

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Feb. 17	Feb. 18	Feb. 19	Feb. 20	Feb. 21
1. Commercial bank current account before Central Bank operations	5 483,8	6 104,5	5 693,2	5 082,2	4 918,2
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	30,0	400,0	500,0	1 000,0	500,0
Proposals received	176,5	142,0	164,0	164,0	164,0
Maturity	171 d	171 d	171 d	171 d	171 d
Interest rate : Minimum	3,77	3,97	3,97	3,82	3,82
Maximum	3,80	3,97	3,97	3,87	3,87
Average	3,79	3,97	3,97	3,86	3,86
Stock	16 042,5	16 042,5	16 072,5	16 102,5	16 102,5
Next maturity CD BCRP (March 13, 2014)					1 970,0
CD BCRP matured February from 24 to 28, 2014	700,0	400,0	500,0	1 000,0	500,0
ii. Outcome of the buying auction sale securities (Repo)	1 400,0	800,0	1 002,0	2 012,0	2 000,0
Proposals received					1 000,3
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	4,81	4,70	4,75	4,80	4,50
Maximum	4,61	4,74	4,75	4,80	4,73
Average	4,61	4,72	4,75	4,80	4,61
Stock	500,0	400,0	500,0	1 000,0	1 500,0
Next maturity REPO (February 24, 2014)					1 500,0
REPO matured February from 24 to 28, 2014				1 000,0	1 500,0
vi. Auction sale of CDR BCRP		10,0	295,0		
Proposals received		10,0	295,0		
Maturity		57 d	61 d		
Interest rate : Minimum		0,14	0,04		
Maximum		0,14	0,15		
Average		0,14	0,11		
Stock	4 894,5	4 604,5	4 899,5	4 899,5	4 899,5
Next maturity CDR BCRP (February 28, 2014)					55,0
CD BCRP matured February from 24 to 28, 2014					
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\$)					
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	6 153,8	6 494,5	5 868,2	6 052,2	6 418,2
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0,0125%	0,0125%	0,0125%	0,0125%	0,0125%
b. Outcome of the direct temporary buying securities (Repo)	4,80%	4,80%	4,80%	4,80%	4,80%
c. Monetary regulation credit	4,80%	4,80%	4,80%	4,80%	4,80%
Interest rate	4,80%	4,80%	4,80%	4,80%	4,80%
d. Overnight deposits in domestic currency	4,80%	4,80%	4,80%	4,80%	4,80%
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	5 734,2	5 997,1	5 300,1	5 608,7	5 116,3
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	13 024,3	13 024,3	12 577,2	12 577,2	12 437,8
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	14,5	14,5	14,1	14,1	13,9
c. Cumulative average current account in domestic currency (millions of S/.)	7 272,0	7 039,0	6 981,1	6 892,6	6 808,0
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	8,3	8,3	7,8	7,8	7,6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 265,0	1 158,0	1 145,5	1 382,0	1 387,0
Interest rate : Minimum / Maximum / Average	4,05/4,10/4,09	4,00/4,20/4,04	4,10/4,25/4,18	4,00/4,25/4,19	4,15/4,20/4,15
b. Interbank operations (foreign currency)	25,0			19,0	22,0
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	120,0	48,0		65,0	14,0
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)					
Flow of foreign exchange position adjusted by forwards = a + b.i - c.j + e + f	152,4	-200,4	-10,5	115,5	-3,6
Flow of foreign exchange position = a + b.i - c.j + e + f	-40,4	-43,4	-188,2	233,8	-92,1
a. Spot purchases with non-banking costumers	-127,7	-180,8	-150,5	-18,3	-211,6
i. Purchases	297,2	159,1	221,6	288,4	285,4
ii. (-) Sales	424,9	339,9	372,1	307,7	497,0
b. Forward purchases with non-banking costumers	186,2	-131,8	131,3	-271,8	-135,4
i. Pacted	396,4	73,8	306,4	84,2	213,2
ii. (-) Redemption	200,1	205,6	175,1	356,0	348,6
c. Forward sells with non-banking costumers	-86,4	25,2	-46,5	-153,5	-223,9
i. Pacted	98,9	44,4	174,1	163,1	163,1
ii. (-) Redemption	185,3	19,3	220,6	316,5	452,2
d. Interbank operations					
i. Spot	772,7	494,2	808,0	567,3	986,5
ii. Forward	52,0	111,0	161,0	144,0	115,0
e. Spot sales due to NDF redemption and swaps	-12,3	-49,6	113,4	107,7	224,1
i. Purchases	78,1	5,9	209,0	310,5	443,3
ii. (-) Sales	90,4	55,5	95,6	202,9	219,2
f. Net operations with other financial institutions	-5,1	0,6	-105,7	106,0	-0,9
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datalec)	2,8117	2,8012	2,8064	2,8086	2,8084
(*) Preliminary information					

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