CENTRAL RESERVE BANK OF PERU

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

	Nov. 3, 2014	Nov. 4, 2014	Nov. 5, 2014	Nov. 6, 2014	Nov. 7, 2014
1. Commercial bank current account before Central Bank operations	**3 464,3**	**2 687,8**	**2 417,1**	**3 648,9**	**1 769,0**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	100,0		100,0	100,0	
Proposals received	241,0		222,0	466,6	
Maturity	192 d		554 d.	371 d.	
Interest rate : Minimum	2,66		3,30	3,00	
Maximum	3,47		3,36	3,40	
Average	3,31		3,36	3,35	
Stock	16 535,0	16 535,0	16 635,0	14 735,1	14 735,1
Next maturity CD BCRP (December 11, 2014)			1 999,9		1 000,0
CD BCRP matured from November 10 to 14, 2014			1 999,9		
ii. Outcome of the buying auction sale securities (Repo)	3 500,1	3 800,0	3 900,0	2 000,0	3 812,0
Proposals received	4 038,0	4 148,0	4 041,0	3 006,0	3 812,0
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	3,75	3,60	3,52	3,82	3,50
Maximum	3,91	3,87	3,81	3,82	3,75
Average	3,79	3,75	3,62	3,82	3,58
Stock	865,0	4 565,0	4 665,0	2 765,0	4 577,0
Next maturity REPO (November 10, 2014).			3 900,0		3 812,0
REPO matured from November 10 to 14, 2014			3 900,0		3 812,0
vi. Auction sale of CDR BCRP	600,0	100,0	150,0		
Proposals received	890,0	100,0	150,0		
Maturity	64 d	64 d	64 d		
Interest rate : Minimum	0,01	0,07	0,02		
Maximum	0,08	0,07	0,12		
Average	0,06	0,07	0,08		
Stock	5 505,0	5 415,0	5 455,0	5 455,0	5 455,0
Next maturity CDR BCRP (November 10, 2014)			745,0		745,0
CDR BCRP matured from November 10 to 14, 2014					
vi. Auction sale of Swap operation in foreign currency					
Proposals received					
Interest rate : Minimum					
Maximum					
Average					
Stock	4 291,5	4 291,5	4 291,5	4 291,5	4 291,5
Next maturity Swap (December 4, 2014)			300,0		300,0
Swap matured from November 10 to 14, 2014					
vi. Auction FX Swap Sell BCRP	600,0	300,0	300,0	299,9 173,5	300,0
Proposals received	775,0	397,2	397,2	740,0 173,5	397,2
Maturity	64 d	64 d	64 d	64 d 64 d	64 d
Interest rate : Minimum	0,00	0,00	0,10	0,00	0,10
Maximum	0,01	0,01	0,01	0,01 0,00	0,01
Average	0,01	0,01	0,01	0,01 0,00	0,01
Stock	7 535,2	7 835,2	7 835,2	8 308,6	8 308,6
Next maturity Swap (December 5, 2014)			300,0		300,0
FX Swap Sell matured from November 10 to 14, 2014					
b. Central Bank foreign currency operations at over-the-counter	-541,2	-585,5	-322,1	-732,9	-102,5
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Selling (millions of US$)	185,0	200,0	110,0	250,0	35,0
Average exchange rate (S/. US$)	2,9255	2,9273	2,9281	2,9317	2,9275
c. Operations with Tesoro Publico (millions of US$)					
i. Purchase (millions of US$)					
ii. Selling (millions of US$)					
d. Operations at the Secundary 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	**5 723,2**	**5 802,4**	**5 745,0**	**4 816,0**	**5 478,5**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0120%	0,0120%	0,0120%	0,0120%	0,0120%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	4,30%	4,30%	4,30%	4,30%	4,30%
c. Monetary regulation credit					
Interest rate	4,30%	4,30%	4,30%	4,30%	4,30%
d. Overnight deposits in domestic currency		10,0	10,0	10,0	507,1
Interest rate	2,30%	2,30%	2,30%	2,30%	2,30%
5. Commercial bank current account in the BCR at close of the day	**5 723,2**	**5 792,4**	**5 735,0**	**4 806,0**	**4 971,4**
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	8 684,4	11 185,2	9 343,3	9 628,0	9 942,1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	10,9	13,8	9,9	10,2	10,5
c. Cumulative average current account in domestic currency (millions of S/.)	4 513,4	3 291,6	3 780,3	4 280,5	4 379,2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	4,1	7,1	4,0	4,3	4,6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	817,5	373,0	528,2	1 077,5	609,5
Interest rate : Minimum / Maximum / Average	3,60/3,85/3,76	3,80/3,85/3,81	3,80/3,85/3,80	3,50/3,80/3,69	3,50/3,60/3,51
b. Interbank operations (foreign currency)	156,5	75,9	46,8	24,4	3,9
Interest rate : Minimum / Maximum / Average	0,20/0,20/0,20	0,20/0,20/0,20	0,20/0,20/0,20	0,10/0,15/0,14	0,10/0,10/0,10
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	5,0	70,0	7,5	147,5	30,0
12 month term (amount / average interes rate)		30,0 / 3,30		55,0 / 3,25	
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	31 October 2014	03 Novembrer 2014	04 Novembrer 2014	05 Novembrer 2014	06 Novembrer 2014
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	371,0	-57,9	-13,4	-115,6	233,4
Flow of foreign exchange position = a + b.ii - c.ii + e + f	267,9	166,6	162,7	165,6	141,8
a. Spot purchases with non-banking costumers	-49,6	-224,5	-29,8	-8,7	-227,2
i. Purchases	380,6	218,1	206,8	424,8	241,4
ii. (-) Sales	430,3	442,6	236,6	433,5	468,7
b. Forward purchases with non-banking costumers	-66,8	-154,6	-88,6	72,1	8,0
i. Pacted	194,5	261,3	179,4	281,2	324,3
ii. (-) Redemption	261,3	415,9	268,0	209,1	316,3
C. Forward sells with non-banking costumers	223,4	275,0	190,0	353,3	77,9
i. Pacted	482,7	583,0	443,5	374,2	393,5
ii. (-) Redemption	259,2	308,0	253,4	20,9	315,6
d. Interbank operations					
i. Spot	1306,3	665,5	866,9	1291,9	1220,2
ii. Forward	10,0	130,0	157,0	110,0	70,0
e. Spot sales due to NDF redemption and swaps	196,4	103,9	10,5	-128,0	120,9
i. Purchases	254,6	282,1	245,1	20,8	309,6
ii. (-) Sales	58,2	178,2	234,6	148,8	188,7
f. Net operations with other financial institutions	512,4	384,3	269,9	114,2	408,9
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,9237	2,9253	2,9280	2,9285	2,9317
(*) Preliminar information					

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