

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Newsoles)

	Jan. 02	Jan. 03	Jan. 06	Jan. 07	Jan. 08	Jan. 09	Jan. 10
1. Commercial bank current account before Central Bank operations	6 205,3	8 275,6	8 696,2	8 791,6	9 879,2	9 508,1	9 340,2
2. Monetary and exchange Central Bank operations before close of the day							
a. Central Bank monetary operations							
i. Auction sale of CD BCRP	50,0		50,0		50,0	50,0	
Proposals received	148,0		248,0		310,0	509,2	
Maturity	371 d		185 d		547 d	364 d	
Interest rate - Minimum	3,79		3,67		3,71	3,66	
Maximum	3,85		3,68		3,75	3,66	
Average	3,84		3,68		3,73	3,66	
Stock	19 942,4	19 042,4	19 062,4	19 092,4	19 142,4	19 342,4	16 942,4
Next maturity CD BCRP (January 16, 2014)			2 250,0				400,0
CD BCRP matured from January 13 to 17, 2014			2 250,0				400,0
Outcome of the buying auction sale securities (Repo)	2 000,0	4 000,0	3 500,0	2 445,0	2 000,0	1 140,0	1 000,0
Proposals received	3 030,0	4 305,0	3 776,0	2 445,0	2 850,0	1 140,0	1 140,0
Maturity	7 d	1 d	1 d	1 d	1 d	1 d	3 d
Interest rate - Minimum	4,45	4,10	4,05	4,06	4,01	4,00	4,00
Maximum	4,45	4,58	4,47	4,15	4,09	4,05	4,00
Average	4,45	4,29	4,21	4,03	4,05	4,02	4,00
Stock	6 000,0	6 000,0	3 500,0	4 445,0	4 000,0	1 140,0	1 000,0
Next maturity REPO January 13, 2014			3 500,0				1 000,0
REPO matured from January 13 to 17, 2014			3 500,0				1 000,0
Auction sale of CDR BCRP	300,0	300,0	300,0	100,0	190,0	225,0	
Proposals received	420,0	175,0	315,0	100,0	190,0	225,0	
Maturity	60 d	60 d	59 d	59 d	61 d	61 d	
Interest rate - Minimum	0,08	0,10	0,10	0,15	0,10	0,12	
Maximum	0,15	0,11	0,13	0,15	0,15	0,15	
Average	0,11	0,11	0,11	0,15	0,13	0,14	
Stock	3 411,0	3 266,0	3 316,0	3 266,0	3 081,0	3 081,0	3 061,0
Next maturity CDR BCRP (January 13, 2014)			170,0				300,0
CDR BCRP matured from January 13 to 17, 2014			170,0				300,0
Central Bank foreign currency operations at over-the-counter			770,0				
i. Purchase (millions of US\$)							
Average exchange rate (S/ / US\$)							
ii. Selling (millions of US\$)							
Average exchange rate (S/ / US\$)							
c. Operations with Tesoro Público (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. Purchase of CD BCRP and CD BCRP-NR							
ii. Recurchase of CD BCRP and CD BCRP-NR							
3. Commercial bank current account before close of the day	11 855,3	12 475,6	11 846,2	11 136,6	11 414,2	10 588,1	10 340,2
4. Central Bank monetary operations							
a. Swap operations of foreign currency							
Fee (daily effective rate)	0,0125%	0,0125%	0,0125%	0,0125%	0,0125%	0,0125%	0,0126%
b. Outcome of the direct temporary buying securities (Repo)	4,80%	4,80%	4,80%	4,80%	4,80%	4,80%	4,80%
c. Monetary regulation credits	4,80%	4,80%	4,80%	4,80%	4,80%	4,80%	4,80%
d. Overnight deposits in domestic currency	3,20%	3,20%	3,20%	3,20%	3,20%	3,20%	3,20%
5. Commercial bank current account in the BCR at close of the day	11 855,3	12 254,8	11 628,2	10 893,5	11 007,2	10 141,9	9 669,9
a. Cumulative average reserve balances in domestic currency (millions of S/)(1)	15 150,7	16 150,7	15 399,5	15 150,7	16 076,0	15 266,6	15 266,6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	17,5	17,5	16,8	17,5	17,5	17,5	17,5
c. Cumulative average current account in domestic currency (millions of S/)	8 371,0	8 262,5	10 154,2	10 816,9	10 827,3	10 849,3	10 731,3
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	12,4	12,4	11,1	12,4	11,8	11,8	11,7
6. Interbank market and Secondary market of CDBCRP							
a. Interbank operations (domestic currency)	144,0	120,0	361,0	260,0	562,0	690,0	859,0
Interest rate - Minimum / Maximum / Average	4,104,65/4,33	4,209,2/4,20	3,954,1/5,4,00	4,004,2/5,4,00	4,004,2/5,4,00	4,004,2/5,4,00	3,954,0/4,0,00
b. Interbank operations (foreign currency)	10,0	50,0	60,0	60,0	60,0	60,0	170,0
Interest rate - Minimum / Maximum / Average	0,15/0,15/0,15	0,15/0,15/0,15	0,15/0,15/0,15	0,15/0,15/0,15	0,15/0,15/0,15	0,15/0,15/0,15	0,15/0,15/0,15
c. Secondary market of CDBCRP and CDBCRP-NR							
6 month term (amount / average interest rate)						51	
12 month term (amount / average interest rate)							
24 month term (amount / average interest rate)							50,0 / 3,65
7. Operations in the foreign exchange market (millions of US\$)	Dec. 31	Jan. 02	Jan. 03	Jan. 06	Jan. 07	Jan. 08	Jan. 09
Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f	37,7	-53,3	34,7	-36,7	-29,8	-29,8	6,6
Flow of foreign exchange position = a + b1 - c1 + e + f	47,1	-80,1	-61,6	-69,5	-37,8	-37,8	36,6
a. Spot purchases with non-banking costumers	46,4	-255,0	-240,8	-87,1	-134,0	4,9	-17,9
Purchases	97,4	259,1	270,3	313,5	187,2	369,5	295,0
i. (i) Sales	41,0	514,7	511,2	400,7	321,2	363,6	296,0
ii. (ii) Redemption	-11,6	-322,5	-73,0	-111,9	-82,6	44,2	-379,4
iii. (iii) Pacted	-2,0	171,3	238,3	401,5	285,9	361,1	129,7
iv. (iv) Redemption	9,5	433,8	165,3	413,3	203,3	316,8	509,1
b. Forward sales with non-banking costumers	-2,2	-349,3	-23,3	-24,6	92,9	111,6	-349,3
Purchased		256,2		134,8	308,4	324,0	
Redemption		605,5		159,4	215,5	215,4	
c. Interbank operations							
i. Spot		463,0	354,7	567,6	1 053,0	500,5	569,3
ii. Forward		60,0	105,0	55,0	43,0	15,0	33,0
e. Spot sales due to NDF redemption and swaps	-6,6	176,6	66,7	-100,1	163,4	2,8	12,2
Purchases	0,0	596,6	114,0	146,0	215,1	210,1	469,7
Sales	6,6	417,0	47,7	246,1	111,7	207,4	451,5
f. Net operations with other financial institutions		198,0	62,3	-116,2	-45,2	-74,4	
g. Monetary regulation credits							
Interest rate							
Note: Interbank exchange rate (Source: Database)	2,8030	2,8067	2,8067	2,8008	2,8038	2,8016	2,8016
(1) Preliminary information							

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