

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	October 5, 2015	October 6, 2015	October 7, 2015
1. Commercial bank current account before Central Bank operations	4 391,1	5 453,4	5 215,1
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		22,3
Maturity	123,0		83,4
Interest rate : Minimum	185 d		547 d
Maximum	4,15		4,35
Average	4,48		4,60
Stock	16 896,7	16 896,7	16 919,0
Next maturity CD BCRP (October 15, 2015)	1 005,00	1 005,00	1 005,00
CD BCRP matured on October from 12 to 16, 2015			
ii. Outcome of the buying auction sale securities (Repo)			
Proposals received	700,0		
Maturity	1 500,00		
Interest rate : Minimum	7 d		
Maximum	3,78		
Average	3,50		
Stock	1 450,0	1 450,0	1 150,0
Next maturity REPO (October 12, 2015)	700,0	700,0	700,0
REPO matured on October from 12 to 16, 2015			
iii. Outcome of the buying auction sale securities (Special Repo)			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	2 284,0	2 284,0	2 284,0
Next maturity Special Repo (October 28, 2015)	500,0	500,0	500,0
Special Repo matured on October from 12 to 16, 2015			
iv. Auction sale of time deposits in domestic currency			
Proposals received	400,00	1 500,00	2 000,10
Maturity	1 431,90	3 029,00	3 009,90
Interest rate : Minimum	1 d	1 d	5 d
Maximum	3,22	3,10	2,85
Average	3,22	3,25	3,10
Stock	400,0	1 500,0	2 000,1
Next maturity of time deposits (October 12, 2015)	400,0	1 500,0	2 000,1
Time Deposit matured on October from 12 to 16, 2015	400,0	1 500,0	2 000,1
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
Next maturity of time deposits TP (November 27, 2015)	300,0	300,0	300,0
Time Deposit TP matured on October from 12 to 16, 2015			
w. Auction sale of time deposits BN in domestic currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	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 on October from 12 to 16, 2015			
vii. Auction sale of CDR BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	7 851,1	7 851,1	7 591,1
Next maturity CDR BCRP (October 12, 2015)	260,0	260,0	300,0
CDR BCRP matured on October from 12 to 16, 2015	260,0	260,0	300,0
viii. Auction sale of Swap operation in foreign currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	16 250,0	16 250,0	16 250,0
Next maturity Swap (October 28, 2015)	500,0	500,0	500,0
Swap matured on October from 12 to 16, 2015			
ix. Auction sale of Swap operation in foreign currency (Expansion)			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	7 900,0	7 900,0	7 900,0
Next maturity Swap (January 17, 2017)	300,0	300,0	300,0
Swap matured on October from 12 to 16, 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
Next maturity Swap (May 26, 2017)	243,0	243,0	243,0
Swap matured on October from 12 to 16, 2015			
xi. Auction FX Swap Sell BCRP			
Proposals received		300,0	300
Maturity		400,0	651
Interest rate : Minimum	0,00	92 d	92 d
Maximum	0,00	0,00	0,00
Average	0,75	0,56	0,74
Stock	24 550,3	24 250,4	23 397,4
Next maturity Swap (October 12, 2015)	599,9	700,0	699,9
FX Swap Sell matured on October from 12 to 16, 2015	1 581,9	1 352,0	2 631,0
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			
	4 641,1	3 953,4	3 192,7
3. Commercial bank current account before close of the day			
4. Central Bank monetary operations			
a. Swap operations of foreign currency			
Fee (daily effective rate)	0,0109%	0,0109%	0,0109%
b. Outcome of the direct temporary buying securities (Repo)			
Interest rate	4,05%	4,05%	4,05%
c. Monetary regulation credit			
Interest rate	4,05%	4,05%	4,05%
d. Overnight deposits in domestic currency	1 893,0	772,7	927,2
Interest rate	2,25%	2,25%	2,25%
5. Commercial bank current account in the BCR at close of the day			
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	8 354,4	8 448,8	8 263,7
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	8,9	9,0	8,7
c. Cumulative average current account in domestic currency (millions of S/.)	3 529,4	3 633,0	3 419,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3,8	3,9	3,6
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)	1 110,5	1 052,0	552,0
Interest rate : Minimum / Maximum / Average	3,50/3,75/3,65	3,50/3,55/3,50	3,30/3,50/3,40
b. Interbank operations (foreign currency)	80,0	44,0	117,0
Interest rate : Minimum / Maximum / Average	0,50/0,50/0,50	0,50/0,55/0,50	0,50/0,50/0,50
c. Secondary market of CDBCRP and CDBCRP-NR	110,0		
6 month term (amount / average interest rate)	10,04,15		
12 month term (amount / average interest rate)			
24 month term (amount / average interest rate)			
7. Operations in the foreign exchange market (millions of US\$)			
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-116,8	-72,0	128,7
Flow of foreign exchange position = a + b1 - c1 + e + f	-116,0	66,4	71,4
a. Spot purchases with non-banking costumers	-155,8	-89,2	-23,8
i. Purchases	164,4	169,4	240,8
ii.(-) Sales	320,2	258,6	264,6
b. Forward purchases with non-banking costumers	-80,5	-80,5	-65,8
i. Pacted	318,0	168,3	216,4
ii.(-) Redemption	194,1	228,7	170,7
c. Forward sells with non-banking costumers	-2,0	-114,2	-110,5
i. Pacted	152,6	57,8	219,7
ii.(-) Redemption	154,6	172,0	330,2
d. Interbank operations			
i. Spot	473,5	355,5	268,5
ii. Forward			
e. Spot sales due to NDF redemption and swaps	123,4	100,5	252,9
i. Purchases	154,0	151,2	328,3
ii.(-) Sales	30,6	60,6	75,4
f. Change due to FX options	5,8	-2,0	-3,0
g. Net operations with other financial institutions	-255,4	-191,9	-94,1
h. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datatec)	3,2236	3,2144	3,2224
(*) Preliminary information			