

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS (Millions of Nuevos Soles)

	Dic. 23	Dic. 24	Dec. 26	Dec. 27
1. Commercial bank current account before Central Bank operations	5 226,6	5 109,0	5 431,4	5 373,8
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	132,6		150,0	
Maturity	171,4		350,4	
Interest rate : Minimum	3,56		3,64	
Maximum	3,65		3,75	
Average	3,61		3,69	
Stock	18 892,4	18 892,4	18 942,4	18 942,4
Next maturity CD BCRP (January 9, 2014)				2 250,0
CD BCRP matured from December 30, 2013 to January 3, 2014				
ii. Outcome of the buying auction sale securities (Repo)	2 780,0	1 500,0	1 500,0	500,0
Proposals received	2 780,0	1 700,0	1 700,0	900,0
Maturity	1,4	2,0	1,4	3,4
Interest rate : Minimum	4,01	4,05	4,08	4,16
Maximum	4,15	4,10	4,15	4,25
Average	4,11	4,09	4,11	4,23
Stock	2 780,0	1 500,0	1 500,0	500,0
Next maturity REPO (December 30, 2013)				500,0
REPO matured from December 30, 2013 to January 3, 2014				500,0
vi. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	3 276,0	3 266,0	3 266,0	3 266,0
Next maturity CDR BCRP (December 30, 2013)				210,0
CDR BCRP matured from December 30, 2013 to January 3, 2014				210,0
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\$)				-50,0
i. Purchase (millions of US\$)				
ii. Selling (millions of US\$)				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	7 956,6	6 609,0	6 881,4	5 873,8
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0127%	0,0135%	0,0126%	0,0126%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	4,80%	4,80%	4,80%	4,80%
c. Monetary regulation credit				
Interest rate	4,80%	4,80%	4,80%	4,80%
d. Overnight deposits in domestic currency				
Interest rate	834,8	578,4	514,3	1 572,7
	3,20%	3,20%	3,20%	3,20%
5. Commercial bank current account in the BCR at close of the day	7 121,8	6 030,6	6 367,1	4 301,1
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	16 190,7	16 190,7	16 190,7	15 143,8
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	17,5	17,5	17,5	16,5
c. Cumulative average current account in domestic currency (millions of S/.)	11 134,9	10 862,6	10 661,1	10 425,6
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	12,4	12,4	12,4	11,3
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)				
Interest rate : Minimum / Maximum / Average	4,00/4,00/4,00	4,00/4,00/4,00	3,90/4,00/4,00	3,95/4,05/4,00
b. Interbank operations (foreign currency)				
Interest rate : Minimum / Maximum / Average	48,0	80,0	62,0	74,0
c. Secondary market of CDBCRP and CDBCRP-NR	0,15/0,15/0,15	0,15/0,15/0,15	0,15/0,20/0,16	0,15/0,20/0,16
6 month term (amount / average interest rate)	114,5	114,5	40,3	0,5
12 month term (amount / average interest rate)	60,0 / 3,67			
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US\$)	Dec. 20	Dec. 23	Dec. 24	Dec. 26
Flow of foreign exchange position adjusted by forwards = a + bi - ci + e + f	97,7	-103,1	-22,5	-22,0
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-141,6	-154,9	34,2	3,1
a. Spot purchases with non-banking costumers	-275,7	-225,4	-3,5	-50,3
i. Purchases	611,5	343,4	70,2	407,9
ii. (-) Sales	887,2	568,8	73,7	458,2
b. Forward purchases with non-banking costumers	319,2	2,9	-102,1	-50,9
i. Pacted	537,5	262,6	23,0	173,5
ii. (-) Redemption	218,8	259,7	130,1	239,4
c. Forward sells with non-banking costumers	79,4	-48,9	-45,4	-35,8
i. Pacted	196,3	318,7	115,2	145,2
ii. (-) Redemption	116,9	367,5	160,6	180,9
d. Interbank operations				
i. Spot	701,0	740,3	271,5	845,4
ii. Forward	183,0	158,0	150,0	100,0
e. Spot sales due to NDF redemption and swaps	61,4	182,5	68,2	22,8
i. Purchases	94,4	366,8	159,9	180,4
ii. (-) Sales	33,0	184,3	91,7	157,6
f. Net operations with other financial institutions	-29,1	-4,1		-27,9
g. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	2,7649	2,7832	2,7854	2,7854
(*) Preliminar information				

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