

## CENTRAL RESERVE BANK OF PERU

### SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Oct. 28	Oct. 29	Oct. 30	Oct. 31
<b>1. Commercial bank current account before Central Bank operations</b>	<b>16 335,1</b>	<b>16 160,5</b>	<b>15 888,1</b>	<b>15 644,8</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>				
a. Central Bank monetary operations				
i. Auction sale of CD BCRP	50,0	100,0	50,0	100,0
Proposals received	250,0	324,0	247,0	368,3
Maturity	164 d	528 d	526 d	372 d
Interest rate : Minimum	3,88	3,90	3,96	3,89
Maximum	3,89	4,00	3,96	3,89
Average	3,88	3,97	3,96	3,89
Stock	20 613,1	20 713,1	20 863,1	20 913,1
Next maturity CD BCRP (Nov. 7, 2013)				1 399,9
CD BCRP matured from Nov. 4 to 8, 2013				1 399,9
v. Auction sale of time deposits in domestic currency	8 300,1	7 960,2	8 559,0	5 492,3
Proposals received	8 353,3	7 960,2	8 559,0	5 492,3
Maturity	1 d	1 d	1 d	4 d
Interest rate : Minimum	4,17	4,18	4,10	4,10
Maximum	4,25	4,25	4,25	4,25
Average	4,24	4,24	4,23	4,19
Stock	8 300,1	7 960,2	8 559,0	5 492,3
Next maturity of Time Deposits (Nov. 4, 2013)				5 492,3
Time Deposits BCRP matured from Nov. 4 to 8, 2013				5 492,3
vi. Auction sale of CDR BCRP				210,0
Proposals received				585,0
Maturity				60 d
Interest rate : Minimum				0,08
Maximum				0,15
Average				0,13
Stock	405,0	295,0	295,0	505,0
Next maturity CDR BCRP (Nov. 18, 2013)				35,0
CDR BCRP matured from Nov. 4 to 8, 2013				
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\$)				-50,0
i. Purchase (millions of US\$)				
ii. Selling (millions of US\$)				50,0
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				
<b>3. Commercial bank current account before close of the day</b>	<b>7 885,0</b>	<b>8 100,3</b>	<b>7 179,1</b>	<b>9 892,5</b>
<b>4. Central Bank monetary operations</b>				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0127%	0,0127%	0,0127%	0,0140%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	5,05%	5,05%	5,05%	5,05%
c. Monetary regulation credit				
Interest rate	5,05%	5,05%	5,05%	5,05%
d. Overnight deposits in domestic currency	62,2	12,2	9,9	52,2
Interest rate	3,45%	3,45%	3,45%	3,45%
<b>5. Commercial bank current account in the BCR at close of the day</b>	<b>7 822,8</b>	<b>8 088,1</b>	<b>7 169,2</b>	<b>9 840,3</b>
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	15 065,1	15 143,6	14 891,8	14 909,0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	16,5	16,6	16,3	16,3
c. Cumulative average current account in domestic currency (millions of S/.)	10 491,8	10 259,7	10 184,8	10 173,7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	11,3	11,4	11,1	11,1
<b>6. Interbank market and Secondary market of CDBCRP</b>				
a. Interbank operations (domestic currency)	438,5	373,0	470,0	457,0
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,25/4,25
b. Interbank operations (foreign currency)				75,0
Interest rate : Minimum / Maximum / Average				0,15/0,15/0,15
c. Secondary market of CDBCRP and CDBCRP-NR		80,0	5,0	102,2
6 month term (amount / average interest rate)				22,2 / 3,91
12 month term (amount / average interest rate)				
24 month term (amount / average interest rate)				
<b>7. Operations in the foreign exchange market (millions of US\$)</b>	<b>Oct. 24</b>	<b>Oct. 28</b>	<b>Oct. 29</b>	<b>Oct. 30</b>
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	38,8	-55,1	10,6	-110,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	42,4	-215,0	3,8	-0,2
a. Spot purchases with non-banking costumers	7,5	-46,4	10,6	-36,3
i. Purchases	231,7	192,1	280,7	352,6
ii. (-) Sales	224,1	238,5	270,0	388,9
b. Forward purchases with non-banking costumers	-65,8	168,9	-49,6	-185,9
i. Pacted	97,6	330,7	143,4	258,0
ii. (-) Redemption	163,3	161,8	193,0	443,9
c. Forward sells with non-banking costumers	-62,1	9,0	-56,4	-75,4
i. Pacted	205,0	150,9	96,9	213,9
ii. (-) Redemption	267,1	141,9	153,3	289,3
d. Interbank operations				
i. Spot	504,6	474,5	546,7	678,2
ii. Forward	159,0	180,0	93,0	119,0
e. Spot sales due to NDF redemption and swaps	145,0	12,2	-7,4	-117,7
i. Purchases	266,9	126,0	152,8	284,8
ii. (-) Sales	121,9	113,8	160,2	402,5
f. Net operations with other financial institutions	-6,3	-200,7	-39,2	-0,8
g. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	2,7619	2,7601	2,7564	2,7569
(*) Preliminary information				

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