

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Aug 20	Aug 21	Aug 22	Aug 23	Aug 24
1. Commercial bank current account before Central Bank operations	14 587.7	14 413.2	13 934.6	13 988.5	13 936.2
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	100.0 100.0	50.0 100.0 100.0	100.0	50.0 100.0	100.0
Proposals received	331.0 352.0	266.9 355.0 311.2	263.5	263.2 361.2	354.0
Maturity	1 a. 9 m.	175 d 352.2 261 d	251 d	1 a. 1 a.	1 a.
Interest rate : Minimum	4.01 4.02	3.95 4.00 4.08	4.03	3.96 4.07	4.04
Maximum	4.10 4.10	4.01 4.12 4.10	4.12	4.09 4.09	4.09
Average	4.06 4.06	3.99 4.08 4.10	4.09	4.03 4.08	4.08
Stock	18 781.0	19 031.0	19 131.0	19 281.0	19 381.0
Next maturity CD BCRP (August 28, 2012)					400.0
CD BCRP matured from 27 to 29 August, 2012					400.0
v. Auction sale of time deposits in domestic currency	6 400.0	6 800.0	6 300.0	6 199.9	6 600.0
Proposals received	6 798.5	6 872.4	7 212.5	7 950.9	8 006.2
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	4.05	4.10	4.10	4.15	4.10
Maximum	4.20	4.25	4.25	4.24	4.23
Average	4.11	4.15	4.20	4.21	4.21
Stock	6 400.0	6 800.0	6 300.0	6 199.9	6 600.0
Next maturity of Time Deposits (Aug. 27, 2012)					6 600.0
Time Deposits matured from 27 to 29 August, 2012					6 600.0
b. Central Bank foreign currency operations at over-the-counter		104.5			
i. Purchase (millions of US\$)		40.0			
Average exchange rate (S/. US\$)		2,6118			
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	7 987.7	7 467.7	7 534.6	7 638.6	7 236.2
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0134%	0.0135%	0.0134%	0.0134%	0.0134%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	5.05%	5.05%	5.05%	5.05%	5.05%
c. Monetary regulation credit					
Interest rate	5.05%	5.05%	5.05%	5.05%	5.05%
d. Overnight deposits in domestic currency					
Interest rate	3.45%	3.45%	3.45%	3.45%	3.45%
5. Commercial bank current account in the BCR at close of the day	7 987.7	7 467.7	7 534.6	7 638.6	7 236.2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	15 196.9	15 196.9	15 196.9	15 196.9	13 148.2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	19.9	19.9	19.9	19.9	17.0
c. Cumulative average current account in domestic currency (millions of S/.)	10 055.0	9 795.2	9 684.3	9 641.2	9 541.0
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	15.4	15.4	15.4	15.4	12.4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	523.5	473.5	387.5	550.5	434.5
Interest rate : Minimum / Maximum / Average	4,15/4,25/4,18	4,20/4,25/4,24	4,20/4,25/4,23	4,20/4,25/4,25	4,20/4,25/4,25
b. Interbank operations (foreign currency)	136.3	174.7	126.6	122.8	81.9
Interest rate : Minimum / Maximum / Average	0,50/0,55/0,50	0,45/0,50/0,50	0,50/0,50/0,50	0,50/0,50/0,50	0,25/0,25/0,25
c. Secondary market of CDBCRP and CDBCRP-NR	53.0	88.0	88.0	29.2	68.6
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)	10,0 / 4,06	55,0 / 4,02	88,0 / 4,04	8,0 / 4,08	68,6 / 4,07
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Aug 17	Aug 20	Aug 21	Aug 22	Aug 23
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-1.2	129.7	-1.8	40.3	167.5
Flow of foreign exchange position = a + b.ii - c.ii + e + f	0.6	86.4	-29.3	7.8	35.8
a. Spot purchases with non-banking costumers	32.0	85.5	-7.5	-27.3	23.1
i. Purchases	307.6	278.7	205.9	263.1	225.1
ii. (-) Sales	275.6	193.2	213.4	290.4	201.9
b. Forward purchases with non-banking costumers	56.1	-24.9	70.9	68.0	107.6
i. Pacted	142.0	71.4	101.7	220.7	182.4
ii. (-) Redemption	85.9	96.3	30.8	152.7	74.8
c. Forward sells with non-banking costumers	57.9	-68.2	43.4	131.9	131.9
i. Pacted	93.7	41.0	109.6	131.9	155.8
ii. (-) Redemption	35.7	109.2	66.2	96.4	179.9
d. Interbank operations					
i. Spot	507.8	424.5	1041.1	1132.5	691.6
ii. Forward	123.0	146.0	185.0	275.0	342.0
e. Spot sales due to NDF redemption and swaps	-61.6	13.8	49.7	-30.8	125.2
i. Purchases	20.9	88.3	59.7	92.9	176.1
ii. (-) Sales	82.6	74.5	10.0	123.7	50.9
f. Net operations with other financial institutions	-19.2	0.0	-36.0	9.6	-7.5
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,6128	2,6128	2,6115	2,6139	2,6144
(*) Preliminar information					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)