

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Oct 29	Oct 30	Oct 31
1. Commercial bank current account before Central Bank operations	18 413,8	18 238,5	18 006,3
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	50,0	
Proposals received	289,0	314,5	
Maturity	353 d	161 d	
Interest rate : Minimum	3,95	3,90	
Maximum	4,05	3,90	
Average	4,01	3,90	
Stock	<u>21 650,0</u>	<u>21 700,0</u>	21 700,0
Next maturity CD BCRP (November 6, 2012)			1 550,0
CD BCRP matured from 5 to 9 November, 2012			1 790,0
v. Auction sale of time deposits in domestic currency	9 761,1	9 299,9	6 634,1
Proposals received	9 761,1	10 101,1	6 634,1
Maturity	1 d	1 d	5 d
Interest rate : Minimum	4,18	4,15	4,15
Maximum	4,25	4,25	4,25
Average	4,23	4,21	4,20
Stock	<u>9 761,1</u>	<u>9 299,9</u>	6 634,1
Next maturity of Time Deposits (November 6, 2012)			6 634,1
Time Deposits matured from 5 to 9 November, 2012			6 634,1
b. Central Bank foreign currency operations at over-the-counter	52,1	51,9	51,9
i. Purchase (millions of US\$)	20,0	20,0	20,0
Average exchange rate (S/. US\$)	2,6040	2,5970	2,5960
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	8 604,8	8 940,5	11 424,1
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily effective rate)	0,0135%	0,0135%	0,0136%
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	70,0	30,0	190,0
Interest rate	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	8 534,8	8 910,5	11 234,1
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	13 296,7	13 296,7	14 182,9
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	16,9	16,9	17,6
c. Cumulative average current account in domestic currency (millions of S/.)	10 853,8	10 644,3	10 663,3
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	12,3	12,3	13,3
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)	484,0	390,0	429,0
Interest rate : Minimum / Maximum / Average	4,15/4,25/4,24	4,00/4,25/4,21	4,10/4,25/4,24
b. Interbank operations (foreign currency)	105,2	11,4	37,2
Interest rate : Minimum / Maximum / Average	0,70/2,00/0,79	0,50/0,50/0,50	1,20/2,05/1,83
c. Secondary market of CDBCRP and CDBCRP-NR	621,2	974,0	780,0
6 month term (amount / average interest rate)			80 / 3,89
12 month term (amount / average interest rate)			
24 month term (amount / average interest rate)			
7. Operations in the foreign exchange market (millions of US\$)	Oct 26	Oct 29	Oct 30
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	28,4	46,0	-149,9
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-62,4	160,3	-110,4
a. Spot purchases with non-banking costumers	-30,2	98,5	-88,3
i. Purchases	377,8	365,6	264,4
ii. (-) Sales	408,0	267,1	352,6
b. Forward purchases with non-banking costumers	256,5	-81,6	-98,2
i. Pacted	327,9	181,2	52,5
ii. (-) Redemption	71,4	262,8	150,6
c. Forward sells with non-banking costumers	165,6	32,6	-58,6
i. Pacted	193,1	257,1	55,0
ii. (-) Redemption	27,5	224,5	113,6
d. Interbank operations			
i. Spot	1177,9	1224,1	1394,3
ii. Forward	210,0	95,0	176,0
e. Spot sales due to NDF redemption and swaps	-39,4	50,7	-30,0
i. Purchases	25,2	221,4	112,4
ii. (-) Sales	64,6	170,7	142,5
f. Net operations with other financial institutions	-36,6	-27,2	-29,1
g. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datatec)	2,5993	2,6020	2,5972
(*) Preliminary information			

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