

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Aug. 26	Aug. 27	Aug. 28	Aug. 29
1. Commercial bank current account before Central Bank operations	12 472,8	12 397,9	12 373,1	10 608,5
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	50,0
Proposals received	121,9		112,3	58,8
Maturity	164 d		533 d	343 d
Interest rate : Minimum	3,86		4,02	3,97
Maximum	4,15		4,02	4,25
Average	4,04		4,02	4,23
Stock	22 921,0	22 921,0	22 971,0	23 021,0
Next maturity CD BCRP (Sep. 10, 2013)				1 250,2
CD BCRP matured from Sep. 2 to 6, 2013				
ii. Outcome of the buying auction sale securities (Repo)				730,0
Proposals received				730,0
Maturity				4 d
Interest rate : Minimum				4,95
Maximum				5,25
Average				4,43
Stock				730,0
Next maturity Repo (Sep. 2, 2013)				730,0
Repo matured from Sep. 2 to 6, 2013				730,0
vi. Auction sale of CDR BCRP	530,0	110,0		
Proposals received	530,0	110,0		
Maturity	63 d	63 d		
Interest rate : Minimum	0,09	0,15		
Maximum	0,25	0,25		
Average	0,14	0,22		
Stock	2 665,2	2 612,2	2 612,2	2 612,2
Next maturity CDR BCRP (Sep 2, 2013)				10,0
CDR BCRP matured from Sep. 2 to 6, 2013				10,0
b. Central Bank foreign currency operations at over-the-counter	-379,5	-492,3		
i. Purchase (millions of US\$)				
Average exchange rate (S/. US\$)				
ii. Selling (millions of US\$)	135,0	175,0		
Average exchange rate (S/. US\$)	2,8114	2,8130		
c. Operations with Tesoro Publico (millions of US\$)	-25,0	-25,0	-50,0	
i. Purchase (millions of US\$)				
ii. Selling (millions of US\$)	25,0	25,0	50,0	
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	11 513,2	10 795,6	10 823,1	11 288,5
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0125%	0,0125%	0,0125%	0,0139%
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	740,0	516,0	1 333,1	1 150,0
Interest rate	3,45%	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	10 773,2	10 279,6	9 490,0	10 138,5
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	18 293,6	14 816,2	18 153,3	18 056,0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	19,8	16,0	19,5	19,5
c. Cumulative average current account in domestic currency (millions of S/.)	13 864,4	13 769,5	13 640,2	13 519,5
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	14,7	11,1	14,7	14,6
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	1 028,0	995,5	1 161,0	649,3
Interest rate : Minimum / Maximum / Average	4,25/4,55/4,50	4,35/4,40/4,36	4,25/4,55/4,35	4,25/5,25/4,55
b. Interbank operations (foreign currency)			13,0	6,0
Interest rate : Minimum / Maximum / Average			0,15/0,15/0,15	0,15/0,15/0,15
c. Secondary market of CDBCRP and CDBCRP-NR	1 621,5	2 276,5	705,4	944,1
6 month term (amount / average interest rate)	30,0 / 4,00	10,0 / 4,00	15,0 / 4,05	2,0 / 4,02
12 month term (amount / average interest rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US\$)	23 Agosto	26 Agosto	27 Agosto	28 Agosto
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	8,9	-20,7	23,1	67,2
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-141,6	-30,6	28,0	-342,1
a. Spot purchases with non-banking costumers	-190,9	-203,7	-158,4	-378,4
i. Purchases	267,0	270,2	263,3	356,3
ii. (-) Sales	457,9	473,9	421,8	734,7
b. Forward purchases with non-banking costumers	155,8	-87,8	79,8	167,6
i. Pacted	201,8	198,1	176,5	419,9
ii. (-) Redemption	46,0	286,0	96,8	252,3
c. Forward sells with non-banking costumers	5,2	-97,7	84,7	-241,7
i. Pacted	48,7	85,4	192,5	194,0
ii. (-) Redemption	43,5	183,1	107,9	435,7
d. Interbank operations				
i. Spot	532,9	440,2	527,5	902,7
ii. Forward	168,0	75,0	90,0	236,0
e. Spot sales due to NDF redemption and swaps	16,0	8,7	57,6	230,7
i. Purchases	34,0	172,9	107,5	427,5
ii. (-) Sales	18,0	164,2	49,9	196,8
f. Net operations with other financial institutions	30,9	61,6	139,9	-10,9
g. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	2,8119	2,8119	2,8125	2,8088
(*) Preliminar information				

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