

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	September 19	September 20	September 21	September 22	September 23
1. Commercial bank current account before Central Bank operations	5 673,0	5 506,6	5 416,1	5 402,5	4 351,8
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		60,0	
Proposals received		385,6		84,2	
Maturity		175 d		357 d	
Interest rate : Minimum		4,10		4,14	
Maximum		4,23		4,24	
Average		4,18		4,19	
Stock	8 380,3	8 480,3	7 880,3	7 940,3	7 940,3
Next maturity CD BCRP (October 11, 2011)	600,0		1 200,0	1 200,0	1 200,0
CD BCRP matured from 26 to 30 september, 2011					
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Repo					
Repo matured from 26 to 30 september, 2011					
iii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	8 309,9	8 309,9	8 309,9	8 309,9	8 309,9
Next maturity CDV BCRP (October 11, 2011)	200,0	200,0	200,0	200,0	200,0
CDV BCRP matured from 26 to 30 september, 2011			0,0		0,0
v. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of Time Deposits (September 26, 2011)					
Time Deposits matured from 26 to 30 september, 2011				490,0	
vi. Auction sale of CDR BCRP				1 090,0	
Proposals received					
Maturity				61 d.	
Interest rate : Minimum					
Maximum				0,20	
Average				0,18	
Stock				490,0	490,0
Next maturity CDR BCRP (November 13, 2011)				490,0	490,0
CDR BCRP matured from 26 to 30 september, 2011					
b. Central Bank foreign currency operations at over-the-counter				-554,7	-58,2
i. Purchase (millions of US\$)					
Average exchange rate (S/. US\$)					
ii. Selling (millions of US\$)				200,0	21,0
Average exchange rate (S/. US\$)				2,7736	2,7709
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	5 673,0	5 406,6	5 416,1	4 297,8	5 193,6
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0128%	0,0128%	0,0128%	0,0126%	0,0139%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	5,05%	5,05%	5,05%	5,05%	5,05%
c. Monetary regulation credit					
Interest rate	5,05%	5,05%	5,05%	5,05%	5,05%
d. Overnight deposits in domestic currency	66,0	62,0	59,0	57,0	60,5
Interest rate	3,45%	3,45%	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	5 607,0	5 344,6	5 357,1	4 240,8	5 133,1
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	9 107,6	9 380,2	9 430,2	9 343,2	9 350,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	14,1	14,5	14,6	14,5	14,5
c. Cumulative average current account in domestic currency (millions of S/.)	6 144,5	6 194,3	6 154,5	6 114,0	6 071,4
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	9,0	9,5	9,5	9,4	9,4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 101,0	1 223,5	1 473,0	1 172,0	1 473,5
Interest rate : Minimum / Maximum / Average	4,20/4,40/4,32	4,20/4,30/4,29	3,90/4,30/4,27	4,25/4,35/4,30	4,25/4,35/4,30
b. Interbank operations (foreign currency)	67,0	68,2	98,2	156,9	171,0
Interest rate : Minimum / Maximum / Average	0,20/0,20/0,20	0,15/0,20/0,16	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	675,0	730,0	700,0	490,0	200,0
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	September 16	September 19	September 20	September 21	September 22
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	41,1	71,4	91,1	-84,3	28,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	8,6	114,3	153,8	48,6	365,0
a. Spot purchases with non-banking costumers	61,6	110,3	171,8	52,6	8,5
i. Purchases	303,5	334,0	414,6	291,7	283,8
ii. (-) Sales	241,9	223,6	242,8	239,2	275,3
b. Forward purchases with non-banking costumers	22,8	96,7	4,7	91,3	-41,7
i. Pacted	33,0	151,3	76,8	121,7	48,1
ii. (-) Redemption	10,2	54,6	72,1	30,5	89,8
c. Forward sells with non-banking costumers	-9,7	139,6	67,4	224,1	294,6
i. Pacted	62,8	209,5	239,4	241,6	352,4
ii. (-) Redemption	72,4	69,9	172,0	17,4	57,8
d. Interbank operations					
i. Spot	570,0	648,0	640,3	820,5	1001,2
ii. Forward	55,0	75,0	55,0	195,0	55,0
e. Spot sales due to NDF redemption and swaps	-6,0	19,0	82,8	-24,3	-39,5
i. Purchases	2,8	69,1	153,1	4,9	45,3
ii. (-) Sales	8,7	50,0	70,3	29,2	84,7
f. Net operations with other financial institutions	15,2	0,2	-0,9	7,3	364,1
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7313	2,7390	2,7403	2,7490	2,7793
(*) Preliminary information					

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