, 2015				300,0
viii. Auction sale of Swap operation in foreign currency (Expansion)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap (January 17, 2017)		5 900,0		5 900,0
Swap matured from August 3 to 7, 2015				300,0
ix. Auction sale of Swap operation in foreign currency (Substitution)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap (May 26, 2017)		4 304,7		4 304,7
Swap matured from August 3 to 7, 2015				243,0
x. Auction FX Swap Sell BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Swap (July 21, 2015)		23 929,0		23 929,0
FX Swap Sell matured from August 3 to 7, 2015				250,0
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	2 058,3		3 330,4	
4. Central Bank monetary operations				
a. Swap operations of foreign currency:				
Fee (daily effective rate)	0,0110%		0,0110%	
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	3,80%		3,80%	
c. Monetary regulation credit				
Interest rate	3,80%		3,80%	
d. Overnight deposits in domestic currency				
Interest rate	1 515,8		1 039,5	
	2,00%		2,00%	
5. Commercial bank current account in the BCR at close of the day	542,5		2 290,9	
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	6 562,2		6 783,8	
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,8		7,0	
c. Cumulative average current account in domestic currency (millions of S/.)	1 869,5		1 883,1	
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1,7		1,9	
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)				
Interest rate : Minimum / Maximum / Average		3,60/4,00/3,97		3,65/3,65/3,65
b. Interbank operations (foreign currency)				
Interest rate : Minimum / Maximum / Average		22,0		19,0
c. Secondary market of CDBCRP and CDBCRP-NR		0,15/0,15/0,15		0,15/0,15/0,15
6 month term (amount / average interest rate)		20,0		119,0
12 month term (amount / average interest rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US\$)	July 24, 2015		July 30, 2015	
Flow of foreign exchange position adjusted by forwards: = a + b.i - c.i + e + f		77,2		122,5
Flow of foreign exchange position = a + b.i - c.i + e + f		-202,4		-134,9
a. Spot purchases with non-banking costumers		-258,3		-368,2
i. Purchases		541,1		599,8
ii.(-) Sales		799,4		968,0
b. Forward purchases with non-banking costumers		7,4		-153,5
i. Pacted		108,2		160,6
ii.(-) Redemption		100,8		314,1
c. Forward sells with non-banking costumers		-225,2		-122,1
i. Pacted		322,0		298,6
ii.(-) Redemption		547,1		420,7
d. Interbank operations				
i. Spot		472,5		261,4
ii. Forward		5,0		
e. Spot sales due to NDF redemption and swaps		507,3		355,2
i. Purchases		542,2		400,1
ii.(-) Sales		34,9		44,9
f. Net operations with other financial institutions		42,0		28,6
g. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Dalatsic)		3,1891		3,1924
(*) Preliminary information				