

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	May 13	May 14	May 15	May 16	May 17
1. Commercial bank current account before Central Bank operations	21 191,2	21 794,7	21 124,1	20 866,5	20 030,2
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	100,0	100,0	50,0	100,0
Proposals received	370,0	420,0	480,0	237,7	218,2
Maturity	360 d	183 d	358 d	357 d	357 d
Interest rate : Minimum	3,78	3,72	3,75	3,75	3,73
Maximum	3,85	3,80	3,80	3,75	3,90
Average	3,81	3,78	3,79	3,75	3,74
Stock	26 375,0	26 525,0	26 625,0	26 775,0	26 887,0
Next maturity CD BCRP (Jun 11, 2013)			576,0		576,0
CD BCRP matured from May 16 to May 17, 2013					
v. Auction sale of time deposits in domestic currency	6 800,0	3 000,0	3 799,9	5 000,0	1 750,0
Proposals received	12 559,2	8 333,5	9 237,5	9 286,3	4 931,8
Maturity	1 d	1 d	1 d	1 d	1 d
Interest rate : Minimum	4,00	3,98	3,95	3,96	3,88
Maximum	4,05	4,05	4,03	4,01	3,98
Average	4,03	4,03	4,01	3,99	3,95
Stock	6 800,0	6 799,9	7 150,0	6 750,0	6 949,9
Next maturity of Time Deposits (May 16, 2013)			7 150,0		6 949,9
Time Deposits BCRP matured from May 16 to May 17, 2013			7 150,0		6 949,9
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	14 191,2	14 844,8	13 874,1	13 966,5	12 968,3
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0135%	0,0135%	0,0134%	0,0134%	0,0133%
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	105,0	10,0	26,0	4,5	1,6
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	14 086,2	14 834,8	13 848,1	13 962,0	12 966,7
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	20 773,4	20 925,8	20 511,7	20 435,8	20 242,8
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (22,6	22,8	22,3	22,2	22,0
c. Cumulative average current account in domestic currency (millions of S/.)	16 610,9	16 228,3	16 069,7	15 977,4	15 800,3
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (17,8	18,0	17,5	17,4	17,2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	616,5	670,5	744,1	730,1	890,5
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,25/4,25	4,15/4,25/4,24	4,10/4,25/4,24	4,20/4,25/4,25
b. Interbank operations (foreign currency)	323,4	363,3	126,3	143,4	92,5
Interest rate : Minimum / Maximum / Average	0,30/0,40/0,35	0,30/0,35/0,34	0,35/0,35/0,35	0,30/0,35/0,35	0,35/0,35/0,35
c. Secondary market of CDBCRP and CDBCRP-NR	356,7	1 942,2	855,0	2 625,0	512,0
6 month term (amount / average interest rate)	11,7 / 3,71	52,2 / 3,73	30,0 / 3,75	30,0 / 3,74	98,0 / 3,76
12 month term (amount / average interest rate)			10,0 / 3,82		5,0 / 3,72
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	10 Mayo	13 Mayo	14 Mayo	15 Mayo	16 Mayo
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	26,1	-77,6	120,5	54,4	-41,1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	67,1	11,7	87,4	126,3	123,0
a. Spot purchases with non-banking costumers	52,7	11,3	91,1	122,1	125,2
i. Purchases	350,3	266,9	380,7	407,9	353,7
ii. (-) Sales	297,7	255,6	289,6	285,8	228,5
b. Forward purchases with non-banking costumers	-65,3	-88,4	-18,6	-9,5	-171,3
i. Pacted	43,1	125,2	75,4	127,6	84,1
ii. (-) Redemption	108,4	213,7	94,1	137,1	255,4
c. Forward sells with non-banking costumers	-24,3	0,9	-51,7	62,5	-7,2
i. Pacted	166,3	92,7	167,9	163,6	285,2
ii. (-) Redemption	190,6	91,8	219,6	101,2	292,4
d. Interbank operations					
i. Spot	493,5	705,5	583,7	711,0	846,5
ii. Forward	105,0	185,0	88,0	33,0	75,5
e. Spot sales due to NDF redemption and swaps	98,3	-118,5	126,9	-31,8	36,8
i. Purchases	155,3	87,8	207,1	63,5	283,6
ii. (-) Sales	57,1	206,3	80,2	95,3	246,8
f. Net operations with other financial institutions	-1,7	-2,9	-5,1	0,1	-1,9
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,6038	2,6006	2,5999	2,6159	2,6301
(*) Preliminar information					

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