

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Jan. 27	Jan. 28	Jan. 29	Jan. 30	Jan. 31
1. Commercial bank current account before Central Bank operations	5 942,2	5 611,0	6 376,9	5 380,0	5 793,1
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proposals received	50,1		50,0	50,0	
Maturity	342,0		187,0	216,5	
Interest rate : Minimum	164 d		526 d	343 d	
Maximum	3,73		3,89	3,73	
Average	3,80		4,00	3,89	
Stock	3,78		3,98	3,85	
Next maturity CD BCRP (February 6, 2014)	17 692,5	17 692,5	17 742,5	17 792,5	17 792,5
CD BCRP matured from February 3 to 7, 2014		2 000,0			2 000,0
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received		1 000,0		500,0	
Maturity		2 413,0		1 200,0	
Interest rate : Minimum		7 d		7 d	
Maximum		4,32		4,82	
Average		5,00		4,82	
Stock		4,46		4,82	
Next maturity REPO (February 4, 2014)		1 000,0	1 000,0	1 500,0	
REPO matured from February 3 to 7, 2014		1 000,0			1 000,0
vi. Auction sale of CDR BCRP					
Proposals received	100,0	150,0		100,0	190,0
Maturity	100,0	250,0		100,0	190,0
Interest rate : Minimum	60 d	62 d		61 d	61 d
Maximum	0,15	0,15		0,15	0,11
Average	0,15	0,15		0,15	0,13
Stock	0,15	0,15		0,15	0,12
Next maturity CDR BCRP (February 3, 2014)	5 210,5	5 360,5	5 360,5	5 460,5	5 434,5
CDR BCRP matured from February 3 to 7, 2014		216,0			140,0
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)	-409,3	-409,5	-1 242,5		460,0
Average exchange rate (S/. US\$)					-367,0
ii. Selling (millions of US\$)					
Average exchange rate (S/. US\$)	145,0	145,0	440,0		130,0
c. Operations with Tesoro Publico (millions of US\$)					
i. Purchase (millions of US\$)	2,8230	2,8238	2,8238		2,8232
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	5 382,8	6 051,6	5 084,5	5 730,0	5 736,1
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)					
b. Outcome of the direct temporary buying securities (Repo)	0,0125%	0,0124%	0,0124%	0,0125%	0,0136%
Interest rate	4,80%	4,80%	4,80%	4,80%	4,80%
c. Monetary regulation credit					
Interest rate	4,80%	4,80%	4,80%	4,80%	4,80%
d. Overnight deposits in domestic currency	321,1	710,8	1 074,5	1 462,8	660,8
Interest rate	3,20%	3,20%	3,20%	3,20%	3,20%
5. Commercial bank current account in the BCR at close of the day	5 061,7	5 340,8	4 010,0	4 267,2	5 675,3
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	13 395,0	13 527,8	13 127,3	13 047,5	12 959,9
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	14,7	14,9	14,4	14,4	14,3
c. Cumulative average current account in domestic currency (millions of S/.)	8 401,7	8 292,3	7 934,5	7 799,0	7 730,5
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	9,0	9,1	8,7	8,6	8,5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 563,0	1 592,7	1 830,0	1 061,0	820,0
Interest rate : Minimum / Maximum / Average	4,05/4,20/4,08	4,15/5,00/4,31	4,50/4,50/4,50	4,30/4,30/4,30	4,30/4,80/4,47
b. Interbank operations (foreign currency)	104,0	110,0	100,0	164,0	
Interest rate : Minimum / Maximum / Average	0,15/0,15/0,15	0,15/0,15/0,15	0,15/0,15/0,15	0,15/0,20/0,15	
c. Secondary market of CDBCRP and CDBCRP-NR	364,2	320,0	290,0	272,0	180,0
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)				98,0 / 3,98	
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)					
	Jan. 24	Jan. 27	Jan. 28	Jan. 29	Jan. 30
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	85,2	77,0	-39,8	-18,1	-254,6
Flow of foreign exchange position = a + b.i - c.ii + e + f	235,3	145,6	-59,5	109,6	-125,8
a. Spot purchases with non-banking costumers	-240,3	-202,8	-296,3	-475,3	-409,5
i. Purchases	297,4	338,8	287,4	220,0	252,4
ii. (-) Sales	537,7	541,6	695,2	695,2	655,9
b. Forward purchases with non-banking costumers	5,8	10,2	58,3	50,8	-58,2
i. Pacted	270,2	217,1	418,5	409,8	369,3
ii. (-) Redemption	264,3	206,8	350,2	359,0	438,0
c. Forward sells with non-banking costumers	156,0	78,9	48,8	178,4	60,1
i. Pacted	213,6	110,4	110,4	316,7	
ii. (-) Redemption	57,5	93,2	61,8	138,3	163,2
d. Interbank operations					
i. Spot	781,8	396,8	783,0	383,6	632,2
ii. Forward	95,0	302,0	162,0	242,0	191,0
e. Spot sales due to NDF redemption and swaps	-56,2	60,2	-242,5	-62,4	-23,6
i. Purchases	51,4	92,4	59,2	138,2	151,2
ii. (-) Sales	107,6	32,2	301,7	200,6	174,8
f. Net operations with other financial institutions	325,0	174,6	190,9	426,5	26,5
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,8216	2,8220	2,8230	2,8238	2,8168
(*) Preliminary information					

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