

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)							
	Jun 18	Jun 19		Jun 20	Jun 21		Jun 22
1. Commercial bank current account before Central Bank operations	10 692.1	10 504.6		10 063.4	9 831.4		9 235.0
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	50.0	50.0	50.0	50.0	100.0	50.0	100.0
Maturity	149.0	298.5	167.0	266.0	411.0	204.8	483.0
Interest rate : Minimum	360 d	175 d	359 d	175 d	174 d	357 d	173 d
Maximum	4.19	4.18	4.19	4.18	4.18	4.18	4.17
Average	4.20	4.19	4.19	4.18	4.18	4.19	4.17
Stock	4.20	4.19	4.19	4.18	4.18	4.18	4.17
Next maturity CD BCRP (jul 12, 2012)	19 790.9	19 940.9	19 940.9	20 040.9	20 040.9	20 190.9	20 290.9
CD BCRP matured from 25 to 28 jun, 2012	1 490.0	1 490.0	1 490.0	1 490.0	1 490.0	1 490.0	1 490.0
v. Auction sale of time deposits in domestic currency							
Proposals received	1 700.0	1 300.0	1 300.0	1 500.0	1 700.0	1 700.0	1 200.0
Maturity	2 772.9	3 203.7	3 203.7	3 253.4	3 114.8	3 114.8	2 037.9
Interest rate : Minimum	1 d	1 d	1 d	1 d	1 d	1 d	3 d
Maximum	3.99	3.98	3.98	3.94	3.91	3.91	3.70
Average	4.08	4.05	4.03	4.03	3.99	3.99	3.94
Stock	4.05	4.02	4.00	4.00	3.98	3.98	3.78
Next maturity of Time Deposits (jun 25, 2012)	1 700.0	1 300.0	1 300.0	1 500.0	1 700.0	1 700.0	1 200.0
Time Deposits matured from 25 to 28 jun, 2012							
vi. Auction sale of CDR BCRP							
Proposals received							
Maturity							
Interest rate : Minimum							
Maximum							
Average							
Stock	1 520.0	1 520.0	1 520.0	1 520.0	1 520.0	1 520.0	1 520.0
Next maturity CDR BCRP (jul 23, 2012)	780.0	780.0	780.0	780.0	780.0	780.0	780.0
CD BCRP matured from 25 to 28 jun, 2012							
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	8 942.1	9 054.6		8 463.4	7 981.4		7 935.0
4. Central Bank monetary operations							
a. Swap operations of foreign currency.							
Fee (daily effective rate)							
b. Outcome of the direct temporary buying securities (Repo)	0.0133%	0.0133%	0.0133%	0.0133%	0.0132%	0.0132%	0.0132%
Interest rate	5.05%	5.05%	5.05%	5.05%	5.05%	5.05%	5.05%
c. Monetary regulation credit							
Interest rate	5.05%	5.05%	5.05%	5.05%	5.05%	5.05%	5.05%
d. Overnight deposits in domestic currency	84.0	308.5	472.0	472.0	145.5	254.5	254.5
Interest rate	3.45%	3.45%	3.45%	3.45%	3.45%	3.45%	3.45%
5. Commercial bank current account in the BCR at close of the day	8 858.1	8 746.1		7 991.4	7 835.9		7 680.5
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	13 176.3	13 055.9		13 010.4	12 931.7		12 849.6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	17.3	17.1		17.1	17.0		16.9
c. Cumulative average current account in domestic currency (millions of S/.)	9 731.2	9 610.7		9 565.2	9 486.5		9 404.4
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	12.8	12.6		12.6	12.5		12.4
6. Interbank market and Secondary market of CDBCRP							
a. Interbank operations (domestic currency)							
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,15/4,25/4,24		4,05/4,25/4,24	4,00/4,25/4,21		4,00/4,30/4,20
b. Interbank operations (foreign currency)							
Interest rate : Minimum / Maximum / Average	1,00/1,05/1,01	1,00/1,05/1,01		1,00/1,00/1,00	1,00/1,00/1,00		0,75/1,00/0,85
c. Secondary market of CDBCRP and CDBCRP-NR							
6 month term (amount / average interest rate)	23.0	31.0		426.9	726.9		1 214.4
12 month term (amount / average interest rate)		8,0 / 4,18					13,0 / 4,18
24 month term (amount / average interest rate)							
7. Operations in the foreign exchange market (millions of US\$)	Jun 15	Jun 18		Jun 19	Jun 20		Jun 21
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	39.0	-43.0		-17.7	-121.7		9.9
Flow of foreign exchange position = a + b.i - c.i + e + f	7.5	-66.4		56.2	18.6		5.6
a. Spot purchases with non-banking costumers	17.3	-41.3		54.3	26.5		-4.3
i. Purchases	312.0	264.9		359.0	266.2		409.4
ii. (-) Sales	294.7	306.1		304.6	239.7		413.7
b. Forward purchases with non-banking costumers	-39.0	48.2		-21.5	-87.1		-33.6
i. Pacted	119.8	104.1		15.6	80.2		126.8
ii. (-) Redemption	158.8	55.8		107.0	167.3		220.4
c. Forward sells with non-banking costumers	-70.5	24.9		-17.6	53.3		-97.9
i. Pacted	84.7	249.2		88.9	273.1		75.0
ii. (-) Redemption	155.2	224.3		106.5	219.8		172.9
d. Interbank operations							
i. Spot	1176.0	635.2		788.5	928.5		806.8
ii. Forward	137.0	151.0		100.0	114.0		182.0
e. Spot sales due to NDF redemption and swaps	-13.3	143.4		1.4	45.6		-46.6
i. Purchases	134.7	198.5		105.7	210.7		167.4
ii. (-) Sales	148.0	55.1		104.3	165.1		214.0
f. Net operations with other financial institutions	-0.1	0.0		0.0	-1.0		9.0
g. Monetary regulation credit							
Interest rate							
Note: Interbank exchange rate (Source: Datatec)	2.6630	2.6453		2.6385	2.6410		2.6521
(*) Preliminar information							

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)