

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Jul 31	Ago 1	Ago 2
1. Commercial bank current account before Central Bank operations	15 829,2	15 301,8	15 010,7
2. Monetary and exchange Central Bank operations before close of the day			
a. Central Bank monetary operations			
i. Auction sale of CD BCRP		<u>50,0</u>	
Proposals received		227,8	
Maturity		371 d	
Interest rate : Minimum		4,11	
Maximum		4,15	
Average		4,13	
Stock	<u>25 411,1</u>	<u>25 461,1</u>	<u>25 461,1</u>
Next maturity CD BCRP (Aug 8, 2013)		1 500,1	1 500,1
CD BCRP matured from August 5 to 9, 2013			1 500,1
v. Auction sale of time deposits in domestic currency	<u>6 199,9</u>		
Proposals received	9 216,9		
Maturity	1 d		
Interest rate : Minimum	3,80		
Maximum	4,00		
Average	3,97		
Stock	<u>6 199,9</u>		
Next maturity of Time Deposits			
Time Deposits BCRP matured from August 5 to 9, 2013			
vi. Auction sale of CDR BCRP	<u>Desierta</u>	<u>40,0</u>	
Proposals received	10,0	100,0	
Maturity	61 d	61 d	
Interest rate : Minimum		0,2	
Maximum		0,3	
Average		0,2	
Stock	<u>2 146,2</u>	<u>2 186,2</u>	<u>2 186,2</u>
Next maturity CDR BCRP (Aug 9, 2013)		90,0	90,0
CDR BCRP matured from August 5 to 9, 2013			90,0
b. Central Bank foreign currency operations at over-the-counter	-475,2	-503,3	
i. Purchase (millions of US\$)			
Average exchange rate (S/. US\$)			
ii. Selling (millions of US\$)	170,0	180,0	
Average exchange rate (S/. US\$)	2,7950	2,7960	
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	10 104,4	14 708,5	15 010,7
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily efective rate)	0,0126%	0,0126%	0,0138%
b. Outcome of the direct temporary buying securities (Repo)			
Interest rate	5,05%	5,05%	5,05%
c. Monetary regulation credit			
Interest rate	5,05%	5,05%	5,05%
d. Overnight deposits in domestic currency	2 667,7		
Interest rate	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	7 436,7	14 708,5	15 010,7
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	18 269,7	19 460,0	19 460,0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	19,8	21,1	21,1
c. Cumulative average current account in domestic currency (millions of S/.)	13 986,7	15 198,8	15 198,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	15,1	16,5	16,5
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)	<u>197,0</u>	<u>247,0</u>	<u>375,9</u>
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,30/4,25
b. Interbank operations (foreign currency)	<u>1,1</u>	<u>3,5</u>	<u>33,8</u>
Interest rate : Minimum / Maximum / Average	0,25/0,25/0,25	0,30/0,30/0,30	0,25/0,25/0,25
c. Secondary market of CDBCRP and CDBCRP-NR	<u>1 121,9</u>	<u>1 147,7</u>	<u>1 220,7</u>
6 month term (amount / average interest rate)			
12 month term (amount / average interes rate)			30,0/4,10
24 month term (amount / average interest rate)			
7. Operations in the foreign exchange market (millions of US\$)	30 Julio	31 Julio	01 Agosto
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	<u>24,3</u>	<u>-59,6</u>	<u>-70,5</u>
Flow of foreign exchange position = a + b.ii - c.ii + e + f	<u>38,2</u>	<u>72,0</u>	<u>125,3</u>
a. Spot purchases with non-banking costumers	<u>33,2</u>	<u>-22,1</u>	<u>-82,3</u>
i. Purchases	97,5	328,9	183,9
ii. (-) Sales	64,3	351,0	266,2
b. Forward purchases with non-banking costumers	<u>-35,2</u>	<u>-13,1</u>	<u>-163,5</u>
i. Pacted	3,7	136,0	108,4
ii. (-) Redemption	38,9	149,2	272,0
c. Forward sells with non-banking costumers	<u>-21,3</u>	<u>118,5</u>	<u>32,3</u>
i. Pacted	3,0	414,8	158,1
ii. (-) Redemption	24,3	296,3	125,8
d. Interbank operations			
i. Spot		309,0	721,2
ii. Forward		33,0	206,0
e. Spot sales due to NDF redemption and swaps	<u>-9,6</u>	<u>155,5</u>	<u>-132,5</u>
i. Purchases	11,2	294,7	125,0
ii. (-) Sales	20,7	139,3	257,5
f. Net operations with other financial institutions		<u>85,7</u>	<u>194,0</u>
g. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datatec)		2,7936	2,7959
(*) Preliminar information			

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)