

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	November 21	November 22	November 23	November 24	November 25
1. Commercial bank current account before Central Bank operations	7 826,1	8 143,4	7 885,1	7 707,6	7 601,0
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		300,0
Proposals received		471,0	358,4	414,0	996,7
Maturity		175 d	175 d	174 d	172 d
Interest rate : Minimum		4,00	3,99	3,98	3,95
Maximum		4,03	3,99	3,98	3,97
Average		4,01	3,99	3,98	3,97
Stock	10 160,3	10 360,3	10 460,3	10 820,3	11 120,3
Next maturity CD BCRP (December 1, 2011)	1 300,1	1 300,1	1 300,1	1 300,1	1 300,1
CD BCRP matured from 28 of November to 2 of December, 2011					
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Repo					
Repo matured from 28 of November, 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 28 of November to 2 of December, 2011					
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	50,0
CDLD BCRP matured from 28 of November to 2 of December, 2011					
v. Auction sale of time deposits in domestic currency	3 800,1	3 999,9	3 800,1	3 800,0	3 700,0
Proposals received	4 721,3	4 681,5	4 849,0	5 331,6	3 877,4
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	4,06	4,10	4,10	4,10	4,10
Maximum	4,20	4,20	4,20	4,19	4,19
Average	4,14	4,16	4,17	4,18	4,16
Stock	3 800,1	3 999,9	3 800,1	3 800,0	3 700,0
Next maturity of Time Deposits (November 28, 2011)					3 700,0
Time Deposits matured from 28 of November to 2 of December, 2011					3 700,0
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	590,0	100,0	100,0	100,0	
Next maturity CDR BCRP (November 28, 2011)					
CDR BCRP matured from 28 of November to 2 of December, 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	4 026,0	3 943,5	3 985,0	3 547,6	3 601,0
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	1,0130%	1,0130%	1,0130%	1,0130%	1,0420%
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	83,5	11,7		8,0	
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	3 942,5	3 931,8	3 985,0	3 539,6	3 601,0
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	9 634,6	9 731,4	9 616,1	9 302,0	9 211,5
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	14,8	15,0	14,8	14,3	14,2
c. Cumulative average current account in domestic currency (millions of S/.)	6 765,8	6 637,0	6 323,6	6 221,9	6 117,1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	10,1	10,2	10,1	9,6	9,4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	326,0	358,5	248,1	131,5	210,7
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,25/4,25	4,20/4,25/4,25	4,25/4,25/4,25	4,25/4,25/4,25
b. Interbank operations (foreign currency)	45,3	36,8	2,0		
Interest rate : Minimum / Maximum / Average	0,10/0,10/0,10	0,10/0,10/0,10	0,10/0,10/0,10		
c. Secondary market of CDBCRP and CDBCRP-NR		15,0	25,0	10,0	
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\$)	November 18	November 21	November 22	November 23	November 24
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-68,5	-16,6	-17,1	0,1	59,0
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-94,1	121,6	-91,7	101,9	57,4
a. Spot purchases with non-banking costumers	61,7	109,6	70,0	97,8	45,4
i. Purchases	270,3	276,5	289,3	310,5	210,6
ii. (-) Sales	208,6	166,8	219,3	212,7	165,2
b. Forward purchases with non-banking costumers	-16,1	71,5	-102,3	-138,2	2,7
i. Pacted	126,9	134,0	95,2	304,6	43,5
ii. (-) Redemption	143,1	62,5	197,5	442,8	40,8
c. Forward sells with non-banking costumers	-41,7	209,7	-176,9	-36,4	1,2
i. Pacted	127,6	217,7	171,9	497,3	1,3
ii. (-) Redemption	169,3	8,0	348,8	533,7	0,1
d. Interbank operations					
i. Spot	458,0	152,0	463,4	475,9	272,4
ii. Forward	10,0	34,0	40,0	159,0	47,0
e. Spot sales due to NDF redemption and swaps	-14,6	-46,6	165,8	88,1	-28,4
i. Purchases	118,8	6,7	346,6	528,0	
ii. (-) Sales	133,4	53,3	180,8	439,9	28,4
f. Net operations with other financial institutions	-114,9	4,0	-176,2	6,9	-0,2
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,6999	2,7018	2,7017	2,7064	2,7071
(*) Preliminary information					

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