

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Nov 26	Nov 27	Nov 28	Nov 29	Nov 30
1. Commercial bank current account before Central Bank operations	17 748,0	18 057,7	18 233,8	18 288,2	18 310,8
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	50,0 100,0	100,0	50,0	
Proposals received	169,0	327,7 223,5	218,8	199,1	
Maturity	346 d	161 d 161 d	160 d	343 d	
Interest rate : Minimum	4,02	3,82 3,83	3,88	4,00	
Maximum	4,04	3,84 4,00	4,01	4,04	
Average	4,04	3,84 3,94	3,99	4,02	
Stock	22 059,9	21 989,9	22 089,9	22 139,9	22 139,9
Next maturity CD BCRP (December 11, 2012)					850,0
CD BCRP matured from 3 to 7 December, 2012					
v. Auction sale of time deposits in domestic currency	9 000,1	9 017,6	9 276,3	9 396,8	8 084,3
Proposals received	9 326,8	9 017,6	9 276,3	9 396,8	8 084,3
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	4,12	4,12	4,13	4,14	4,13
Maximum	4,18	4,23	4,25	4,25	4,25
Average	4,16	4,17	4,20	4,21	4,18
Stock	9 000,1	9 017,6	9 276,3	9 396,8	8 084,3
Next maturity of Time Deposits (December 3, 2012)					8 084,3
Time Deposits matured from 3 to 7 December, 2012					8 084,3
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)	51,8	51,8	51,8	103,3	103,2
Average exchange rate (S/. US\$)	20,0	20,0	20,0	40,0	40,0
ii. Selling (millions of US\$)	2,5888	2,5879	2,5880	2,5815	2,5800
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	8 699,7	8 941,9	8 909,3	8 944,7	10 329,7
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0136%	0,0136%	0,0136%	0,0136%	0,0136%
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	3,45%	3,45%	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	8 699,7	8 941,9	8 909,3	8 884,7	10 309,7
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	13 296,7	13 296,7	13 296,7	13 296,7	15 586,0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	16,9	16,9	16,9	16,9	18,8
c. Cumulative average current account in domestic currency (millions of S/.)	12 679,5	12 275,5	12 152,0	12 036,2	11 978,7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	12,3	12,3	12,3	12,3	14,4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	616,7	515,7	316,7	648,7	629,6
Interest rate : Minimum / Maximum / Average	4,20/4,25/4,24	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,30/4,26
b. Interbank operations (foreign currency)	227,5	271,4	241,6	72,7	25,7
Interest rate : Minimum / Maximum / Average	1,50/1,55/1,51	1,50/1,55/1,50	1,50/1,55/1,51	1,00/1,00/1,00	2,00/3,00/2,19
c. Secondary market of CDBCRP and CDBCRP-NR	2 187,2	2 211,2	2 136,5	1 616,3	1 671,0
6 month term (amount / average interest rate)			56,5 / 3,86	64,3 / 3,91	5,0 / 4,02
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)					
	Nov 23	Nov 26	Nov 27	Nov 28	Nov 29
Flow of foreign exchange position adjusted by forwards = a + b.i - c.j + e + f	102,2	-55,8	-21,2	18,3	-111,9
Flow of foreign exchange position = a + b.i - c.j + e + f	79,7	-105,5	8,4	92,8	78,1
a. Spot purchases with non-banking costumers	98,9	-89,2	-11,0	140,3	92,5
i. Purchases	295,9	190,0	262,7	417,6	367,6
ii. (-) Sales	197,0	279,2	273,7	277,3	275,1
b. Forward purchases with non-banking costumers	-22,6	20,8	55,8	-22,2	-39,7
i. Pacted	124,8	101,5	136,5	117,7	153,9
ii. (-) Redemption	147,4	80,7	79,7	140,0	184,6
c. Forward sells with non-banking costumers	-45,1	-28,9	86,4	52,4	159,4
i. Pacted	62,7	121,3	159,2	311,7	216,2
ii. (-) Redemption	127,8	150,3	72,8	259,3	56,8
d. Interbank operations					
i. Spot	864,9	911,8	923,7	1172,6	1159,6
ii. Forward	80,0	121,0	130,0	28,0	50,0
e. Spot sales due to NDF redemption and swaps	29,8	73,4	32,5	120,0	107,1
i. Purchases	95,1	147,8	71,2	255,0	35,3
ii. (-) Sales	65,3	74,4	38,7	135,0	142,4
f. Net operations with other financial institutions	-58,6	-20,0	-20,0	-48,1	-35,0
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,5884	2,5885	2,5874	2,5886	2,5817
(*) Preliminary information					

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