

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Nov. 04	Nov. 05	Nov. 06	Nov. 07	Nov. 08
1. Commercial bank current account before Central Bank operations	14 308,5	14 397,6	13 867,8	16 164,1	15 814,2
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proposals received	50,0		50,0	50,0	
Maturity	197,0		194,0	367,0	
Interest rate : Minimum	185 d		547 d	364 d	
Maximum	3,86		3,96	3,88	
Average	3,89		3,99	3,88	
Average	3,87		3,98	3,88	
Stock	20 963,1	20 963,1	21 013,1	19 663,2	19 663,2
Next maturity CD BCRP (Nov. 12, 2013)		1 399,9		700,0	700,0
CD BCRP matured from Nov. 11 to 15, 2013		1 399,9		700,0	700,0
vi. Auction sale of CDR BCRP					
Proposals received		170,0	400,0	300,0	300,0
Maturity		280,0	400,0	500,0	392,0
Interest rate : Minimum		62 d	62 d	62 d	61 d
Maximum		0,10	0,07	0,14	0,07
Average		0,15	0,15	0,15	0,10
Average		0,11	0,10	0,09	0,10
Stock	505,0	1 075,0	1 245,0	1 545,0	1 845,0
Next maturity CDR BCRP (Nov. 18, 2013)		35,0		35,0	35,0
CDR BCRP matured from Nov. 11 to 15, 2013					
b. Central Bank foreign currency operations at over-the-counter				-2,8	-14,0
i. Purchase (millions of US\$)					
Average exchange rate (S/ US\$)					
ii. Selling (millions of US\$)				1,0	5,0
Average exchange rate (S/ US\$)				2,7970	2,8032
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	14 258,5	13 827,6	13 647,8	13 811,3	13 700,2
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0127%	0,0126%	0,0126%	0,0126%	0,0125%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	5,05%	5,05%	5,05%	5,05%	4,80%
c. Monetary regulation credit					
Interest rate	5,05%	5,05%	5,05%	5,05%	4,80%
d. Overnight deposits in domestic currency					
Interest rate	3,45%	3,45%	3,45%	3,45%	3,20%
5. Commercial bank current account in the BCR at close of the day	14 258,5	13 667,6	13 647,8	13 811,3	13 700,2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	15 680,4	15 524,5	16 209,7	16 635,6	16 895,3
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	18,4	18,0	17,5	18,0	18,3
c. Cumulative average current account in domestic currency (millions of S/.)	10 076,4	10 794,7	11 489,4	11 821,1	12 080,5
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	12,8	12,5	12,3	12,8	13,1
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,20/4,25/4,25	4,20/4,25/4,25	4,25/4,25/4,25	4,00/4,05/4,00
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average	0,15/0,15/0,15	0,15/0,15/0,15	0,15/0,15/0,15	0,15/0,15/0,15	0,15/0,15/0,15
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	259,4	57,2		52,4	49,0
12 month term (amount / average interest rate)		40,0 / 3,86			
24 month term (amount / average interest rate)		2,2 / 3,90			49,0 / 3,88
7. Operations in the foreign exchange market (millions of US\$)	Oct. 31	Nov. 04	Nov. 05	Nov. 06	Nov. 07
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	132,7	-82,4	57,6	-21,6	3,9
Flow of foreign exchange position = a + b.ii - c.ii + e + f	150,1	20,7	206,7	115,2	261,9
a. Spot purchases with non-banking costumers	75,9	-9,8	-2,6	51,4	131,3
i. Purchases	359,9	306,1	223,4	303,9	384,9
ii. (-) Sales	284,0	315,9	226,0	252,5	253,7
b. Forward purchases with non-banking costumers					
i. Pacted	131,8	8,1	-20,2	76,4	-140,1
ii. (-) Redemption	171,9	160,8	126,1	248,8	127,0
c. Forward sells with non-banking costumers					
i. Pacted	149,2	111,2	128,9	213,3	118,0
ii. (-) Redemption	328,2	151,6	250,5	257,0	237,2
d. Interbank operations					
i. Spot	179,0	40,3	121,6	43,7	119,2
ii. Forward					
e. Spot sales due to NDF redemption and swaps					
Purchases	460,9	386,0	569,0	530,5	720,3
Sales	70,0	63,0	95,0	105,8	12,0
f. Net sales due to NDF redemption and swaps	147,5	-96,9	-22,4	-117,8	-129,4
Purchases	172,4	38,3	118,2	42,2	118,1
Sales	24,9	135,2	140,6	160,0	247,6
g. Net operations with other financial institutions	65,7	15,0	207,0	52,9	112,2
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7745	2,7774	2,7924	2,7895	2,7939

(*) Preliminary information

d. = day(s)

w. = week(s)

m. = month(s)

v. = year(s)