

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Peruvian Soles)

	November 2, 2015	November 3, 2015	November 4, 2015	November 5, 2015	November 6, 2015
I. Commercial bank current accounts before Central Bank operations	4,154.6	4,622.0	5,153.7	6,173.8	6,146.4
II. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	50.0		21.0	30.0	
Proposals received	215.0		51.0	85.0	
Maturity	192.0		54.0	371.0	
Interest rate - Minimum	4.30		4.58	4.45	
Maximum	4.20		4.67	4.45	
Average	4.17		4.67	4.45	
Stock	17,848.0	17,848.0	17,869.0	17,524.0	17,524.0
Next maturity CD BCRP (November 12, 2015)	375.00		375.00		700.00
CD BCRP matured from November 9 to 13, 2015	375.00				
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	450.0	450.0	450.0	450.0	450.0
Next maturity REPO (December 23, 2015)	150.0		150.0		150.0
REPO matured from November 9 to 13, 2015					
iii. Outcome of the buying auction sale securities (Special Repo)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	2,084.0	2,084.0	2,084.0	2,084.0	2,084.0
Next maturity Special Repo (November 27, 2015)	500.0		500.0		500.0
Special Repo matured from November 9 to 13, 2015					
iv. Auction sale of time deposits in domestic currency	500.00	779.8	968.40	200.0	999.9
Proposals received	1,184.70	779.8	968.40	200.0	1,428.9
Maturity	1.0	1.0	1.0	1.0	1.0
Interest rate - Minimum	3.40	3.40	3.45	3.45	3.35
Maximum	3.48	3.50	3.50	3.50	3.50
Average	3.47	3.47	3.47	3.45	3.45
Stock	500.0	779.8	968.4	1,999.9	2,650.0
Next maturity of time deposits (November 9, 2015)					2,650.0
Time Deposit matured from November 9 to 13, 2015			968.4		2,650.0
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	3,049.9	3,049.9	3,049.9	3,049.9	3,049.9
Next maturity of time deposits TP (November 27, 2015)	300.0		300.0		300.0
Time Deposit TP matured from November 9 to 13, 2015					
vi. Auction sale of time deposits BN in domestic currency					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	600.0	600.0	600.0	600.0	600.0
Next maturity of time deposits BN (May 20, 2016)	300.0		300.0		300.0
Time Deposit BN matured from November 9 to 13, 2015					
vii. Auction sale of CDR BCRP			29.6	50	165.0
Proposals received			29.6	115	165.0
Maturity			50.0	50.0	94.0
Interest rate - Minimum			0.75	0.44	0.65
Maximum			0.75	0.44	0.75
Average			0.75	0.44	0.67
Stock	7,233.4	7,233.4	7,313.0	6,913.0	6,713.0
Next maturity CDR BCRP (November 10, 2015)	865.0		865.0		300.0
CDR BCRP matured from November 9 to 13, 2015	865.0		865.0		600.0
viii. Auction sale of Swap operation in foreign currency	300.0	300.0			
Proposals received	1,050.0	987.0			
Maturity	731.0	730.0			
Interest rate - Minimum	4.67	4.60			
Maximum	5.04	4.95			
Average	4.76	4.69			
Stock	16,250.0	16,550.0	16,550.0	16,550.0	16,550.0
Next maturity Swap (November 5, 2015)	300.0		300.0		300.0
Swap matured from November 9 to 13, 2015					
ix. Auction sale of Swap operation in foreign currency (E-Expansion)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	7,900.0	7,900.0	7,900.0	7,900.0	7,900.0
Next maturity Swap (January 17, 2017)	300.0		300.0		300.0
Swap matured from November 9 to 13, 2015					
x. Auction sale of Swap operation in foreign currency (Substitution)					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	4,804.7	4,804.7	4,804.7	4,804.7	4,804.7
Next maturity Swap (May 26, 2017)	243.0		243.0		243.0
Swap matured from November 9 to 13, 2015					
