

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	May 20	May 21	May 22	May 23	May 24
1. Commercial bank current account before Central Bank operations	20 452.5	19 965.4	20 032.5	19 919.7	19 929.5
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		50.0	50.0
Proposals received	243.0	182.7	252.0	117.1	95.7
Maturity	353 d	175 d	352 d	350 d	349 d
Interest rate - Minimum	3.78	3.74	3.85	3.80	3.93
Maximum	3.80	3.90	3.85	3.95	3.98
Average	3.80	3.78	3.85	3.85	3.97
Stock	26 987.0	27 137.0	27 137.0	27 187.0	27 237.0
Next maturity CD BCRP (Jun 11, 2013)					576.0
CD BCRP matured from May 27 to May 31, 2013					
v. Auction sale of time deposits in domestic currency	5 000.0 / 2 200.0	5 000.0 / 2 200.0	5 000.0 / 2 900.0	5 000.0 / 3 300.0	5 000.0 / 3 499.9
Proposals received	7 882.0	4 503.0	5 705.7	4 958.2	9 747.9
Maturity	1 d	1 d	1 d	1 d	1 d
Interest rate - Minimum	3.89	3.85	3.85	3.82	3.90
Maximum	3.97	3.95	3.90	3.90	4.10
Average	3.95	3.87	3.92	3.87	4.06
Stock	7 200.0	7 200.0	7 900.0	8 300.0	8 499.9
Next maturity of Time Deposits (May 27, 2013)					8 499.9
Time Deposits BCRP matured from May 27 to May 31, 2013					8 499.9
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\$)	-50.0	-50.0		-50.0	
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)	50.0	50.0		50.0	
d. Operations at the Secondary Market of CD BCRP, CD BCRP-NR and RTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of RTP					
3. Commercial bank current account before close of the day	13 152.5	12 615.4	12 132.5	11 569.7	11 070.6
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0133%	0.0133%	0.0133%	0.0132%	0.0131%
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	13 143.6	12 478.4	12 129.5	11 565.5	10 974.5
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	19 870.4	20 022.5	19 583.1	19 437.3	19 287.0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	21.6	21.9	21.3	21.2	21.0
c. Cumulative average current account in domestic currency (millions of S/.)	15 734.5	15 283.3	15 149.7	15 012.4	14 844.2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	16.8	16.9	16.5	16.3	16.2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	531.5	657.0	665.0	850.0	984.0
Interest rate - Minimum / Maximum / Average	4.25/4.25/4.25	4.20/4.25/4.24	4.20/4.25/4.24	4.25/4.30/4.26	4.20/4.30/4.25
b. Interbank operations (foreign currency)	108.9	127.5	108.6	42.2	42.9
Interest rate - Minimum / Maximum / Average	0.35/0.35/0.35	0.30/0.35/0.34	0.30/0.35/0.34	0.25/0.30/0.29	0.30/0.30/0.30
c. Secondary market of CDBCRP and CDBCRP-NR	2 311.2	1 638.2	1 856.0	2 056.4	2 148.0
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)	40.0 / 3.80	5.2 / 3.80	20.0 / 3.74	17.0 / 3.78	
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	17 Mayo	20 Mayo	21 Mayo	22 Mayo	23 Mayo
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	62.5	-85.9	-27.4	14.9	129.9
Flow of foreign exchange position = a + b.ii - c.ii + e + f	87.5	-142.6	-34.0	36.3	-3.8
a. Spot purchases with non-banking costumers	65.3	-109.2	-32.8	47.9	30.2
i. Purchases	338.5	288.2	266.5	305.9	320.4
ii. (c) Sales	273.1	397.4	299.4	237.9	290.2
b. Forward purchases with non-banking costumers	6.5	-1.1	-15.8	-3.0	-25.4
i. Pacted	116.7	108.9	202.2	224.5	196.0
ii. (c) Redemption	110.2	110.0	218.0	227.5	221.4
c. Forward sells with non-banking costumers	31.4	-74.9	-22.4	18.3	-159.1
i. Pacted	108.7	38.0	118.4	141.8	216.3
ii. (c) Redemption	77.3	112.9	140.8	123.5	375.4
d. Interbank operations					
i. Spot	680.0	592.5	953.8	1 170.0	234.4
ii. Forward	130.0	75.0	113.0	60.0	87.0
e. Spot sales due to NDF redemption and swaps	-10.7	-14.4	-70.4	-117.1	123.5
i. Purchases	71.3	92.6	139.6	108.9	333.1
ii. (c) Sales	82.0	106.9	210.0	226.0	209.6
f. Net operations with other financial institutions		-16.1	-7.9	1.3	-3.5
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2.6449	2.6431	2.6460	2.6482	2.6674
(*) Preliminary information					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)