

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Nov. 25	Nov. 26	Nov. 27	Nov. 28	Nov. 29
1. Commercial bank current account before Central Bank operations	11 074,3	10 174,2	9 929,9	9 725,1	9 068,0
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	272,3		174,3	83,1	
Interest rate : Minimum	164 d		526 d	343 d	
Maximum	3,57		3,57	3,52	
Average	3,58		3,61	4,00	
Stock	3,77		3,61	3,77	
Next maturity CD BCRP (Dic. 12, 2013)	19 913,4	19 913,4	19 963,4	20 013,4	20 013,4
CD BCRP matured from Dec. 2 to 6, 2013		1 621,0			1 621,0
v. Auction sale of time deposits in domestic currency					
Proposals received	2 600,0				
Maturity	3 203,3				
Interest rate : Minimum	1 d				
Maximum	3,90				
Average	3,98				
Stock	3,95				
Next maturity of Time Deposits	2 600,0				
Time Deposits BCRP matured from Nov. 27 to 29, 2013					
vi. Auction sale of CDR BCRP					
Proposals received			150,0		
Maturity			150,0		
Interest rate : Minimum			70 d		
Maximum			0,14		
Average			0,14		
Stock			0,14		
Next maturity CDR BCRP (Dec. 9, 2013)	2 526,0	2 526,0	2 676,0	2 676,0	2 676,0
CDR BCRP matured from Dec. 2 to 6, 2013		250,0			250,0
b. Central Bank foreign currency operations at over-the-counter	-448,4	-223,0	-14,0	-14,0	
i. Purchase (millions of US\$)					
Average exchange rate (S/. US\$)					
ii. Selling (millions of US\$)	159,9	79,5	5,0	5,0	
Average exchange rate (S/. US\$)	2,8040	2,8051	2,8028	2,8026	
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					
3. Commercial bank current account before close of the day	7 975,9	9 951,2	9 715,9	9 661,1	9 068,0
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	31,5	346,5	1 195,0	1 642,5	1 196,5
	3,20%	3,20%	3,20%	3,20%	3,20%
5. Commercial bank current account in the BCR at close of the day	7 944,4	9 604,7	8 520,9	8 019,6	9 171,5
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	15 346,2	15 309,7	15 270,7	15 150,5	15 109,7
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	16,5	16,5	16,4	16,3	16,3
c. Cumulative average current account in domestic currency (millions of S/.)	10 552,5	10 516,1	10 515,5	10 354,9	10 314,1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	11,4	11,3	11,3	11,2	11,1
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	954,7	1 064,8	1 380,0	1 092,8	915,0
	4,00/4,20/4,09	4,15/4,70/4,43	4,00/4,60/4,48	4,50/4,65/4,60	4,50/4,65/4,60
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average					
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	541,5	742,5	576,0	638,0	747,0
12 month term (amount / average interest rate)		27,5 / 3,58	29,5 / 3,58		
24 month term (amount / average interest rate)					2,0 / 3,63
7. Operations in the foreign exchange market (millions of US\$)	Nov. 22	Nov. 25	Nov. 26	Nov. 27	Nov. 28
Flow of foreign exchange position adjusted by forwards = a + b.i - c.j + e + f	-27,6	74,5	-109,7	16,1	16,2
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-37,8	64,4	-156,2	-64,3	-49,1
a. Spot purchases with non-banking costumers	-50,7	-72,5	-310,7	-155,0	-59,0
i. Purchases	299,4	185,0	245,8	302,1	206,7
ii. (-) Sales	350,0	257,5	556,5	457,1	265,7
b. Forward purchases with non-banking costumers	45,3	25,8	-89,4	250,9	98,4
i. Pacted	152,8	183,4	315,5	387,0	137,5
ii. (-) Redemption	107,5	157,6	404,9	136,1	39,1
c. Forward sells with non-banking costumers	35,0	15,7	-135,9	170,5	33,1
i. Pacted	93,3	86,5	129,0	246,0	78,4
ii. (-) Redemption	58,3	70,8	264,9	75,5	45,3
d. Interbank operations					
i. Spot	508,0	239,0	886,2	738,4	185,8
ii. Forward	38,0	15,0	188,0	370,0	30,0
e. Spot sales due to NDF redemption and swaps	-35,4	-76,6	-49,0	-44,1	24,7
i. Purchases	57,1	69,2	264,1	70,7	45,1
ii. (-) Sales	92,5	145,9	313,1	114,9	20,4
f. Net operations with other financial institutions					
g. Monetary regulation credit	-1,0	126,7	63,5	74,2	-8,5
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,8037	2,8037	2,8011	2,8022	2,8022
(*) Preliminary information					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)