

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of New Soles)

	Jul. 30, 2014	Jul. 31, 2014	Ago. 1, 2014
1. Commercial bank current account before Central Bank operations	5 921,3	6 352,4	5 958,7
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	
Maturity	279,0	400,0	
Interest rate : Minimum	526 d	343 d	
Maximum	3,69	3,63	
Average	3,69	3,68	
Stock	3,69	3,67	
Next maturity CD BCRP (Aug. 7, 2014)	16 294,8	16 394,8	16 494,8
CD BCRP matured from August 4 to 8, 2014	1 110,1		1 110,1
ii. Outcome of the buying auction sale securities (Repo)			100,0 2 100,0
Proposals received			200 2 550,0
Maturity			94 d 3 d
Interest rate : Minimum			3,78 3,86
Maximum			3,78 3,76
Average			3,78 3,80
Stock	500,0	500,0	2 700,0
Next maturity REPO (August 7, 2014).	100,0		2 100,0
REPO matured from August 4 to 8, 2014			2 200,0
v. Auction sale of time deposits in domestic currency			
Proposals received	2 400,0	3 200,1	
Maturity	4 669,0	3 772,0	
Interest rate : Minimum	1 d	1 d	
Maximum	3,0	2,75	
Average	3,2	3,05	
Stock	3,0	2,99	
Next maturity of Time Deposits	2 400,0	3 200,1	
Time Deposits BCRP matured from August 4 to 8, 2014	2 400,0		
vi. Auction sale of CDR BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity CDR BCRP			
CDR BCRP matured from July 24 to 25 2014			
vi. Auction sale of Swap operation in foreign currency			100,0
Proposals received			275,6
Maturity			94 d
Interest rate : Minimum			3,86
Maximum			3,75
Average			3,82
Stock	3 200,0	3 200,0	3 300,0
Next maturity Swap (August 7, 2014)	100,0		100,0
Swap matured from August 4 to 8, 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	3 421,3	3 052,4	8 258,7
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily effective rate)	0,0126%	0,0126%	0,0126%
b. Outcome of the direct temporary buying securities (Repo)			
Interest rate	4,80%	4,80%	4,80%
c. Monetary regulation credit			
Interest rate	4,80%	4,80%	4,80%
d. Overnight deposits in domestic currency	880,4	1 038,3	
Interest rate	2,80%	2,80%	2,80%
5. Commercial bank current account in the BCR at close of the day	2 540,9	2 014,1	8 258,7
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	11 179,7	11 406,7	13 334,1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	11,8	12,1	13,0
c. Cumulative average current account in domestic currency (millions of S/.)	6 104,3	6 017,0	8 258,7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	6,5	6,7	8,1
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)	674,5	1 079,0	635,0
Interest rate : Minimum / Maximum / Average	3,70/3,80/3,76	3,25/3,75/3,71	3,70/3,85/3,77
b. Interbank operations (foreign currency)	30,0	42,5	117,0
Interest rate : Minimum / Maximum / Average	0,12/0,12/0,12	0,12/0,12/0,12	0,12/0,15/0,15
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\$)	25 Julio 2014	30 Julio 2014	31 Julio 2014
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	109,5	-87,0	-46,5
Flow of foreign exchange position = a + b.ii - c.ii + e + f	89,6	-77,9	-8,0
a. Spot purchases with non-banking costumers	-30,2	-152,1	-73,5
i. Purchases	355,9	266,3	372,1
ii. (-) Sales	386,0	418,4	445,6
b. Forward purchases with non-banking costumers	3,6	536,3	4,9
i. Pacted	207,5	718,6	298,8
ii. (-) Redemption	203,9	182,2	293,9
c. Forward sells with non-banking costumers	-16,3	545,4	43,4
i. Pacted	169,8	841,8	256,7
ii. (-) Redemption	186,1	296,4	213,3
d. Interbank operations			
i. Spot	1 044,5	1 370,3	1 370,3
ii. Forward	60,0	60,0	55,0
e. Spot sales due to NDF redemption and swaps	102,4	208,4	-18,3
i. Purchases	182,1	294,3	212,0
ii. (-) Sales	79,7	85,9	230,3
f. Net operations with other financial institutions	-0,4	-20,0	3,2
g. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datatec)	2,7853	2,7902	2,7975
(*) Preliminar information			

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