

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Jun. 09, 2014	Jun. 10, 2014	Jun. 11, 2014	Jun. 12, 2014	Jun. 13, 2014
1. Commercial bank current account before Central Bank operations	7,845.0	7,772.0	7,338.6	7,601.0	6,908.5
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		100.0	100.0	100.0
Maturity	436.5		410.0	639.2	1,046.2
Interest rate : Minimum	195 d		547 d	364 d	32 d
Maximum	3.80		3.85	3.70	3.65
Average	3.85		3.89	3.83	3.90
Stock	3.84		3.87	3.81	3.79
Next maturity CD BCRP (Jul. 10, 2014)	14,795.0	14,795.0	14,895.0	14,845.1	14,945.1
CD BCRP matured Jun. From 16 to 20, 2014				2,350.1	2,350.1
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity REPO (August 7, 2014)	100.0	100.0	100.0	100.0	100.0
REPO matured Jun. From 16 to 20, 2014				100.0	100.0
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP (Jun 30, 2014)	710.0	710.0	710.0	710.0	710.0
CD BCRP matured Jun. From 16 to 20, 2014				10.0	10.0
vi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap (August 7, 2014)	1,900.0	1,900.0	1,900.0	1,900.0	2,200.0
Swap matured Jun. From 16 to 20, 2014				100.0	100.0
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\$)		-100.0		-440.0	
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)					
d. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP		100.0		440.0	
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	7,745.0	7,772.0	7,238.6	7,200.9	7,108.5
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0.0126%	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	381.9	486.6	647.5	446.4	360.6
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	12,219.2	12,145.7	12,267.1	12,306.2	12,267.0
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	13.2	13.1	13.2	13.2	13.2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,842.9	7,050.2	7,074.2	7,047.6	7,008.4
c. Cumulative average current account in domestic currency (millions of S/.)	7.5	7.4	7.5	7.6	7.5
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)					
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	4,004,054.00	4,004,004.00	3,903,953.95	3,953,953.95	3,954,003.96
b. Interbank operations (foreign currency)	138.0	105.0	104.0	25.0	40.0
Interest rate : Minimum / Maximum / Average	0,100,100,10	0,100,100,10	0,100,100,10	0,050,100,08	0,100,100,10
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)		29.0	5.0	4.7	5.0
12 month term (amount / average interest rate)					56.0 / 3.80
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	06 Junio 2014	09 Junio 2014	10 Junio 2014	11 Junio 2014	12 Junio 2014
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	83.7	26.4	-11.1	199.0	-11.8
Flow of foreign exchange position = a + b.i - c.i + e + f	144.2	60.0	93.3	238.6	-168.1
a. Spot purchases with non-banking costumers	63.9	-14.9	-54.1	194.5	-247.6
i. Purchases	263.5	230.8	305.5	391.3	291.7
ii. (-) Sales	199.6	244.7	362.6	196.8	539.3
b. Forward purchases with non-banking costumers	3.1	3.1	-225.5	-86.7	-39.1
i. Pacted	293.8	179.0	293.9	95.5	293.1
ii. (-) Redemption	280.7	95.3	524.4	182.2	308.2
c. Forward sales with non-banking costumers	63.5	117.3	-121.1	-47.1	-165.4
i. Pacted	212.9	248.4	304.7	103.5	108.3
ii. (-) Redemption	149.4	131.1	425.8	150.5	274.2
d. Interbank operations					
i. Spot	632.0	709.3	1,017.6	851.8	647.5
ii. Forward	5.0	194.0	56.0	83.0	50.0
e. Spot sales due to NDF redemption and swaps	-50.6	109.8	45.6	12.9	59.1
i. Purchases	148.7	127.1	421.3	150.3	273.6
ii. (-) Sales	199.2	17.3	375.8	137.4	214.6
f. Net operations with other financial institutions	-9.8		3.3	-9.4	-13.6
g. Monetary regulation credit					
Interest rate					
Notes: Interbank exchange rate (Source: Datatec)	2.7832	2.7871	2.7894	2.7976	2.7956

(*) Preliminary information

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