

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Nov. 18	Nov. 19	Nov. 20	Nov. 21	Nov. 22
1. Commercial bank current account before Central Bank operations	14 659,0	13 635,8	12 559,9	11 953,4	11 374,7
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	50,1	200,0	50,0	50,0	
Proposals received	391,4	637,8	196,6	216,0	
Maturity	171 d	170 d	533 d	350 d	
Interest rate : Minimum	3,58	3,57	3,63	3,59	
Maximum	3,60	3,60	3,70	3,62	
Average	3,60	3,60	3,65	3,61	
Stock	19 663,4	19 763,4	19 813,4	19 863,4	19 863,4
Next maturity CD BCRP (Dic. 12, 2013)		1 621,0			1 621,0
CD BCRP matured from Nov. 25 to 29, 2013					
v. Auction sale of time deposits in domestic currency	5 800,0	4 900,0	4 100,0	3 445,8	2 899,9
Proposals received	6 720,9	6 259,3	4 858,3	3 445,8	3 167,8
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	3,89	3,90	3,90	3,90	3,89
Maximum	3,96	3,95	3,96	3,97	3,99
Average	3,93	3,94	3,94	3,94	3,94
Stock	5 800,0	4 900,0	4 100,0	3 445,8	2 899,9
Next maturity of Time Deposits (Nov. 25, 2013)		4 900,0		3 445,8	2 899,9
Time Deposits BCRP matured from Nov. 25 to 29, 2013		4 900,0		3 445,8	2 899,9
vi. Auction sale of CDR BCRP	110,0	140,0		0,0	0,0
Proposals received	110,0	140,0		0,0	0,0
Maturity	74 d	76 d		75 d	75 d
Interest rate : Minimum	0,10	0,14			Desiertas
Maximum	0,14	0,14			
Average	0,11	0,14			
Stock	2 386,0	2 526,0	2 526,0	2 526,0	2 526,0
Next maturity CDR BCRP (Dec. 09, 2013)		250,0			250,0
CDR BCRP matured Nov. From 25 to 29, 2013					
b. Central Bank foreign currency operations at over-the-counter	-644,5	-280,3	-546,4	-420,5	-28,0
i. Purchase (millions of US\$)					
Average exchange rate (S/. US\$)					
ii. Selling (millions of US\$)	230,0	100,0	195,0	150,0	10,0
Average exchange rate (S/. US\$)	2,820	2,8025	2,8020	2,8030	2,8028
c. Operations with Tesoro Publico (millions of US\$)					
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)			50,0	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					
3. Commercial bank current account before close of the day	8 054,4	8 115,6	7 863,6	8 037,2	8 446,8
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0125%	0,0125%	0,0125%	0,0125%	0,0125%
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%	13,0	3,20%	3,20%	3,20%
5. Commercial bank current account in the BCR at close of the day	8 054,4	8 102,6	7 863,6	8 037,2	8 446,8
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	16 409,3	16 527,0	16 527,0	16 126,8	15 819,5
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	17,6	17,7	17,7	17,0	17,0
c. Cumulative average current account in domestic currency (millions of S/.)	11 912,0	11 711,5	11 474,5	11 125,0	11 003,2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	12,5	12,6	12,6	12,1	11,8
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	789,5	839,0	967,5	863,0	925,5
Interest rate : Minimum / Maximum / Average	4,00/4,00/4,00	4,00/4,00/4,00	4,00/4,05/4,01	4,00/4,10/4,02	4,00/4,05/4,02
b. Interbank operations (foreign currency)	83,2	107,5	93,5	39,0	
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	
c. Secondary market of CDBCRP and CDBCRP-NR			8,0	1,747,5	508,0
6 month term (amount / average interest rate)		5,0 / 3,60			
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. 15	Nov. 18	Nov. 19	Nov. 20	Nov. 21
Flow of foreign exchange position adjusted by forwards = a + b.j - c.i + e + f	18,4	18,2	-29,8	59,5	-85,0
Flow of foreign exchange position = a + b.i - c.ii + e + f	108,2	121,9	53,5	209,0	14,7
a. Spot purchases with non-banking costumers	49,4	-113,3	-120,4	7,6	-133,4
i. Purchases	266,5	241,8	258,8	267,1	286,7
ii. (-) Sales	217,2	355,1	379,3	259,4	419,1
b. Forward purchases with non-banking costumers	-39,0	-48,5	-14,4	-25,6	-141,8
i. Pacted	43,8	116,1	118,5	132,5	155,9
ii. (-) Redemption	82,8	164,6	132,9	158,1	297,7
c. Forward sells with non-banking costumers	59,8	55,2	68,8	124,0	-42,1
i. Pacted	118,7	110,6	135,6	202,4	122,9
ii. (-) Redemption	67,9	55,4	66,6	78,4	165,0
d. Interbank operations					
i. Spot	400,0	475,3	488,0	393,5	849,5
ii. Forward	95,0	123,0	210,0	128,0	110,0
e. Spot sales due to NDF redemption and swaps	-3,5	-130,8	-42,2	-56,4	-110,1
i. Purchases	58,5	24,2	66,3	76,8	153,7
ii. (-) Sales	62,0	155,0	108,5	133,2	263,9
f. Net operations with other financial institutions					
g. Monetary regulation credit	47,4	256,8	149,9	178,1	125,8
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7995	2,8010	2,8026	2,8017	2,8026
(*) Preliminar information					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)