

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Nuevos Soles)

	Jun. 23, 2014	Jun. 24, 2014	Jun. 25, 2014	Jun. 26, 2014	Jun. 27, 2014
1. Commercial bank current account before Central Bank operations	5 771.2	5 713.5	5 833.8	5 758.2	5 616.9
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	100.0
Maturity	420.6	445.0	175.0	253.6	253.6
Interest rate : Minimum	171 d	80 d	533 d	350 d	350 d
Maximum	3.73	3.70	3.72	3.70	3.70
Average	3.73	3.72	3.90	3.90	3.90
Stock	3.73	3.72	3.85	3.87	3.87
Next maturity CD BCRP (Jul. 10, 2014)	16 045.1	16 045.1	16 145.2	16 245.2	16 245.2
CD BCRP matured from Jun. 30 to Jul. 4, 2014		2 350.1	2 350.1	2 350.1	2 350.1
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	100.0	100.0	100.0	100.0	100.0
Next maturity REPO (August 7, 2014)		100.0	100.0	100.0	100.0
REPO matured from Jun. 30 to Jul. 4, 2014					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	710.0	710.0	710.0	710.0	710.0
Next maturity CDR BCRP (Jun 30, 2014)		10.0	10.0	10.0	10.0
CD BCRP matured from Jun. 30 to Jul. 4, 2014					
vi. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	2 200.0	2 200.0	2 200.0	2 200.0	2 200.0
Next maturity Swap (August 7, 2014)		100.0	100.0	100.0	100.0
Swap matured from Jun. 30 to Jul. 4, 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	5 571.2	5 713.5	5 733.8	5 658.2	5 916.9
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0.0125%	0.0125%	0.0125%	0.0125%	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	213.3	213.3	212.2	310.1	1 522.3
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	5 357.9	5 500.2	5 521.8	5 348.1	4 394.6
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	11 809.6	11 873.3	11 704.7	11 659.7	11 590.1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	12.6	12.7	12.5	12.5	12.4
c. Cumulative average current account in domestic currency (millions of S/.)	6 667.6	6 619.0	6 454.9	6 409.9	6 340.3
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	7.0	7.1	6.9	6.9	6.8
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	4,004,104,02	4,004,104,04	4,004,154,06	4,004,154,08	4,004,054,00
b. Interbank operations (foreign currency)	19.0	18.0	21.0	34.0	79.0
Interest rate : Minimum / Maximum / Average	0,100,100,10	0,100,100,10	0,100,100,10	0,100,130,11	0,100,100,10
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	1 224.0	1 200.0	1 624.0	1 152.0	1 385.5
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)				2.0 / 3.80	
7. Operations in the foreign exchange market (millions of US\$)	20 Junio 2014	23 Junio 2014	24 Junio 2014	25 Junio 2014	26 Junio 2014
Flow of foreign exchange position adjusted by forwards = a + b.j - c.i + e + f	50.2	-11.9	3.0	47.9	-234.2
Flow of foreign exchange position = a + b.j - c.i + e + f	91.2	-155.4	68.4	-39.4	-97.3
a. Spot purchases with non-banking costumers	-14.4	-300.2	-86.7	-133.8	-198.9
i. Purchases	363.5	195.5	207.5	195.3	340.3
ii. (-) Sales	377.9	495.7	294.2	329.2	539.3
b. Forward purchases with non-banking costumers	106.5	16.5	-30.4	73.0	-194.9
i. Pacted	367.9	199.6	187.6	211.5	198.9
ii. (-) Redemption	261.3	183.1	218.0	138.5	393.9
c. Forward sales with non-banking costumers	147.6	-127.1	35.0	-14.3	-58.1
i. Pacted	256.7	65.1	107.2	161.0	313.3
ii. (-) Redemption	109.1	193.1	72.2	175.3	377.4
d. Interbank operations					
i. Spot	810.2	385.8	448.9	881.1	947.0
ii. Forward	52.0	23.0	10.0	100.0	40.0
e. Spot sales due to NDF redemption and swaps	-41.0	143.5	13.4	131.3	85.1
i. Purchases	97.8	192.2	70.9	175.0	377.0
ii. (-) Sales	139.8	48.7	57.5	43.8	291.8
f. Net operations with other financial institutions					
g. Monetary regulation credit	-4.2	11.3	-4.0		
Interest rate					
Notes: Interbank exchange rate (Source: Datatec)	2.8076	2.8036	2.8039	2.8041	2.8054

(*) Preliminary information

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