

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Apr. 7	Apr. 8	Apr. 9	Apr. 10	Apr. 11
1. Commercial bank current account before Central Bank operations	7,532.6	6,339.5	5,722.8	7,202.9	6,708.0
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	300.0
Maturity	374.5		273.0	400.6	433.3
Interest rate : Minimum	192 d		554 d	364 d	91 d
Maximum	3.45		3.45	3.46	3.40
Average	3.50		3.51	3.49	3.84
Stock	3.48		3.51	3.48	3.69
Next maturity CD BCRP (April 15, 2014)	14,722.5	14,722.5	14,722.5	13,082.1	13,382.1
CD BCRP matured April from 14 to 16, 2014		2,040.4			1,900.0
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received	500.0	500.0	500.0		500.0
Maturity	1,105.0	500.0	500.0		500.0
Interest rate : Minimum	1 d	1 d	1 d		1 d
Maximum	4.11	4.1	4.11		4.11
Average	4.15	4.2	4.18		4.14
Stock	4.13	4.2	4.14		4.14
Next maturity REPO	2,000.0	1,000.0	500.0		500.0
REPO matured April 11, 2014		500.0			1,000.0
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	3,481.1	3,481.1	3,481.1	3,481.1	3,481.1
Next maturity CDR BCRP (April 16, 2014)					10.0
CD BCRP matured April from 14 to 16, 2014		10.0			10.0
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					
3. Commercial bank current account before close of the day	7,982.6	6,839.5	6,172.8	6,053.0	6,408.0
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0.0125%	0.0126%	0.0126%	0.0126%	0.0126%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	4.80%	4.80%	4.80%	4.80%	4.80%
c. Monetary regulation credit					
Interest rate	4.80%	4.80%	4.80%	4.80%	4.80%
d. Overnight deposits in domestic currency	418.8	534.1	568.8	14.3	361.2
Interest rate	2.80%	2.80%	2.80%	2.80%	2.80%
5. Commercial bank current account in the BCR at close of the day	7,563.8	6,305.4	5,604.0	6,038.7	6,046.8
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	13,028.1	12,631.9	12,733.1	12,733.1	12,578.2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	14.5	14.1	14.0	14.0	13.8
c. Cumulative average current account in domestic currency (millions of S/.)	7,883.6	7,686.4	7,587.6	7,587.6	7,432.7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	8.6	8.4	8.3	8.3	8.1
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	1,220.0 / 4,004,004.00 / 4.00	1,384.6 / 4,004,004.00 / 4.00	1,172.5 / 4,004,004.00 / 4.00	1,276.5 / 4,004,104.02 / 4.00	1,620.0 / 4,004,154.06 / 4.00
b. Interbank operations (foreign currency)	261.2	36.9	219.0	178.0	156.2
Interest rate : Minimum / Maximum / Average	0.150,150.15	0.150,150.15	0.100,100.10	0.100,100.10	0.100,100.10
c. Secondary market of CDBCRP and CDBCRP-NR			0.6		100.0
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\$)	Apr. 4, 2014	Apr. 7, 2014	Apr. 8, 2014	9 April 2014	10 April 2014
Flow of foreign exchange position adjusted by forwards = a + b.j - c.i + e + f	32.6	-51.9	-93.9	84.0	-15.8
Flow of foreign exchange position = a + b.i - c.ii + e + f	21.2	48.1	-2.1	54.9	-115.9
a. Spot purchases with non-banking costumers	-45.1	-131.4	-11.6	8.7	-141.1
i. Purchases	371.8	343.3	308.5	331.8	322.0
ii. (-) Sales	416.9	474.7	320.1	323.0	463.1
b. Forward purchases with non-banking costumers	-147.3	-80.4	-73.6	110.0	-143.8
i. Pacted	183.5	165.3	97.8	258.9	191.1
ii. (-) Redemption	330.8	245.7	171.4	148.9	334.9
c. Forward sells with non-banking costumers	-158.8	19.6	18.3	80.8	-243.9
i. Pacted	21.5	235.9	170.4	89.6	85.1
ii. (-) Redemption	180.2	148.8	217.6	80.6	329.0
d. Interbank operations					
i. Spot	819.9	870.1	1,227.2	963.2	1,111.0
ii. Forward	85.0	180.0	137.0	105.0	160.0
e. Spot sales due to NDF redemption and swaps	42.0	84.1	62.9	-20.1	20.2
i. Purchases	157.6	148.0	217.0	89.5	323.3
ii. (-) Sales	115.7	63.9	154.1	109.6	303.1
f. Net operations with other financial institutions	-126.2	-1.5	-7.1	6.9	-0.8
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2.8086	2.8023	2.7893	2.7954	2.7852
(*) Preliminary information					

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