

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Sep. 2	Sep. 3	Sep. 4	Sep. 5	Sep. 6
1. Commercial bank current account before Central Bank operations	10 339,2	10 786,5	10 518,8	10 527,4	10 296,0
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		50,0	50,0	
Maturity	205,4		150,0	226,6	
Interest rate : Minimum	192 d		554 d	371 d	
Maximum	4,02		4,11	4,06	
Average	4,09		4,11	4,06	
Stock	4,05		4,11	4,06	
Next maturity CD BCRP (Sep. 10, 2013)	<u>23 071,0</u>	23 071,0	<u>23 121,0</u>	<u>23 171,0</u>	23 171,0
CD BCRP matured from Sep. 9 to 13, 2013		1 250,2			1 250,2
ii. Outcome of the buying auction sale securities (Repo)					3 628,9
Proposals received	2 000,0	2 000,0	3 000,1	3 000,0	3 000,0 1 415,0
Maturity	3 770,0	4 906,0	5 566,0	5 269,0	4 680,0 1 415,0
Interest rate : Minimum	1 d	1 d	1 d	1 d	3 d 3 d
Maximum	4,3	4,42	4,5	4,6	4,50 4,25
Average	4,5	4,7	4,7	4,8	4,66 4,53
Stock	4,4	4,56	4,7	4,7	4,59 4,36
Next maturity Repo (Sep. 9, 2013)	2 000,0	2 000,0	3 000,1	3 000,0	4 415,0
Repo matured from Sep. 9 to 13, 2013		2 000,0			4 415,0
vi. Auction sale of CDR BCRP		2 000,0			4 415,0
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP (Sep. 10, 2013)	<u>2 602,2</u>	<u>2 602,2</u>	<u>2 602,2</u>	<u>2 602,2</u>	<u>2 602,2</u>
CDR BCRP matured from Sep. 9 to 13, 2013		258,2			258,2
b. Central Bank foreign currency operations at over-the-counter		-351,2	-112,3	-449,7	
i. Purchase (millions of US\$)					
Average exchange rate (S/. US\$)					
ii. Selling (millions of US\$)		125,0	40,0	160,0	
Average exchange rate (S/. US\$)		2,8092	2,8080	2,8104	
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	12 289,2	12 435,3	13 356,6	13 027,7	14 711,0
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0125%	0,0125%	0,0125%	0,0125%	0,0137%
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		225,0	225,0	225,0	225,0
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	12 289,2	12 210,3	13 131,6	12 802,7	14 486,0
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	15 750,4	17 524,2	16 207,7	16 311,8	16 881,1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	15,4	17,7	17,7	17,9	18,6
c. Cumulative average current account in domestic currency (millions of S/.)	13 376,4	12 987,7	11 546,0	11 942,4	12 366,4
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	11,0	13,1	12,8	13,0	13,6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	84,0	130,0	250,0	229,0	225,5
b. Interbank operations (foreign currency)	4,25/4,50/4,34	4,40/4,60/4,45	4,40/4,70/4,60	4,65/4,70/4,70	4,25/4,70/4,51
Interest rate : Minimum / Maximum / Average	6,0	5,0		41,0	74,0
c. Secondary market of CDBCRP and CDBCRP-NR	0,15/0,15/0,15	0,15/0,15/0,15		0,15/0,15/0,15	0,15/0,15/0,15
6 month term (amount / average interest rate)	<u>675,4</u>	<u>135,0</u>	<u>349,7</u>	<u>211,6</u>	<u>54,5</u>
12 month term (amount / average interest rate)	14,4 / 4,05				50,0 / 4,05
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	29 Agosto	02 Setiembre	03 Setiembre	04 Setiembre	05 Setiembre
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	8,7	-96,2	35,0	4,4	86,6
Flow of foreign exchange position = a + b.ii - c.ii + e + f	29,5	-131,4	-35,3	-92,1	272,3
a. Spot purchases with non-banking costumers	-50,0	-185,4	-137,2	-195,4	-10,8
i. Purchases	442,2	181,1	258,9	204,2	264,5
ii. (-) Sales	492,2	366,5	396,1	399,6	275,2
b. Forward purchases with non-banking costumers	151,4	-50,6	-10,2	79,1	-212,9
i. Pacted	345,8	110,9	140,2	190,9	74,0
ii. (-) Redemption	194,3	161,5	150,4	111,8	287,0
c. Forward sells with non-banking costumers	172,3	-85,9	-80,6	-17,5	-27,3
i. Pacted	252,1	4,5	156,9	106,9	71,0
ii. (-) Redemption	79,8	90,4	237,4	124,4	98,3
d. Interbank operations					
i. Spot	707,0	316,5	436,8	455,8	374,0
ii. Forward	105,0	93,0	178,0	72,0	110,0
e. Spot sales due to NDF redemption and swaps	-33,8	-13,5	58,9	75,6	-73,4
i. Purchases	61,1	67,5	153,9	121,8	97,2
ii. (-) Sales	94,9	81,1	94,9	46,2	170,6
f. Net operations with other financial institutions					
g. Monetary regulation credit	-1,2	-3,6	130,0	40,3	167,7
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,8088	2,8070	2,8096	2,8075	2,8101
(*) Preliminar information					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)