

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)					
	Jun 11	Jun 12	Jun 13	Jun 14	Jun 15
1. Commercial bank current account before Central Bank operations	9 563.7	10 435.6	10 361.4	11 136.0	10 455.6
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	200.0	50.0	100.0	50.0	100.0
Maturity	519.0	329.7	291.0	225.0	104.0
Interest rate : Minimum	92 d	182 d	92 d	364 d	91 d
Maximum	4.19	4.20	4.18	4.20	4.18
Average	4.20	4.20	4.19	4.21	4.25
Stock	4.19	4.20	4.19	4.21	4.20
Next maturity CD BCRP (jul 12, 2012)	21 890.9	20 840.9	20 940.9	19 740.9	19 740.9
CD BCRP matured from 18 to 22 jun, 2012		1 350.0		1 490.0	1 490.0
Auction sale of time deposits in domestic currency	1 400.0	1 500.0	1 200.0	2 083.3	1 299.9
Proposals received	2 353.5	2 445.2	2 053.4	2 083.3	2 473.7
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	3.90	4.00	4.00	4.00	4.00
Maximum	4.15	4.13	4.09	4.23	4.05
Average	4.08	4.09	4.08	4.10	4.05
Stock	1 400.0	1 500.0	1 200.0	2 083.3	1 299.9
Next maturity of Time Deposits (jun 18, 2012)					1 299.9
Time Deposits matured from 18 to 22 jun, 2012					1 299.9
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
Next maturity CDR BCRP (jul 23, 2012)	780.0	780.0	780.0	780.0	780.0
CDR BCRP matured from 18 to 22 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	7 963.7	8 885.6	9 061.4	8 902.7	9 155.7
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)					
b. Outcome of the direct temporary buying securities (Repo)	0.0131%	0.0131%	0.0131%	0.0132%	0.0132%
Interest rate					
c. Monetary regulation credit	5.05%	5.05%	5.05%	5.05%	5.05%
Interest rate	5.05%	5.05%	5.05%	5.05%	5.05%
d. Overnight deposits in domestic currency	60.0	60.0	69.0	72.0	72.0
Interest rate	3.45%	3.45%	3.45%	3.45%	3.45%
5. Commercial bank current account in the BCR at close of the day	7 963.7	8 825.6	8 992.4	8 902.7	9 083.7
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	14 463.1	13 460.0	13 360.9	13 289.9	13 239.1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	19.0	17.6	17.5	17.4	17.4
c. Cumulative average current account in domestic currency (millions of S/)	11 018.0	10 014.9	9 915.7	9 844.7	9 794.0
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	14.5	13.1	13.0	12.9	12.9
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	4,10/4,25/4,19	4,20/4,25/4,25	4,10/4,25/4,22	4,10/4,25/4,23	4,15/4,30/4,24
b. Interbank operations (foreign currency)	253.0	62.5	10.6	123.7	149.6
Interest rate : Minimum / Maximum / Average	2,50/2,50/2,50	2,00/2,00/2,00	1,25/1,25/1,25	1,15/1,15/1,15	1,00/1,15/1,10
c. Secondary market of CDBCRP and CDBCRP-NR	923.9	518.5	290.3	20.0	60.0
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\$)	Jun 07	Jun 11	Jun 12	Jun 13	Jun 14
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-54.5	89.2	-31.7	40.0	50.4
Flow of foreign exchange position = a + b.i - c.i + e + f	-6.4	87.7	-10.9	119.2	-0.8
a. Spot purchases with non-banking costumers	44.0	105.8	-10.4	122.1	-2.4
i. Purchases	337.5	269.5	234.6	291.3	249.3
ii. (-) Sales	293.5	163.8	245.0	169.3	251.7
b. Forward purchases with non-banking costumers	-43.8	1.8	69.8	-77.2	-61.7
i. Pacted	94.1	158.4	244.1	105.7	157.0
ii. (-) Redemption	157.9	156.5	174.3	182.8	218.7
c. Forward sells with non-banking costumers	-15.7	0.3	90.7	2.0	-112.8
i. Pacted	94.8	91.7	258.2	247.7	124.7
ii. (-) Redemption	110.5	91.4	177.5	245.6	237.5
d. Interbank operations					
i. Spot	698.4	962.9	1239.3	976.7	1473.8
ii. Forward	170.0	95.0	181.0	149.0	220.0
e. Spot sales due to NDF redemption and swaps	-97.6	-87.2	2.8	86.2	19.2
i. Purchases	52.1	65.7	173.9	244.6	230.3
ii. (-) Sales	149.8	153.9	171.1	178.4	211.1
f. Net operations with other financial institutions	-0.2	4.0	0.0	-6.2	1.3
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2.6838	2.6813	2.6849	2.6767	2.6701

(*) Preliminar information

d. = day(s)
w. = week(s)
m. = month(s)
y. = year(s)