

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS (Millions of Nuevos Soles)

	Nov. 11	Nov. 12	Nov. 13	Nov. 14	Nov. 15
1. Commercial bank current account before Central Bank operations	15 836.6	15 783.6	15 825.0	15 148.0	15 041.3
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	50.0	100.0	50.1	100.0	100.0
Proposals received	382.6	656.0	341.0	565.0	523.5
Maturity	178 d	1 d	540 d	358 d	357 d
Interest rate : Minimum	3.62	3.70	3.66	3.65	3.62
Maximum	3.75	3.70	3.73	3.65	3.62
Average	3.68	3.70	3.72	3.65	3.62
Stock	19 713.2	19 113.2	19 263.3	19 413.3	19 513.3
Next maturity CD BCRP (Dic. 12, 2013)					1 621.0
CD BCRP matured from Nov. 18 to 22, 2013					
v. Auction sale of time deposits in domestic currency	3 400.0	4 800.0	5 200.1	4 999.9	4 900.1
Proposals received	6 716.8	6 842.4	6 576.3	6 477.5	6 428.2
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	3.80	3.85	3.85	3.88	3.89
Maximum	3.97	3.96	3.95	3.88	3.94
Average	3.93	3.94	3.94	3.93	3.92
Stock	3 400.0	4 800.0	5 200.1	4 999.9	4 900.1
Next maturity of Time Deposits (Nov. 18, 2013)					4 900.1
Time Deposits BCRP matured from Nov. 18 to 22, 2013					
vi. Auction sale of CDR BCRP	300.0	60.0			106.0
Proposals received	408.0	85.0			106.0
Maturity	63 d	63 d			77 d
Interest rate : Minimum	0.09	0.10			0.08
Maximum	0.13	0.14			0.12
Average	0.10	0.13			0.10
Stock	2 145.0	2 205.0	2 205.0	2 205.0	2 311.0
Next maturity CDR BCRP (Nov. 18, 2013)					35.0
CDR BCRP matured from Nov. 18 to 22, 2013					35.0
b. Central Bank foreign currency operations at over-the-counter	-112.1	-14.0	-336.1		-28.0
i. Purchase (millions of US\$)					
Average exchange rate (S/ US\$)					
ii. Sellina (millions of US\$)	40.0	5.0	120.0		10.0
Average exchange rate (S/ US\$)	2,802.0	2,800.6	2,801.0		2,800.6
c. Operations with Tesoro Publico (millions of US\$)					
i. Purchase (millions of US\$)					
ii. Sellina (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	11 974.5	10 809.6	10 138.7	9 998.1	9 907.2
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0125%	0,0126%	0,0126%	0,0126%	0,0126%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	4,80%	4,80%	4,80%	4,80%	4,80%
c. Monetary regulation credit					
Interest rate	4,80%	4,80%	4,80%	4,80%	4,80%
d. Overnight deposits in domestic currency					
Interest rate	3,20%	3,20%	3,20%	3,20%	3,20%
5. Commercial bank current account in the BCR at close of the day	11 974.5	10 809.6	9 988.7	9 998.1	9 907.2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	17 215,5	17 014,0	17 162,1	17 042,7	16 874,9
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	18,6	18,3	18,5	18,3	18,1
c. Cumulative average current account in domestic currency (millions of S/.)	12 325,8	12 543,7	12 399,2	12 213,8	12 059,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	13,4	13,1	13,3	13,2	13,0
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	750,8	720,3	896,8	936,5	695,5
Interest rate : Minimum / Maximum / Average	4,00/4,05/4,00	3,75/4,05/3,99	3,75/4,05/4,00	4,00/4,00/4,00	4,00/4,00/4,00
b. Interbank operations (foreign currency)	62,5	110,0	92,0	54,0	82,0
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	0,5	2,7	84,1	90,5	2,0
6 month term (amount / average interest rate)		2,70 / 3,74			
12 month term (amount / average interest rate)			33,3 / 3,70	90,5 / 3,65	2,0 / 3,65
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)					
	Nov. 09	Nov. 11	Nov. 12	Nov. 13	Nov. 14
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	138.2	48.8	-112.2	-60.7	-78.0
Flow of foreign exchange position = a + b.ii - c.ii + e + f	280.7	-24.0	54.1	-56.6	37.2
a. Spot purchases with non-banking costumers	119.9	-181.7	-11.0	-155.6	21.5
i. Purchases	385.8	184.2	221.7	256.4	320.7
ii. (-) Sales	265.9	365.9	232.7	412.0	292.2
b. Forward purchases with non-banking costumers	53.4	88.4	-61.7	-113.6	-180.0
i. Pacted	157.6	115.2	113.1	113.0	118.4
ii. (-) Redemption	104.1	26.7	174.8	226.6	298.4
c. Forward sells with non-banking costumers	196.0	15.7	104.5	-109.4	-64.8
i. Pacted	320.6	75.4	136.9	58.8	135.2
ii. (-) Redemption	124.6	59.7	32.4	168.2	200.0
d. Interbank operations					
i. Spot	653.5	313.2	399.8	453.4	491.8
ii. Forward	35.0		93.0	27.0	100.0
e. Spot sales due to NDF redemption and swaps	76.6	43.5	-140.8	-55.8	-82.2
i. Purchases	116.0	44.0	10.8	165.6	199.3
ii. (-) Sales	39.5	0.5	151.6	221.5	281.5
f. Net operations with other financial institutions	104.8	147.2	83.5	96.5	-0.5
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datalec)	2,8031	2,8010	2,7985	2,7996	2,7986
(*) Preliminar information					

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