

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Jun 10	Jun 11	Jun 12	Jun 13	Jun 14
1. Commercial bank current account before Central Bank operations	19 817,9	20 654,5	20 635,0	20 426,2	19 501,6
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP		50,0	100,0	50,0	
Proposals received		225,0	461,0	234,9	
Maturity		184 d	183 d	364 d	
Interest rate : Minimum		3,91	4,00	4,00	
Maximum		4,03	4,00	4,03	
Average		4,00	4,00	4,02	
Stock	27 437,0	26 911,0	27 011,0	26 661,0	26 661,0
Next maturity CD BCRP (July 9, 2013)					1 200,0
CD BCRP matured from June 17 to June 21, 2013					
v. Auction sale of time deposits in domestic currency	3 700,0	4 500,0	5 600,0	6 200,0	5 800,0
Proposals received	8 994,2	9 595,9	10 673,5	10 239,9	8 778,6
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	3,90	3,89	3,89	3,92	3,90
Maximum	3,96	4,03	4,02	4,05	4,04
Average	3,93	3,96	3,98	3,99	3,99
Stock	3 700,0	4 500,0	5 600,0	6 200,0	5 800,0
Next maturity of Time Deposits (June 17, 2013)					5 800,0
Time Deposits BCRP matured from June 17 to June 21, 2013					5 800,0
vi. Auction sale of CDR BCRP	90,0				
Proposals received	207,0				
Maturity	60,0				
Interest rate : Minimum	0,2				
Maximum	0,3				
Average	0,2				
Stock	630,0	630,0	630,0	630,0	630,0
Next maturity CDR BCRP (Jul 24, 2013)					300,0
CDR BCRP matured from June 17 to June 21, 2013					
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	16 027,9	16 104,5	14 935,0	14 176,2	13 701,6
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0128%	0,0128%	0,0128%	0,0129%	0,0141%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	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%
d. Overnight deposits in domestic currency					
Interest rate	113,2	179,5	65,0	2,9	7,5
	3,45%	3,45%	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	15 914,7	15 925,0	14 870,0	14 173,3	13 694,1
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	21 104,9	21 072,6	19 755,1	20 871,9	20 663,6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	22,9	22,9	21,4	22,6	22,4
c. Cumulative average current account in domestic currency (millions of S/.)	16 899,8	16 902,2	16 813,3	16 610,3	16 402,0
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	18,3	18,3	16,8	18,0	17,8
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	623,8	504,8	608,8	781,7	650,7
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,30/4,25	4,25/4,25/4,25
b. Interbank operations (foreign currency)	47,4	13,9	56,9	118,8	130,0
Interest rate : Minimum / Maximum / Average	0,30/0,30/0,30	0,30/0,30/0,30	0,25/0,30/0,29	0,25/0,25/0,25	0,25/0,25/0,25
c. Secondary market of CDBCRP and CDBCRP-NR	540,0	220,9	682,0	228,1	18,3
6 month term (amount / average interest rate)		20,0 / 4,01	10,0 / 4,03		
12 month term (amount / average interest rate)				4,2 / 4,02	
24 month term (amount / average interest rate)					10,0 / 4,00
7. Operations in the foreign exchange market (millions of US\$)	07 Junio	10 Junio	11 Junio	12 Junio	13 Junio
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-133,5	86,9	49,8	-62,7	59,2
Flow of foreign exchange position = a + b.ii - c.ii + e + f	13,4	79,8	11,0	-64,0	62,9
a. Spot purchases with non-banking costumers	-3,7	61,0	6,0	-64,7	72,1
i. Purchases	252,1	242,9	214,0	225,2	358,6
ii. (-) Sales	255,8	181,9	208,0	290,0	286,5
b. Forward purchases with non-banking costumers	-47,3	33,0	53,6	-28,7	-103,9
i. Pacted	34,9	73,4	325,6	147,8	113,3
ii. (-) Redemption	82,1	40,4	272,0	176,5	217,2
c. Forward sells with non-banking costumers	99,7	25,9	14,8	-30,0	-100,3
i. Pacted	154,1	221,8	187,4	147,7	143,8
ii. (-) Redemption	54,4	195,9	172,6	177,7	244,1
d. Interbank operations					
i. Spot	478,5	364,4	541,3	593,3	657,0
ii. Forward	98,0	78,0	92,0	153,0	22,0
e. Spot sales due to NDF redemption and swaps	-4,7	141,7	-92,7	9,0	35,9
i. Purchases	47,0	178,4	170,0	175,0	243,2
ii. (-) Sales	51,7	36,7	262,7	166,0	207,3
f. Net operations with other financial institutions	-5,9	32,7	-1,7	-7,1	-18,2
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7243	2,7534	2,7534	2,7481	2,7224
(*) Preliminar information					

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