

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Apr 22	Apr 23	Apr 24	Apr 25
1. Commercial bank current account before Central Bank operations	22 598,3	22 386,7	21 357,9	21 164,4
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	150,0 150,0	49,9 100,0 100,0	100,0 100,0	50,0 100,0
Maturity	515,0 607,0	320,8 272,2 370,7	405,7 307,0	241,4 241,0
Interest rate : Minimum	358 d 178 d	177 d 357 d 177 d	356 d 176 d	355 d 77 d
Maximum	3,71 3,69	3,60 3,72 3,65	3,78 3,67	3,70 3,65
Average	3,84 3,72	3,70 3,89 3,70	3,86 3,70	3,85 3,85
Stock	3,75 3,70	3,65 3,80 3,68	3,84 3,70	3,77 3,73
Next maturity CD BCRP (May 7, 2013)	25 825,1	26 075,0	26 275,0	26 425,0
CD BCRP matured from April 25 to April 26, 2013				600,0
v. Auction sale of time deposits in domestic currency				
Proposals received	10 000,0 2 540,7	7 999,7 3 799,9	7 999,9 2 800,3	8 000,0 2 598,0
Maturity	11 416,1 2 540,7	11 099,7 4 394,3	9 689,7 3 279,8	9 835,2 2 598,0
Interest rate : Minimum	1 d 1 d	1 d 1 d	1 d 1 d	1 d 1 d
Maximum	4,00 4,10	4,10 4,15	4,10 4,20	4,15 4,16
Average	4,25 4,25	4,24 4,25	4,25 4,25	4,25 4,25
Stock	4,22 4,22	4,22 4,23	4,23 4,24	4,24 4,24
Next maturity of Time Deposits (April 25, 2013)	12 540,7	11 799,6	10 800,2	10 598,0
Time Deposits BCRP matured from April 25 to April 26, 2013				10 598,0
b. Central Bank foreign currency operations at over-the-counter				10 598,0
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	9 757,6	10 337,2	10 357,7	10 416,4
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0136%	0,0136%	0,0134%	0,0134%
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	9 757,6	10 337,2	10 357,7	10 416,4
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	21 854,4	21 854,4	21 854,4	21 854,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	23,7	23,7	23,7	23,7
c. Cumulative average current account in domestic currency (millions of S/.)	16 035,1	15 125,2	14 917,1	17 517,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	19,0	19,0	19,0	19,0
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	364,0	322,0	612,0	337,0
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,30/4,25	4,25/4,25/4,25
b. Interbank operations (foreign currency)	287,4	158,4	42,7	85,4
Interest rate : Minimum / Maximum / Average	0,40/0,40/0,40	0,30/0,40/0,38	0,25/0,25/0,25	0,25/0,25/0,25
c. Secondary market of CDBCRP and CDBCRP-NR	1 285,9	1 239,5	610,0	1 041,9
6 month term (amount / average interest rate)	8,3 / 3,65	20,0 / 3,65		
12 month term (amount / average interest rate)	3,0 / 3,65			
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US\$)	19 Abril	22 Abril	23 Abril	24 Abril
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	13,6	85,0	-154,3	29,4
Flow of foreign exchange position = a + b.ii - c.ii + e + f	60,1	22,4	-243,7	-65,1
a. Spot purchases with non-banking costumers	79,6	68,1	-116,9	50,1
i. Purchases	447,4	330,5	363,2	552,1
ii. (-) Sales	367,8	262,4	480,2	502,0
b. Forward purchases with non-banking costumers	-86,3	15,7	-10,8	72,6
i. Pacted	133,0	90,0	110,9	273,2
ii. (-) Redemption	219,3	74,3	121,7	200,6
c. Forward sells with non-banking costumers	-39,8	-46,9	-100,2	-21,9
i. Pacted	124,5	40,1	129,3	238,9
ii. (-) Redemption	164,3	86,9	229,5	260,9
d. Interbank operations				
i. Spot	985,4	862,0	982,9	1 486,0
ii. Forward	245,0	106,0	237,0	135,0
e. Spot sales due to NDF redemption and swaps	-49,4	-19,4	14,5	-57,9
i. Purchases	162,1	53,1	132,8	138,3
ii. (-) Sales	211,5	72,5	118,3	196,2
f. Net operations with other financial institutions	-25,0	-13,6	-33,5	3,0
g. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	2,5924	2,5975	2,6051	2,6256
(*) Preliminar information				

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