

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	November 28	November 29	November 30	December 1	December 2
1. Commercial bank current account before Central Bank operations	7 497,5	7 324,6	6 963,8	8 125,0	8 745,3
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	400,0	100,0	100,0	60,0	
Maturity	1 348,3	419,3	414,7	244,1	
Interest rate : Minimum	169 d	168 d	254 d	378 d	
Maximum	3,96	3,97	3,94	3,94	
Average	3,97	3,97	3,96	3,98	
Stock	3,97	3,97	3,95	3,96	
Next maturity CD BCRP (December 1, 2011)	11 520,3	11 720,3	11 720,3	10 480,2	10 480,2
CD BCRP matured from 1 to 2 of December, 2011	1 300,1	1 300,1	1 300,1		1 300,0
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Repo					
Repo matured from 1 of December, 2011					
iii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	800,0	800,0	800,0	800,0	800,0
Next maturity CDV BCRP (December 5, 2011)	200,0	200,0	200,0	200,0	200,0
CDV BCRP matured from 1 to 2 of December, 2011					800,0
iv. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	50,0	50,0	50,0	50,0	50,0
Next maturity CDLD BCRP (December 14, 2011)	50,0	50,0	50,0		50,0
CDLD BCRP matured from 1 to 2 of December, 2011					
v. Auction sale of time deposits in domestic currency					
Proposals received	2 459,3	2 528,9	3 320,4		
Maturity	2 459,3	2 528,9	3 320,4		
Interest rate : Minimum	1 d	1 d	1 d		
Maximum	4,10	4,13	4,00		
Average	4,25	4,25	4,25		
Stock	4,17	4,20	4,20		
Next maturity of Time Deposits (December 1, 2011)	2 459,3	2 528,9	3 320,4		
Time Deposits matured from 1 to 2 of December, 2011					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP (December 1, 2011)					
CDR BCRP matured from 1 to 2 of December, 2011					
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)			307,8	879,9	261,7
Average exchange rate (S/. US\$)			114,0	326,0	97,0
ii. Selling (millions of US\$)			2,7000	2,6990	2,6980
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	4 638,2	4 595,7	3 951,2	8 944,9	9 007,0
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0130%	0,0130%	0,0130%	0,0130%	0,0143%
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	20,0	3,45%	30,1	3,45%	3,45%
	3,45%	3,45%	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	4 618,2	4 595,7	3 921,1	8 944,9	9 007,0
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	8 882,4	8 841,3	8 780,4	12 039,3	12 185,3
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	13,7	13,6	13,5	33,3	23,7
c. Cumulative average current account in domestic currency (millions of S/.)	5 788,0	5 746,9	5 747,6	8 944,9	8 975,9
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	8,9	8,8	8,8	24,8	17,4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	264,0	309,0	559,0	561,9	714,4
	4,20/4,25/4,23	4,20/4,25/4,24	4,20/4,30/4,25	4,25/4,25/4,25	4,20/4,30/4,25
b. Interbank operations (foreign currency)	1,0	21,0	19,0	95,0	189,6
Interest rate : Minimum / Maximum / Average	0,10/0,10/0,10	0,10/0,10/0,10	0,10/0,10/0,10	0,25/0,25/0,25	0,25/0,35/0,34
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	20,6	22,5	25,0	85,0	66,8
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	November 25	November 28	November 29	November 30	December 1
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-42,6	-144,4	-25,8	90,0	50,5
Flow of foreign exchange position = a + b.ii - c.ii + e + f	7,4	-17,9	2,2	-149,3	-207,0
a. Spot purchases with non-banking costumers	46,4	-23,5	0,5	-32,3	115,2
i. Purchases	264,4	238,6	293,3	341,2	330,3
ii. (-) Sales	218,0	262,2	292,9	373,6	215,0
b. Forward purchases with non-banking costumers	143,7	16,4	97,1	-74,3	-24,5
i. Pacted	205,9	133,9	177,8	241,7	74,3
ii. (-) Redemption	62,2	117,5	80,7	316,1	98,8
c. Forward sells with non-banking costumers	193,7	142,8	125,0	-313,7	-282,0
i. Pacted	398,7	438,9	211,9	311,8	30,7
ii. (-) Redemption	205,0	296,1	86,9	625,4	312,7
d. Interbank operations					
i. Spot	515,0	457,2	378,8	677,3	698,0
ii. Forward	147,0	60,0	157,0	53,0	48,0
e. Spot sales due to NDF redemption and swaps	135,3	181,3	9,0	313,8	215,0
i. Purchases	193,8	294,4	86,5	618,7	303,4
ii. (-) Sales	58,5	113,2	77,5	304,9	88,4
f. Net operations with other financial institutions	-31,5	2,9	-1,1	-121,5	-323,3
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7135	2,7082	2,7057	2,6999	2,6989
(*) Preliminary information					

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