

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	May, 5, 2014	May, 6, 2014	May, 7, 2014	May, 8, 2014	May, 9, 2014
1. Commercial bank current account before Central Bank operations	6,175.6	6,214.5	6,620.6	8,295.3	8,158.4
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	75.0		75.0	75.0	
Maturity	129.5		79.8	433.4	
Interest rate : Minimum	185 d		547 d	364 d	
Maximum	3.45		3.77	3.77	
Average	3.79		4.09	3.87	
Stock	3.64		3.92	3.83	
Next maturity CD BCRP (Jun 12, 2014)	12,832.2	12,832.2	12,907.2	11,020.1	11,020.1
CD BCRP matured from May 12 to 16, 2014					450.0
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received	2,000.0	2,000.0	1,000.0	1,000.0	100.0
Maturity	2,761.0	2,120.0	2,320.0	1,200.0	230.0
Interest rate : Minimum	1 d	1 d	1 d	1 d	90 d
Maximum	4.10	4.05	4.07	4.01	4.3
Average	4.48	4.18	4.14	4.10	4.3
Stock	4.25	4.12	4.10	4.06	4.3
Next maturity REPO (Aug. 7, 2014)	2,000.0	2,000.0	2,000.0		100.0
REPO matured from May 12 to 16, 2014					100.0
vi. Auction sale of CDR BCRP					
Proposals received	230.0				
Maturity	63 d				
Interest rate : Minimum	0.05				
Maximum	0.15				
Average	0.07				
Stock	3,178.1	3,178.1	2,878.1	2,878.1	2,878.1
Next maturity CDR BCRP (May 12, 2014)					300.1
CDR BCRP matured from May 12 to 16, 2014					1,105.1
vi. Auction sale of Swap operation in foreign currency					
Proposals received					452.5
Maturity					90 d
Interest rate : Minimum					4.30
Maximum					4.40
Average					4.31
Stock	1,200.0	1,200.0	1,200.0	1,200.0	1,300.0
Next maturity Swap (August 7, 2014)					100.0
Swap matured May from 12 to 16, 2014					
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	7,900.6	8,214.5	8,545.6	8,220.3	8,358.4
4. Central Bank monetary operations					
a. Swap operations of foreign currency:					
Fee (daily effective rate)	0.0125%	0.0125%	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 requisition credit					
Interest rate	4.80%	4.80%	4.80%	4.80%	4.80%
d. Overnight deposits in domestic currency					
Interest rate	393.3	352.9	351.0	356.8	360.6
	2.80%	2.80%	2.80%	2.80%	2.80%
5. Commercial bank current account in the BCR at close of the day	7,507.3	7,861.6	8,194.6	7,863.5	7,997.8
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	12,539.5	12,067.0	12,837.7	12,850.0	12,951.0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	14.1	13.2	14.1	14.1	14.3
c. Cumulative average current account in domestic currency (millions of S/.)	6,514.6	7,395.7	7,473.4	7,576.4	7,623.2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	8.3	7.4	8.2	8.3	8.4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	234.0	274.0	448.0	773.0	976.0
	4,204,35/4,28	4,15/4,15/4,15	4,00/4,15/4,07	4,00/4,15/4,10	4,00/4,10/4,07
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average	70.0	45.0	65.5	170.0	163.5
	0,15/0,15/0,15	0,15/0,25/0,18	0,15/0,15/0,15	0,05/0,15/0,15	0,10/0,15/0,12
c. Secondary market of CDBCRP and CDBCRP-NR					
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\$)	02 Mayo 2014	05 Mayo 2014	06 Mayo 2014	07 Mayo 2014	08 Mayo 2014
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-102.7	67.8	-134.0	-146.4	147.9
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-113.5	-131.2	-235.0	-136.1	125.6
a. Spot purchases with non-banking costumers	-156.0	-146.2	-306.4	-171.1	-39.0
i. Purchases	317.6	312.7	233.3	307.1	314.3
ii. (-) Sales	473.6	459.1	539.7	478.2	353.3
b. Forward purchases with non-banking costumers	121.9	153.4	3.5	-9.4	6.7
i. Pasted	240.2	273.8	343.0	253.7	423.5
ii. (-) Redemption	118.4	120.5	339.5	263.1	416.8
c. Forward sells with non-banking costumers	111.0	-45.7	-97.5	0.8	-15.7
i. Pasted	252.9	121.6	151.4	110.2	508.6
ii. (-) Redemption	171.9	167.3	248.9	109.4	524.3
d. Interbank operations					
i. Spot	425.0	743.0	488.5	1,048.8	1,538.4
ii. Forward	90.0	10.0	90.0	65.0	80.0
e. Spot sales due to NDF redemption and swaps	98.4	62.9	-19.9	4.3	258.1
i. Purchases	165.8	143.5	205.1	96.5	513.1
ii. (-) Sales	67.4	80.6	225.1	92.3	255.0
f. Net operations with other financial institutions	-2.5	-0.9	0.8	-123.0	14.6
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2.8037	2.8058	2.8025	2.7988	2.7883
(H) Preliminary information					
d. = day(s)					
w. = week(s)					
m. = month(s)					
y. = year(s)					