

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Nuevos Soles)

	Jul 15	Jul 16	Jul 17	Jul 18	Jul 19
1. Commercial bank current account before Central Bank operations	17 915,5	17 829,8	16 777,3	16 464,8	15 796,0
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	50,0	100,0	50,0	50,0	100,0
Maturity	186,2	394,2	221,7	222,2	192,0
Interest rate - Minimum	4,18	4,20	4,09	4,17	4,15
Maximum	4,20	4,22	4,17	4,20	4,17
Average	4,19	4,21	4,13	4,17	4,19
Stock	24 961,1	25 011,1	25 111,1	25 261,1	25 261,1
Next maturity CD BCRP (Aug 8, 2013)					1 500,1
CD BCRP matured from July 22 to 26, 2013					
v. Auction sale of time deposits in domestic currency					
Proposals received	3 400,0	3 500,0	3 000,0	2 700,0	2 500,1
Maturity	5 673,3	6 775,9	6 450,7	5 228,3	5 847,2
Interest rate - Minimum	1,0	1,0	1,0	1,0	1,0
Maximum	3,99	4,05	4,05	4,00	4,00
Average	4,18	4,18	4,15	4,13	4,10
Stock	4,10	4,15	4,11	4,11	4,07
Next maturity Time Deposits (July 22, 2013)	3 400,0	3 500,0	3 000,0	2 700,0	2 500,1
Time Deposits BCRP matured from July 22 to 26, 2013					2 500,1
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate - Minimum					
Maximum					
Average					
Stock	2 591,2	2 591,2	2 591,2	2 591,2	2 591,2
Next maturity CDR BCRP (Jul 24, 2013)					300,0
CDR BCRP matured from July 22 to 26, 2013					300,0
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	14 365,5	14 279,8	13 677,3	13 614,8	13 295,9
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0,0127%	0,0127%	0,0128%	0,0127%	0,0139%
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					
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	14 365,5	14 279,8	13 503,5	13 614,8	12 949,5
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	19 928,3	19 985,0	19 736,4	19 676,0	19 508,7
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	21,6	21,6	21,4	21,3	21,1
c. Cumulative average current account in domestic currency (millions of S/.)	15 740,9	15 525,9	15 448,0	15 333,6	15 208,1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	16,9	16,9	16,7	16,6	16,5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate - Minimum / Maximum / Average	750,7	825,2	773,9	764,7	775,9
b. Interbank operations (foreign currency)	4,25/4,30/4,25	4,25/4,30/4,25	4,25/4,30/4,25	4,25/4,30/4,25	4,20/4,30/4,26
Interest rate - Minimum / Maximum / Average	109,3	146,0	131,3	184,7	214,5
c. Secondary market of CDBCRP and CDBCRP-NR	0,25/0,30/0,26	0,25/0,30/0,26	0,25/0,30/0,25	0,25/0,30/0,26	0,25/0,30/0,25
6 month term (amount / average interest rate)	21,6	56,7	39,0	57,0	1 080,7
12 month term (amount / average interest rate)	6,0 / 4,16		5,0 / 4,15		35,7 / 4,17
7. Operations in the foreign exchange market (millions of US\$)	12 Julio	15 Julio	16 Julio	17 Julio	18 Julio
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	-45,4	-6,8	-43,7	-98,3	84,3
Flow of foreign exchange position = a + b1 - c1 + e + f	29,4	19,8	14,1	-35,6	-47,1
a. Spot purchases with non-banking costumers	9,3	30,9	-33,3	-38,6	-123,3
i. Purchases	353,4	299,4	217,4	261,3	186,4
ii. (-) Sales	344,1	268,5	250,9	299,9	309,9
b. Forward purchases with non-banking costumers	-17,1	-53,4	-58,9	-63,4	-19,2
i. Pacted	92,3	172,7	165,4	91,2	170,7
ii. (-) Redemption	109,4	226,2	224,3	154,6	189,9
c. Forward sells with non-banking costumers	57,8	-26,9	-1,2	-0,7	-150,5
i. Pacted	129,6	133,1	145,3	81,5	145,7
ii. (-) Redemption	71,8	160,0	146,5	82,2	296,3
d. Interbank operations					
i. Spot	333,1	344,0	349,1	532,0	380,9
ii. Forward	117,0	35,0	21,0	100,0	5,0
e. Spot sales due to NDF redemption and swaps	-18,4	-87,6	-30,3	-73,6	177,6
i. Purchases	66,6	114,1	130,7	79,5	296,1
ii. (-) Sales	85,0	181,6	161,0	153,1	117,6
f. Net operations with other financial institutions	1,0	-9,8	-0,1	4,3	5,2
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7701	2,7651	2,7608	2,7554	2,7675
(*) Preliminar information					

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