

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Jun 24	Jun 25	Jun 26	Jun 27
1. Commercial bank current account before Central Bank operations	17 999,6	17 867,6	17 896,5	17 445,1
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CD BCRP	100,0	50,0		50,0
Proposals received	208,0	126,9		103,3
Maturity	78 d	170 d		350 d
Interest rate : Minimum	3,99	4,09		3,95
Maximum	4,18	4,20		4,35
Average	4,15	4,17		4,25
Stock	<u>27 161,1</u>	<u>27 211,1</u>	<u>27 211,1</u>	<u>27 261,1</u>
Next maturity CD BCRP (July 9, 2013)		1 200,0		1 200,0
CD BCRP matured from July 1 to 5, 2013				
v. Auction sale of time deposits in domestic currency	6 000,0	6 399,9	6 299,9	6 400,1
Proposals received	7 376,3	7 647,7	8 134,2	7 190,9
Maturity	1 d	1 d	1 d	4 d
Interest rate : Minimum	4,05	4,00	4,00	4,07
Maximum	4,22	4,21	4,20	4,16
Average	4,19	4,19	4,18	4,13
Stock	<u>6 000,0</u>	<u>6 399,9</u>	<u>6 299,9</u>	<u>6 400,1</u>
Next maturity of Time Deposits (July 1, 2013)		6 399,9		6 400,1
Time Deposits BCRP matured from July 1 to 5, 2013		6 399,9		6 400,1
vi. Auction sale of CDR BCRP	23,0	263,0	165,0	163,0
Proposals received	23,0	263,0	182,0	163,0
Maturity	60 d	62 d	61 d	61 d
Interest rate : Minimum	0,2	0,04	0,17	0,23
Maximum	0,2	0,25	0,20	0,25
Average	0,2	0,13	0,19	0,25
Stock	<u>1 432,0</u>	<u>1 695,0</u>	<u>2 160,0</u>	<u>2 323,0</u>
Next maturity CDR BCRP (Jul 24, 2013)		300,0		300,0
CDR BCRP matured from July 1 to 5, 2013				
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\$)		-100,0	-36,6	
i. Purchase (millions of US\$)				
ii. Selling (millions of US\$)		100,0	36,6	
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	11 876,6	11 154,7	11 131,6	10 832,0
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0126%	0,0126%	0,0126%	0,0137%
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				
Interest rate	3,45%	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	11 876,6	11 127,9	10 172,8	10 604,3
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	19 062,2	19 170,1	18 741,9	18 628,6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	20,7	20,8	20,4	20,2
c. Cumulative average current account in domestic currency (millions of S/.)	15 066,8	14 909,2	14 511,8	14 367,1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	16,1	16,2	15,7	15,6
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)				
Interest rate : Minimum / Maximum / Average	4,25/4,30/4,26	4,25/4,30/4,26	4,25/4,30/4,26	4,25/4,30/4,26
b. Interbank operations (foreign currency)				
Interest rate : Minimum / Maximum / Average	0,25/0,30/0,25	0,25/0,30/0,27	0,25/0,30/0,26	0,25/1,00/0,39
c. Secondary market of CDBCRP and CDBCRP-NR				
6 month term (amount / average interest rate)	1 126,4	1 599,0	1 668,0	1 318,2
12 month term (amount / average interest rate)	50,0 / 3,95		49,0 / 4,00	
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US\$)	21 Junio	24 Junio	25 Junio	26 Junio
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-61,4	-56,9	1,8	1,3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-20,3	-13,9	75,1	15,8
a. Spot purchases with non-banking costumers	-1,9	23,4	-25,2	-145,2
i. Purchases	314,7	385,3	347,6	266,5
ii. (-) Sales	316,6	361,9	372,8	411,6
b. Forward purchases with non-banking costumers	-21,5	113,8	-314,3	12,2
i. Pacted	38,6	124,9	118,0	187,8
ii. (-) Redemption	60,1	11,1	432,3	175,6
c. Forward sells with non-banking costumers	19,7	156,8	-241,0	26,7
i. Pacted	87,6	226,8	153,2	84,7
ii. (-) Redemption	68,0	70,0	394,2	58,0
d. Interbank operations				
i. Spot	388,6	494,3	764,0	576,9
ii. Forward	53,0	245,0	163,0	155,5
e. Spot sales due to NDF redemption and swaps	9,4	57,2	-26,8	-122,9
i. Purchases	63,8	62,4	391,4	47,2
ii. (-) Sales	54,4	5,2	418,2	170,1
f. Net operations with other financial institutions	-19,9	-35,6	89,0	166,3
g. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	2,7839	2,7860	2,7826	2,7801
(*) Preliminar information				

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