

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Apr 8	Apr 9	Apr 10	Apr 11	Apr 12
1. Commercial bank current account before Central Bank operations	25 758,3	25 688,7	26 050,8	25 102,8	25 091,0
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	100,0	50,0	100,0
Proposals received	498,6	375,2	373,2	271,0	499,2
Maturity	94 d	372 d	370 d	369 d	368 d
Interest rate : Minimum	3,69	3,75	3,71	3,73	3,70
Maximum	3,70	3,75	3,72	3,74	3,74
Average	3,70	3,75	3,72	3,74	3,73
Stock	23 775,2	23 675,2	23 775,2	23 925,5	24 125,5
Next maturity CD BCRP (April 19, 2013)					200,0
CD BCRP matured From April 15 to April 19, 2013					5 000,0
v. Auction sale of time deposits in domestic currency	8 000,0	8 999,8	5 000,1	4 800,1	5 000,0
Proposals received	15 475,4	16 288,3	13 805,8	14 109,5	14 320,6
Maturity	1 d	1 d	1 d	1 d	1 d
Interest rate : Minimum	3,90	3,90	3,91	3,92	3,90
Maximum	4,00	3,99	4,00	3,98	3,94
Average	3,96	3,96	3,96	3,95	3,91
Stock	8 000,0	8 999,8	9 800,0	9 800,1	10 499,9
Next maturity of Time Deposits (April 15, 2013)					10 499,9
Time Deposits BCRP matured from April 15 to April 19, 2013					10 499,9
b. Central Bank foreign currency operations at over-the-counter	206,2	412,3	438,2	258,2	103,5
i. Purchase (millions of US\$)	80,0	160,0	170,0	100,0	40,0
Average exchange rate (S/. US\$)	2,5769	2,5766	2,5778	2,5822	2,5880
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	17 764,5	17 001,2	16 589,1	15 410,9	14 494,6
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0,0136%	0,0136%	0,0136%	0,0136%	0,0136%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	5,05%	5,05%	5,05%	5,05%	5,05%
c. Monetary regulation credit					
Interest rate	5,05%	5,05%	5,05%	5,05%	5,05%
d. Overnight deposits in domestic currency	193,4	35,0	55,0	178,0	80,0
Interest rate	3,45%	3,45%	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	17 571,1	16 966,2	16 534,1	15 232,9	14 414,6
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	24 842,7	25 048,2	24 116,6	23 713,7	23 374,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	27,0	27,3	26,2	25,8	25,4
c. Cumulative average current account in domestic currency (millions of S/.)	21 179,8	20 140,6	19 191,5	19 458,0	19 037,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	22,3	22,6	21,5	21,1	20,7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	662,3	599,9	463,3	296,5	289,5
Interest rate : Minimum / Maximum / Average	4,15/4,30/4,24	4,10/4,30/4,24	4,05/4,25/4,23	4,00/4,25/4,20	3,95/4,10/3,99
b. Interbank operations (foreign currency)	286,3	308,0	357,1	271,1	236,7
Interest rate : Minimum / Maximum / Average	1,00/1,05/1,01	1,00/1,05/1,02	1,00/1,05/1,02	1,00/1,05/1,01	1,00/1,05/1,01
c. Secondary market of CDBCRP and CDBCRP-NR	35,0	108,5	128,5	73,2	80,0
6 month term (amount / average interest rate)					40,0 / 3,71
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Apr 05	Apr 08	Apr 09	Apr 10	Apr 11
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	138,0	-183,1	51,7	-45,9	6,2
Flow of foreign exchange position = a + b.i - c.i + e + f	81,2	-242,0	-59,3	-131,0	58,8
a. Spot purchases with non-banking costumers	103,2	-114,9	82,7	23,6	169,0
i. Purchases	353,5	229,1	345,5	286,0	441,4
ii. (-) Sales	250,4	344,0	262,7	256,4	272,4
b. Forward purchases with non-banking costumers	89,4	49,3	6,2	128,4	-168,0
i. Pacted	180,6	233,0	221,6	197,1	212,1
ii. (-) Redemption	91,2	183,7	215,5	68,7	380,1
c. Forward sells with non-banking costumers	32,6	-9,7	-104,9	43,2	-115,5
i. Pacted	49,2	207,4	71,1	165,9	35,2
ii. (-) Redemption	16,6	217,0	176,0	122,7	150,7
d. Interbank operations					
i. Spot	1505,3	1450,2	1342,7	995,6	1002,5
ii. Forward	239,0	386,0	111,0	153,0	295,0
e. Spot sales due to NDF redemption and swaps	-52,2	-13,2	-30,4	59,3	-248,9
i. Purchases	6,1	151,9	164,2	114,1	128,7
ii. (-) Sales	58,3	165,1	194,6	54,8	375,6
f. Net operations with other financial institutions	-44,3	-80,7	-151,1	-166,0	-90,8
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,5835	2,5772	2,5764	2,5771	2,5814
(*) Preliminary information					

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