

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	November 2	November 3	November 4
1. Commercial bank current account before Central Bank operations	6 575,0	6 594,5	6 849,4
2. Monetary and exchange Central Bank operations before close of the day			
a. Central Bank monetary operations			
i. Auction sale of CD BCRP		60,0	
Proposals received		197,2	
Maturity		371 d	
Interest rate : Minimum		4,10	
Maximum		4,15	
Average		4,12	
Stock	8 180,3	8 240,3	8 240,3
Next maturity CD BCRP (November 9, 2011)	1 100,0	1 100,0	1 100,0
CD BCRP matured from 4 November, 2011			
ii. Outcome of the buying auction sale securities (Repo)	1 599,9	1 400,0	1 949,9
Proposals received	3 555,5	3 319,4	4 405,0
Maturity	1 d	1 d	3 d
Interest rate : Minimum	4,25	4,27	4,31
Maximum	4,41	4,41	4,44
Average	4,34	4,35	4,34
Stock	1 599,90	1 400,00	1 949,9
Next maturity Repo (November 4, 2011)			1 949,9
Repo matured from 4 November, 2011			1 949,9
iii. Auction sale of CDV BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	4 210,0	4 110,0	3 910,0
Next maturity CDV BCRP (November 4, 2011)	100,0		200,0
CDV BCRP matured from 4 November, 2011			1 010,0
iv. Auction sale of CDLD BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	50,0	50,0	50,00
Next maturity CDLD BCRP (December 14, 2011)	50,0	50,0	50,00
CDLD BCRP matured from 4 November, 2011			
v. Auction sale of time deposits in domestic currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity of Time Deposits (November 4, 2011)			
Time Deposits matured from 4 November, 2011			
vi. Auction sale of CDR BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	590,0	590,0	590,0
Next maturity CDR BCRP (November 22, 2011)	490,0	490,0	490,0
CDR BCRP matured from 4 November, 2011			
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	8 174,9	7 934,5	8 799,3
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily effective rate)	0,0130%	0,0130%	1,4200%
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			
Interest rate	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	8 174,9	7 934,5	8 799,3
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	9 276,4	11 028,9	9 930,7
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	13,0	17,9	15,4
c. Cumulative average current account in domestic currency (millions of S/.)	5 719,3	6 182,0	6 836,3
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	8,7	12,9	10,6
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)	426,5	446,5	405,1
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,35/4,27	4,25/4,35/4,28
b. Interbank operations (foreign currency)	95,4	178,4	248,0
Interest rate : Minimum / Maximum / Average	0,15/0,50/0,35	0,35/0,40/0,40	0,40/0,40/0,40
c. Secondary market of CDBCRP and CDBCRP-NR	212,7	88,0	
6 month term (amount / average interest rate)			
12 month term (amount / average interest rate)			
24 month term (amount / average interest rate)			
7. Operations in the foreign exchange market (millions of US\$)	October 31	November 2	November 3
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-43,4	172,6	-41,2
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-3,9	100,0	-21,7
a. Spot purchases with non-banking costumers	-3,0	113,0	-24,3
i. Purchases	88,4	299,9	308,3
ii. (-) Sales	91,4	186,9	332,6
b. Forward purchases with non-banking costumers	-89,6	106,0	-104,8
i. Pacted	8,5	266,6	63,0
ii. (-) Redemption	98,1	160,6	167,8
c. Forward sells with non-banking costumers	-50,0	33,4	-85,3
i. Pacted	4,9	132,6	233,5
ii. (-) Redemption	54,9	99,2	318,8
d. Interbank operations			
i. Spot		347,3	569,8
ii. Forward		190,0	87,0
e. Spot sales due to NDF redemption and swaps	-44,1	-74,0	153,7
i. Purchases	49,8	59,4	311,2
ii. (-) Sales	93,8	133,4	157,5
f. Net operations with other financial institutions		-0,4	-0,1
g. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datatec)	2,7059	2,7110	2,7082
(*) Preliminar information			

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