

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Apr 29	Apr 30	May 2
1. Commercial bank current account before Central Bank operations	21 556,0	21 622,6	20 538,1
2. Monetary and exchange Central Bank operations before close of the day			
a. Central Bank monetary operations			
i. Auction sale of CD BCRP		50,0	50,0
Proposals received		126,0	237,0
Maturity		170 d	371 d
Interest rate : Minimum		3,7	3,8
Maximum		3,8	3,8
Average		3,8	3,8
Stock	26 625,0	26 675,0	26 725,0
Next maturity CD BCRP (May 7, 2013)			600,0
CD BCRP matured May 3, 2013			
v. Auction sale of time deposits in domestic currency	7 999,9 2 500,3	8 000,0 2 500,1	2 000,0
Proposals received	10 663,4 4 400,2	9 903,3 2 534,5	4 559,5
Maturity	1 d	2 d	1 d
Interest rate : Minimum	4,18 4,16	4,13 4,08	3,7
Maximum	4,25 4,25	4,24 4,23	4,2
Average	4,23 4,23	4,22 4,18	4,1
Stock	10 500,2	10 500,1	2 000,0
Next maturity of Time Deposits (May 3, 2013)			2 000,0
Time Deposits BCRP matured May 3, 2013			2 000,0
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	11 055,8	11 072,5	18 488,1
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily effective rate)	0,0133%	0,0133%	0,0133%
b. Outcome of the direct temporary buying securities (Repo)			
Interest rate	5,05%	5,05%	5,05%
c. Monetary regulation credit			
Interest rate	5,05%	5,05%	5,05%
d. Overnight deposits in domestic currency	60,0	96,0	60,0
Interest rate	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	10 995,8	10 976,5	18 488,1
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	21 854,4	21 854,4	21 854,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	23,7	23,7	23,7
c. Cumulative average current account in domestic currency (millions of S/.)	14 417,1	14 061,9	17 517,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	19,0	19,0	19,0
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)			
Interest rate : Minimum / Maximum / Average	4,15/4,25/4,24	4,20/4,30/4,26	4,25/4,25/4,25
b. Interbank operations (foreign currency)			
Interest rate : Minimum / Maximum / Average	0,25/0,30/0,26	0,25/0,50/0,28	0,25/0,50/0,33
c. Secondary market of CDBCRP and CDBCRP-NR			
6 month term (amount / average interest rate)	459,0	381,0	57,0
12 month term (amount / average interest rate)	54,0 / 3,85	20,0 / 3,70	
24 month term (amount / average interest rate)		25,0 / 3,76	
7. Operations in the foreign exchange market (millions of US\$)	26 Abril	29 Abril	30 Abril
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	315,1	-49,6	46,2
Flow of foreign exchange position = a + b.ii - c.ii + e + f	144,3	-39,3	-165,9
a. Spot purchases with non-banking costumers	152,3	-58,4	-161,7
i. Purchases	398,3	372,2	474,9
ii. (-) Sales	246,0	430,6	636,6
b. Forward purchases with non-banking costumers	107,6	41,8	201,9
i. Pacted	217,0	178,9	316,5
ii. (-) Redemption	109,4	137,0	114,6
c. Forward sells with non-banking costumers	-63,3	-52,2	-10,1
i. Pacted	69,1	254,8	218,2
ii. (-) Redemption	132,3	202,6	228,4
d. Interbank operations			
i. Spot	666,0	626,5	804,3
ii. Forward	124,0	175,0	190,0
e. Spot sales due to NDF redemption and swaps	16,9	88,3	125,2
i. Purchases	111,7	196,2	222,9
ii. (-) Sales	94,8	107,9	97,7
f. Net operations with other financial institutions	-2,0	-3,6	-15,6
g. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datatec)	2,6278	2,6488	2,6447
(*) Preliminar information			

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