xi. Auction FX Swap Sell BCRP	300.0	220.0	300.0	300.0	270
Proposals received	360.0	315.3	360.0	360.0	420
Maturity	92.0	92.0	92.0	92.0	94.0
Interest rate - Minimum	0.84	0.70	0.75	0.69	0.75
Maximum	0.75	0.74	0.75	0.69	0.75
Average	0.70	0.73	0.74	0.69	0.75
Stock	23,938.3	23,968.3	24,208.3	24,154.6	24,544.6
Next maturity Swap (November 9, 2015)	300.0		300.0		300.0
FX Swap Sell matured from November 9 to 13, 2015	730.0		730.0		1,900.0
b. Central Bank foreign currency operations as 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. Rearchange of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
III. Commercial bank current accounts before close of the day	3,944.6	4,142.2	4,049.2	4,670.0	3,298.2
IV. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0.0107%	0.0107%	0.0107%	0.0107%	0.0106%
Outcome of the direct temporary buying securities (Repo)					
Interest rate	4.05%	4.05%	4.05%	4.05%	4.05%
b. Monetary regulation credit					
Interest rate	4.05%	4.05%	4.05%	4.05%	4.05%
c. Overnight deposits in domestic currency					
Interest rate	2.25%	2.25%	2.25%	2.25%	2.25%
V. Commercial bank current account in the BCR at close of the day	3,797.7	4,136.2	3,839.5	4,379.7	2,223.5
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	6,907.0	7,234.3	7,411.2	7,950.9	7,796.1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (**)	7.7	7.9	7.7	8.2	8.1
c. Cumulative average current account in domestic currency (millions of S/.)	2,199.2	2,199.2	2,609.3	3,151.9	2,997.1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (**)	-2.5	-2.8	-2.1	-3.1	-3.1
VI. Interbank operations and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate - Minimum / Maximum / Average	3,503,503/0.50	3,503,503/0.50	3,503,503/0.50	3,503,503/0.50	3,503,503/0.50
b. Interbank operations (foreign currency)					
Interest rate - Minimum / Maximum / Average	161.0	157.0	202.0	167.0	161.0
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	0.15/0.15/0.15	0.15/0.20/0.15	0.15/0.20/0.19	0.20/0.25/0.20	0.20/0.20/0.20
VII. Operations in the foreign exchange market (millions of US\$)					
a. Flow of foreign exchange operation adjusted by forwards: = a + b1 - c1 + e + f	-5.7	-60.3	-37.5	6.1	-139.0
b. Flow of foreign exchange operation: - a + b1 - c1 + e + f	-64.4	-180.9	-152.6	-71.2	-123.6
i. Spot purchases with non-banking customers					
L. Purchases	247.3	236.6	172.6	158.3	67.5
L. Sales	255.1	141.3	194.9	130.0	275.2
L. Purchases	902.3	454.9	387.5	284.4	342.7
ii. Forward purchases with non-banking customers					
L. Pacted	74.7	113.6	153.3	-16.9	-57.0
L. i.) Redemption	233.3	227.2	282.6	228.6	129.2
L. ii.) Forward sales with non-banking customers	308.0	113.5	129.3	245.7	186.3
L. Forward sales with non-banking customers	-35.1	63.9	10.4	5.8	-35.1
L. i.) Redemption	167.6	177.2	248.6	176.8	100.6
L. ii.) Forward	199.8	113.3	238.2	171.1	135.8
d. Interbank operations					
L. Spot	237.9	282.3	618.0	386.4	495.5
L. Forward	132.7	104.9	148.2	-22.6	-12.5
L. i.) Purchases	194.8	112.7	217.8	167.6	135.0
L. ii.) Sales	62.1	69.8	79.8	159.1	147.5
L. Change due to FX options	44.0	-10.5	-1.1	-5.5	25.1
e. Net operations with other financial institutions					
R. Monetary regulation credit	-0.9	89.0	-46.0	140.5	-112.7
Interest rate					
Note: Interbank exchange rate (Source: Databot)	3.2899	3.2862	3.2864	3.2903	3.3015
(*) Preliminary information					