

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Dec 21	Dec 26	Dec 27	Dec 28
1. Commercial bank current account before Central Bank operations	18 860,8	18 849,7	19 086,5	19 965,3
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	50,0 50,0	50,0
Proposals received		315,5	193,4 168,4	133,0
Maturity		351 d	350 d 350 d	349 d
Interest rate : Minimum		3,98	3,90 3,97	3,96
Maximum		4,00	3,99 3,99	3,96
Average		4,00	3,94 3,97	3,96
Stock	20 554,7	20 654,7	20 754,7	20 804,7
Next maturity CD BCRP (January 8, 2013)				300,0
CD BCRP matured from 2 to 4 January, 2013				
v. Auction sale of time deposits in domestic currency	9 451,8	9 800,0	10 500,0	9 247,9
Proposals received	9 451,8	11 915,7	13 043,5	9 247,9
Maturity	5 d	1 d	1 d	5 d
Interest rate : Minimum	4,04	4,05	4,06	4,00
Maximum	4,25	4,24	4,21	4,24
Average	4,15	4,16	4,16	4,13
Stock	9 451,8	9 800,0	10 500,0	9 247,9
Next maturity of Time Deposits (January 2, 2013).				9 247,9
Time Deposits matured from 2 to 4 January, 2013				9 247,9
b. Central Bank foreign currency operations at over-the-counter				
i. Purchase (millions of US\$)	102,5	102,2	203,9	102,0
Average exchange rate (S/. US\$)	2,5620	2,5550	2,5485	2,5509
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	9 511,5	9 051,9	8 690,4	10 769,4
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0137%	0,0137%	0,0138%	0,0138%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	5,05%	5,05%	5,05%	5,05%
c. Monetary regulation credit				
Interest rate	5,05%	5,05%	5,05%	5,05%
d. Overnight deposits in domestic currency	30,0	350,0	230,0	495,0
Interest rate	3,45%	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	9 481,5	9 701,9	9 460,4	10 274,4
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	17 146,5	16 178,1	16 029,6	16 099,7
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	20,4	19,3	19,1	19,2
c. Cumulative average current account in domestic currency (millions of S/.)	13 218,5	12 469,9	12 469,9	12 391,5
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	16,0	14,8	14,7	14,7
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	392,5	285,5	183,5	359,9
Interest rate : Minimum / Maximum / Average	4,20/4,25/4,25	4,25/4,25/4,25	4,15/4,30/4,25	4,00/4,30/4,21
b. Interbank operations (foreign currency)	262,2	237,3	115,9	139,3
Interest rate : Minimum / Maximum / Average	0,75/0,95/0,86	0,80/0,95/0,84	0,80/0,85/0,81	0,80/1,80/1,74
c. Secondary market of CDBCRP and CDBCRP-NR	88,5	140,2	75,5	93,5
6 month term (amount / average interest rate)	10,5 / 3,81	61,5 / 3,81		
12 month term (amount / average interest rate)	30,0 / 3,90		20,0 / 3,90	
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US\$)	Dec 21	Dec 24	Dec 26	Dec 27
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	77,1	27,1	-221,8	-114,0
Flow of foreign exchange position = a + b.ii - c.ii + e + f	42,4	13,9	-227,7	-40,4
a. Spot purchases with non-banking costumers	97,4	21,9	-149,1	85,0
i. Purchases	453,4	57,0	264,5	426,4
ii. (-) Sales	356,0	35,1	413,6	340,4
b. Forward purchases with non-banking costumers	-75,4	1,7	-104,2	18,4
i. Pacted	124,4	5,1	90,9	53,9
ii. (-) Redemption	199,8	3,3	195,1	35,5
c. Forward sells with non-banking costumers	-110,1	-11,5	-110,1	92,0
i. Pacted	43,9	0,1	54,3	292,4
ii. (-) Redemption	154,0	11,6	164,4	200,4
d. Interbank operations				
i. Spot	1040,2		1060,6	1627,0
ii. Forward	76,0		280,0	369,0
e. Spot sales due to NDF redemption and swaps	-59,8	0,2	-68,8	150,5
i. Purchases	128,6	0,2	123,0	178,1
ii. (-) Sales	188,4	0,0	191,7	27,6
f. Net operations with other financial institutions	-41,0		-40,5	-110,9
g. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)		2,5631	2,5551	2,5492
(*) Preliminar information				

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