

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Oct. 9	Oct. 10		Oct. 11
1. Commercial bank current account before Central Bank operations	14 583,6	15 825,1		15 680,1
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	50,0 100,0 100,0		200,0 100,0
Proposals received	244,5	374,4 509,0 355,0		824,0 448,0
Maturity	547 d	364 d 364 d 355 d		363 d 181 d
Interest rate : Minimum	3,90	3,84 3,84 3,80		3,85 3,80
Maximum	3,95	3,85 3,90 3,81		3,92 3,90
Average	3,94	3,84 3,87 3,81		3,90 3,84
Stock	<u>21 063,1</u>	<u>19 263,1</u>		<u>19 563,1</u>
Next maturity CD BCRP (Oct. 17, 2013)				1 499,8
CD BCRP matured from Oct. 14 to 18, 2013				1 499,8
v. Auction sale of time deposits in domestic currency	<u>3 000,0</u>	<u>5 000,0</u>		5 000,0
Proposals received	3 985,1	5 936,3		5 680,5
Maturity	1 d	1 d		3 d
Interest rate : Minimum	3,80	4,00		4,00
Maximum	4,24	4,24		4,23
Average	3,99	4,16		4,18
Stock	<u>3 000,0</u>	<u>5 000,0</u>		5 000,0
Next maturity of Time Deposits (Oct. 14, 2013)				5 000,0
Time Deposits BCRP matured from Oct. 14 to 18, 2013				5 000,0
vi. Auction sale of CDR BCRP	<u>250,0</u>			2 370,0
Proposals received	375,0			110,0
Maturity	61 d			<u>425,0</u>
Interest rate : Minimum	0,05			
Maximum	0,14			
Average	0,08			
Stock	<u>2 370,0</u>	<u>2 370,0</u>		
Next maturity CDR BCRP (Oct. 14, 2013)				110,0
CDR BCRP matured from Oct. 14 to 18, 2013				<u>425,0</u>
b. Central Bank foreign currency operations at over-the-counter	-41,9			
i. Purchase (millions of US\$)				
Average exchange rate (S/. US\$)				
ii. Selling (millions of US\$)	15,0			
Average exchange rate (S/. US\$)	2,7902			
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	11 241,8	10 575,1		10 380,1
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0126%	0,0126%		0,0139%
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				
Interest rate	3,45%	3,45%		3,3
				3,45%
5. Commercial bank current account in the BCR at close of the day	11 241,8	10 575,1		10 376,8
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	17 255,2	17 239,6		17 093,1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	18,9	18,9		18,7
c. Cumulative average current account in domestic currency (millions of S/.)	12 932,3	12 768,2		12 550,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	13,9	13,9		13,7
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	417,3	445,8		428,3
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,50/4,25		4,20/4,25/4,25
b. Interbank operations (foreign currency)	135,6	240,7		128,9
Interest rate : Minimum / Maximum / Average	0,15/0,15/0,15	0,15/0,15/0,15		0,15/0,15/0,15
c. Secondary market of CDBCRP and CDBCRP-NR	401,7	67,5		8,0
6 month term (amount / average interest rate)	1,7 / 3,80			
12 month term (amount / average interest rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US\$)	07 Octubre	09 Octubre		10 Octubre
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-0,7	26,5		44,4
Flow of foreign exchange position = a + b.ii - c.ii + e + f	71,2	-100,4		0,6
a. Spot purchases with non-banking costumers	14,6	-172,5		12,6
i. Purchases	90,7	254,8		272,3
ii. (-) Sales	76,1	427,4		259,7
b. Forward purchases with non-banking costumers	-108,1	111,9		-60,1
i. Pacted	-0,2	273,8		276,4
ii. (-) Redemption	107,9	161,9		336,5
c. Forward sells with non-banking costumers	-36,2	-15,0		-103,9
i. Pacted	54,7	226,3		220,0
ii. (-) Redemption	90,9	241,4		323,9
d. Interbank operations				
i. Spot		359,6		469,5
ii. Forward		25,0		56,0
e. Spot sales due to NDF redemption and swaps	39,6	86,7		-10,0
i. Purchases	78,3	230,2		312,2
ii. (-) Sales	38,7	143,5		322,2
f. Net operations with other financial institutions		64,9		-14,6
g. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)		2,7877		2,7820
(*) Preliminar information				

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