

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	May 6	May 7	May 8	May 9	May 10
1. Commercial bank current account before Central Bank operations	21 628,1	22 564,7	22 245,4	22 414,9	22 486,8
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	50,0 100,0	100,0	50,0 100,0 100,0	100,0 100,0
Proposals received	339,3	394,0 334,6	443,0	372,9 580,0 332,0	279,0 242,4
Maturity	190 d	189 d 189 d	365 d	364 d 364 d 187 d	363 d 186 d
Interest rate : Minimum	3,70	3,72 3,74	3,75	3,75 3,76 3,73	3,79 3,74
Maximum	3,80	3,74 3,74	3,84	3,80 3,80 3,80	3,80 3,74
Average	3,74	3,74 3,74	3,80	3,79 3,79	3,80 3,74
Stock	26 825,0	26 375,0	26 475,0	25 975,0	26 175,0
Next maturity CD BCRP (Jun 11, 2013)			750,0		576,0
CD BCRP matured from May 13 to May 17, 2013			750,0		
v. Auction sale of time deposits in domestic currency	4 600,1	5 400,0	5 800,0	6 700,1	6 900,1
Proposals received	10 448,3	11 973,6	12 677,6	12 734,0	12 057,0
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	4,00	4,00	4,00	4,00	4,00
Maximum	4,15	4,14	4,12	4,10	4,07
Average	4,12	4,12	4,11	4,09	4,03
Stock	4 600,1	5 400,0	5 800,0	6 700,1	6 900,1
Next maturity of Time Deposits (May 13, 2013)			5 800,0		6 900,1
Time Deposits BCRP matured from May 13 to May 17, 2013			5 800,0		6 900,1
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	16 928,0	17 014,7	16 345,4	15 464,8	15 386,7
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0134%	0,0135%	0,0134%	0,0135%	0,0135%
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	16 928,0	17 014,7	16 345,4	15 464,8	15 386,7
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	20 794,3	20 575,5	21 344,9	21 258,8	21 196,0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (22,7	22,6	23,4	23,2	23,1
c. Cumulative average current account in domestic currency (millions of S/.)	15 989,6	16 984,4	16 904,5	16 907,2	16 755,1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (17,9	17,7	18,5	18,4	18,3
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	443,8	757,6	651,7	756,0	454,6
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,25/4,25
b. Interbank operations (foreign currency)	73,5	110,5	174,6	376,4	393,4
Interest rate : Minimum / Maximum / Average	1,00/1,40/1,11	1,10/1,10/1,10	0,75/1,10/1,09	0,25/0,90/0,78	0,40/0,40/0,40
c. Secondary market of CDBCRP and CDBCRP-NR	446,5	479,6	170,0	32,0	58,4
6 month term (amount / average interest rate)		20,0 / 3,73	46,0 / 3,74	5,0 / 3,65	5,80 / 3,73
12 month term (amount / average interest rate)				2,0 / 3,70	2,60 / 3,80
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	03 Mayo	06 Mayo	07 Mayo	08 Mayo	09 Mayo
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-98,7	-9,7	-73,9	89,9	36,6
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-108,8	-104,5	9,3	170,2	154,6
a. Spot purchases with non-banking costumers	-95,6	-93,2	55,2	154,2	128,0
i. Purchases	266,7	210,2	399,8	378,2	408,5
ii. (-) Sales	362,4	303,4	344,6	224,0	280,5
b. Forward purchases with non-banking costumers	91,5	123,6	-16,8	53,4	-36,8
i. Pacted	194,5	236,7	169,4	121,6	165,4
ii. (-) Redemption	103,0	113,1	186,2	68,2	202,2
c. Forward sells with non-banking costumers	81,4	28,7	66,5	133,7	81,1
i. Pacted	134,3	100,1	219,7	217,2	272,6
ii. (-) Redemption	52,9	71,4	153,2	83,5	191,5
d. Interbank operations					
i. Spot	401,5	730,4	853,4	871,7	909,5
ii. Forward	171,0	276,0	208,0	85,0	212,0
e. Spot sales due to NDF redemption and swaps	-57,7	-47,5	-74,8	12,4	18,1
i. Purchases	23,8	57,0	107,9	71,7	180,8
ii. (-) Sales	81,5	104,5	182,6	59,3	162,7
f. Net operations with other financial institutions	-5,6	-5,6	-4,1	19,0	-2,2
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,6271	2,6200	2,6119	2,6161	2,6072
(*) Preliminar information					

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