

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

	Millions of Nuevos Soles				
	Nov. 24, 2014	Nov. 25, 2014	Nov. 26, 2014	Nov. 27, 2014	Nov. 28, 2014
1. Commercial bank current account before Central Bank operations	1 882,4	1 017,8	1 707,6	1 850,9	1 285,1
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	100,0		100,0	100,0	
Proposals received	305,3		221,0	289,0	
Maturity	171,4		533,4	350,4	
Interest rate : Minimum	3,31		3,4	3,5	
Maximum	3,50		3,4	3,6	
Average	3,46		3,4	3,6	
Stock	15 435,1	15 435,1	15 535,1	15 635,1	15 635,1
Next maturity CD BCRP (December 11, 2014)			1 000,0	1 000,0	1 000,0
CD BCRP matured from December 1 to 5, 2014					
ii. Outcome of the buying auction sale securities (Repo)	2 000,0	446,0	1 130,0	600,0	1 000,0
Proposals received	3 672,0	446,0	1 130,0	1 137,0	1 095,0
Maturity	1,4	1,4	1,4	1,4	1,4
Interest rate : Minimum	3,53	3,50	3,50	3,6	3,8
Maximum	3,70	3,58	3,61	3,6	4,0
Average	3,55	3,50	3,51	3,7	3,8
Stock	4 061,0	1 745,0	1 215,0	1 615,0	1 515,0
Next maturity REPO (December 1, 2014)			600,0	1 000,0	900,0
REPO matured from December 1 to 5, 2014			600,0	1 000,0	900,0
vi. Auction sale of CDR BCRP	60,0				300,0
Proposals received	60,0				390,0
Maturity	63,4				63,4
Interest rate : Minimum	0,12				0,0
Maximum	0,15				0,1
Average	0,13				0,0
Stock	3 285,0	2 955,0	2 555,0	2 555,0	2 740,0
Next maturity CDR BCRP (December 1, 2014)			115,0	115,0	320,0
CDR BCRP matured from December 1 to 5, 2014			115,0	115,0	915,0
vii. Auction sale of Swap operation in foreign currency					500,0
Proposals received					1 520,0
Maturity					367,4
Interest rate : Minimum					4,5
Maximum					4,5
Average					4,5
Stock	4 591,5	4 591,5	4 591,5	4 591,5	5 091,5
Next maturity Swap (December 4, 2014)			300,0	300,0	300,0
Swap matured from December 1 to 5, 2014					600,0
viii. Auction FX Swap Sell BCRP	300,0				299,9
Proposals received	770,0				1 118,4
Maturity	63,4				63,4
Interest rate : Minimum	0,05				0,00
Maximum	0,02				0,01
Average	0,02				0,01
Stock	12 059,9	12 059,9	12 059,9	12 059,9	12 659,8
Next maturity Swap (December 5, 2014)			300,0	300,0	300,0
FX Swap Sell matured from December 1 to 5, 2014					
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	4 168,4	2 147,8	2 207,6	2 750,9	2 385,1
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0120%	0,0121%	0,0121%	0,0121%	0,0121%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	4,30%	4,30%	4,30%	4,30%	4,30%
c. Monetary regulation credit					
Interest rate	4,30%	4,30%	4,30%	4,30%	4,30%
d. Overnight deposits in domestic currency	663,3	528,5	508,7	629,7	629,7
Interest rate	2,30%	2,30%	2,30%	2,30%	2,30%
5. Commercial bank current account in the BCR at close of the day	3 505,1	1 819,3	1 687,1	2 242,2	1 754,4
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	10 257,9	10 152,1	10 040,4	10 100,0	9 977,5
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (†)	10,9	10,8	10,6	10,7	10,6
c. Cumulative average current account in domestic currency (millions of S/.)	4 712,9	4 589,1	4 477,5	4 518,7	4 396,2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (†)	5,0	4,9	4,7	4,8	4,7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	826,5	1 324,5	1 246,5	1 069,0	1 427,0
Interest rate : Minimum / Maximum / Average	3,50/3,55/3,50	3,50/3,50/3,50	3,50/3,65/3,51	3,50/3,60/3,59	3,60/3,75/3,65
b. Interbank operations (foreign currency)	5,0	5,0	5,0	5,0	3,0
Interest rate : Minimum / Maximum / Average	0,15/0,15/0,15	20,0/7,3/3,0	0,10/0,15/0,14	0,10/0,15/0,14	0,10/0,15/0,15
c. Secondary market of CDBCRP and CDBCRP-NR	15,0	55,0	5,0	102,0	33,0
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\$)	21 November 2014	24 November 2014	25 November 2014	26 November 2014	27 November 2014
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-122,7	-0,4	84,4	-97,7	41,6
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-73,5	-236,9	-18,9	-126,6	125,1
a. Spot purchases with non-banking costumers	-155,1	-333,7	-77,0	-56,2	29,6
i. Purchases	286,8	167,6	266,1	298,6	256,0
ii. (-) Sales	441,8	501,4	343,1	354,7	226,4
b. Forward purchases with non-banking costumers	4,3	24,0	-356,5	59,0	205,9
i. Pacted	291,3	305,4	147,2	187,3	315,0
ii. (-) Redemption	287,0	281,5	503,7	128,3	109,0
c. Forward sells with non-banking costumers	144,4	-109,7	-459,9	30,0	289,4
i. Pacted	295,8	211,7	190,8	131,9	300,4
ii. (-) Redemption	141,4	321,4	650,7	101,9	11,0
d. Interbank operations					
i. Spot	1265,7	643,1	533,2	668,4	144,7
ii. Forward	83,0	45,0	108,0	103,0	41,7
e. Spot sales due to NDF redemption and swaps	43,1	225,3	319,6	42,7	7,6
i. Purchases	140,0	312,8	649,6	73,5	7,8
ii. (-) Sales	96,9	87,5	330,0	30,8	0,3
f. Net operations with other financial institutions	-16,3	14,3	-114,6	-139,6	-10,1
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Dalatec)	2,9165	2,9167	2,9158	2,9124	2,9116
(*) Preliminar information					

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