

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Jan 28	Jan 29	Jan 30	Jan 31	Feb 1
1. Commercial bank current account before Central Bank operations	23 841,8	24 273,6	24 008,0	24 613,9	23 153,9
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 50,0 100,0	50,0 100,0	100,0 50,0	100,0
Proposals received	377,2	276,8 160,0 333,8	215,5 413,0	264,9 204,0	304,0
Maturity	346 d	161 d 161 d 345 d	160 d 344 d	159 d 343 d	158 d
Interest rate : Minimum	3,81	3,75 3,77 3,80	3,76 3,79	3,76 3,79	3,77
Maximum	3,84	3,79 3,81 3,80	3,76 3,80	3,79 3,79	3,80
Average	3,83	3,77 3,78 3,80	3,76 3,79	3,79 3,79	3,80
Stock	21 954,7	22 154,7	22 304,7	22 454,7	22 554,7
Next maturity CD BCRP (february 7, 2013)					2 000,0
CD BCRP matured February 1, 2013					2 000,0
v. Auction sale of time deposits in domestic currency	9 000,0 6 354,5	9 000,1 6 900,0	6 041,3 9 499,9	9 000,0 5 307,7	
Proposals received	12 322,2 6 354,5	12 721,6 7 790,9	6 041,3 10 193,9	11 312,6 5 307,7	
Maturity	1 d 1 d	1 d 1 d	1 d 1 d	1 d 1 d	
Interest rate : Minimum	4,13 4,10	4,12 4,12	4,13 4,10	4,15 4,00	
Maximum	4,17 4,25	4,19 4,25	4,25 4,24	4,22 4,21	
Average	4,15 4,14	4,16 4,19	4,18 4,18	4,18 4,16	
Stock	15 354,5	15 900,1	15 541,3	14 307,7	
Next maturity of Time Deposits February 1, 2013					
CD BCRP matured February 1, 2013					
b. Central Bank foreign currency operations at over-the-counter	25,6	25,6	25,7		411,2
i. Purchase (millions of US\$)	10,0	10,0	10,0		160,0
Average exchange rate (S/. US\$)	2,5610	2,5630	2,5670		2,5698
ii. Selling (millions of US\$)					
Average exchange rate (S/. US\$)					
c. Operations with Tesoro Publico (millions of US\$)	-100,0	-100,0	-100,0	-100,0	
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)	100,0	100,0	100,0	100,0	
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	8 413,1	8 199,1	8 342,5	10 156,2	23 465,1
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0137%	0,0137%	0,0137%	0,0137%	0,0137%
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	8 413,1	8 133,1	8 342,5	9 961,2	23 063,6
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	20 117,8	20 117,8	20 117,8	20 117,8	27 008,3
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	23,5	23,5	23,5	23,5	92,8
c. Cumulative average current account in domestic currency (millions of S/.)	13 889,5	13 084,4	12 913,7	12 761,3	23 063,6
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	18,9	18,9	18,9	18,9	79,2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	158,0	105,0	388,0	62,0	369,0
Interest rate : Minimum / Maximum / Average	4,20/4,25/4,22	4,20/4,25/4,21	4,10/4,25/4,23	4,20/4,25/4,22	4,05/4,15/4,09
b. Interbank operations (foreign currency)	285,3	376,7	340,8	49,0	18,5
Interest rate : Minimum / Maximum / Average	5,00/5,05/5,00	5,00/5,05/5,00	2,90/5,05/4,90	4,50/5,00/4,95	6,00/6,00/6,00
c. Secondary market of CDBCRP and CDBCRP-NR	85,0	84,1	40,0	192,0	33,0
6 month term (amount / average interest rate)	25,0 / 3,82	45,2 / 3,81		130,0 / 3,78	29,0 / 3,80
12 month term (amount / average interest rate)	20,0 / 3,82	5,0 / 3,82			
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)					
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	6,0	21,4	-27,2	-14,8	245,3
Flow of foreign exchange position = a + b.i - c.i + e + f	49,4	84,0	-18,5	-1,9	274,0
a. Spot purchases with non-banking costumers	113,6	115,7	12,2	6,6	306,4
i. Purchases	351,1	375,7	313,0	352,5	661,4
ii. (-) Sales	237,5	260,0	300,8	346,0	355,0
b. Forward purchases with non-banking costumers	18,0	24,7	95,2	110,4	-23,0
i. Pacted	240,3	115,9	214,4	205,9	263,3
ii. (-) Redemption	224,4	91,2	118,2	95,5	286,3
c. Forward sells with non-banking costumers	59,4	87,3	104,9	123,3	5,7
i. Pacted	135,1	210,8	125,2	164,1	342,4
ii. (-) Redemption	75,7	123,5	20,3	40,8	336,7
d. Interbank operations					
i. Spot	1324,4	711,3	639,2	1447,1	1265,0
ii. Forward	128,0	316,0	235,0	145,0	80,0
e. Spot sales due to NDF redemption and swaps	-157,7	21,9	-101,0	-44,6	41,7
i. Purchases	60,2	106,5	14,9	35,5	324,0
ii. (-) Sales	217,8	84,6	115,9	80,1	282,3
f. Net operations with other financial institutions	-55,2	-21,3	-27,6	-18,5	-23,6
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,5566	2,5602	2,5626	2,5601	2,5813
(*) Preliminar information					

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