

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Jun 17	Jun 18	Jun 19	Jun 20	Jun 21
1. Commercial bank current account before Central Bank operations	19 999,2	19 879,8	19 274,0	18 983,9	18 002,1
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	100,0	50,0	100,0	50,0	100,1
Maturity	357,9	195,2	181,0	186,1	277,9
Interest rate : Minimum	178 d	177 d	267 d	357 d	81 d
Maximum	3,95	3,97	4,00	4,00	3,95
Average	3,99	3,97	4,05	4,15	4,05
Stock	3,97	3,97	4,04	4,10	4,00
Next maturity CD BCRP (July 9, 2013)	26 761,0	26 811,0	26 911,0	26 961,0	27 061,0
CD BCRP matured from June 24 to June 27, 2013			1 200,0		1 200,0
v. Auction sale of time deposits in domestic currency					
Proposals received	6 700,0	7 200,0	7 300,0	6 200,0	6 200,0
Maturity	9 271,8	9 405,8	9 702,5	7 986,1	8 182,9
Interest rate : Minimum	1 d	1 d	1 d	1 d	3 d
Maximum	3,94	3,95	3,99	4,00	4,00
Average	4,10	4,11	4,14	4,23	4,22
Stock	4,01	4,06	4,08	4,12	4,17
Next maturity of Time Deposits (June 24, 2013)	6 700,0	7 200,0	7 300,0	6 200,0	6 200,0
Time Deposits BCRP matured from June 24 to June 27, 2013			7 300,0		6 200,0
vi. Auction sale of CDR BCRP					
Proposals received				650,0	129,0
Maturity				743,0	129,0
Interest rate : Minimum				61 d	61 d
Maximum				0,10	0,14
Average				0,19	0,24
Stock				0,14	0,21
Next maturity CDR BCRP (Jul 24, 2013)	630,0	630,0	630,0	1 409,0	1 409,0
CDR BCRP matured from June 24 to June 27, 2013			300,0		300,0
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\$)		-400,0	-100,0		
ii. Selling (millions of US\$)		400,0	100,0		
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	13 199,2	12 629,8	11 874,0	11 954,9	11 702,0
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0128%	0,0128%	0,0128%	0,0126%	0,0138%
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	3,2	7,1	11,4	7,8	7,8
	3,45%	3,45%	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	13 196,0	12 622,7	11 862,6	11 954,9	11 694,2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	20 204,5	20 322,2	19 835,7	19 684,1	19 493,1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	21,9	22,1	21,5	21,4	21,2
c. Cumulative average current account in domestic currency (millions of S/.)	16 263,1	15 780,5	15 574,3	15 408,1	15 231,2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	17,3	17,4	16,9	16,7	16,6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	583,4	514,7	1 114,0	622,0	868,7
	4,10/4,25/4,24	4,15/4,25/4,25	4,25/4,30/4,26	4,25/4,30/4,26	4,25/4,30/4,27
b. Interbank operations (foreign currency)	134,3	199,8	152,4	195,7	96,9
Interest rate : Minimum / Maximum / Average	0,25/0,25/0,25	0,25/0,25/0,25	0,25/0,25/0,25	0,25/0,25/0,25	0,25/0,25/0,25
c. Secondary market of CDBCRP and CDBCRP-NR	303,4	45,4	670,0	240,3	367,7
6 month term (amount / average interest rate)			20,0 / 3,97		14,0 / 4,05
12 month term (amount / average interest rate)				5,0 / 4,00	18,7 / 4,05
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	14 Junio	17 Junio	18 Junio	19 Junio	20 Junio
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	32,1	44,7	-0,8	-38,2	183,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	45,0	-10,2	2,4	29,7	377,6
a. Spot purchases with non-banking costumers	40,6	23,3	3,1	28,2	84,7
i. Purchases	311,9	247,2	271,3	282,3	361,2
ii. (-) Sales	271,3	223,9	268,1	254,1	276,5
b. Forward purchases with non-banking costumers	59,8	14,7	-16,4	81,6	-297,9
i. Pacted	108,0	125,2	107,1	186,7	88,9
ii. (-) Redemption	48,1	110,5	123,5	105,1	386,8
c. Forward sells with non-banking costumers	72,7	-40,3	-13,2	149,4	-104,0
i. Pacted	123,8	97,8	200,3	220,9	220,3
ii. (-) Redemption	51,1	138,1	213,4	71,5	324,3
d. Interbank operations					
i. Spot	545,0	486,2	667,3	797,3	429,7
ii. Forward	106,0	108,0	86,0	43,0	99,0
e. Spot sales due to NDF redemption and swaps	4,0	-11,9	93,6	-29,6	-49,9
i. Purchases	36,7	92,2	205,7	61,0	312,9
ii. (-) Sales	32,7	104,2	112,1	90,6	362,8
f. Net operations with other financial institutions	3,3	6,0	-4,4	-2,7	280,4
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7207	2,7372	2,7435	2,7411	2,7828
(*) Preliminary information					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)