

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	October 17	October 18	October 19	October 20	October 21
1. Commercial bank current account before Central Bank operations	5 314,5	5 403,4	5 222,0	5 639,4	5 514,7
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		100,0		60,0	
Maturity		552,0		325,3	
Interest rate : Minimum		175 d		357 d	
Maximum		4,15		4,15	
Average		4,17		4,15	
Stock		4,17		4,15	
Next maturity CD BCRP (November 9, 2011)	7 060,3	7 160,3	7 160,3	7 220,3	7 220,3
CD BCRP matured from 20 to 21 October, 2011	1 100,0	1 100,0	1 100,0	1 100,0	1 100,0
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received		500,0	640,0		
Maturity		820,0	640,0		
Interest rate : Minimum		1 d	1 d		
Maximum		4,25	4,25		
Average		4,30	4,26		
Stock		4,26	4,25		
Next maturity Repo (October 20, 2011)		500,00	640,00		
Repo matured from 20 to 21 October, 2011					
iii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP (October 20, 2011)	7 310,0	7 010,0	6 610,0	6 210,0	6 010,0
CDV BCRP matured from 20 to 21 October, 2011	300,0	400,0	400,0		200,0
iv. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP (December 14, 2011)	50,0	50,0	50,0	50,0	50,00
CDLD BCRP matured from 20 to 21 October, 2011	50,0	50,0	50,0	50,0	50,00
v. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of Time Deposits (October 20, 2011)					
Time Deposits matured from 20 to 21 October, 2011					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP (November 22, 2011)	590,0	590,0	590,0	590,0	590,0
CDR BCRP matured from 20 to 21 October, 2011	490,0	490,0	490,0	490,0	490,0
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)					
Average exchange rate (S/. US\$)					
ii. Selling (millions of US\$)					
Average exchange rate (S/. US\$)					
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	5 314,5	5 803,4	5 862,0	5 579,4	5 514,7
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0129%	0,0129%	0,0129%	0,0129%	0,0141%
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	168,0	81,0	288,0	487,0	487,0
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	5 146,5	5 803,4	5 781,0	5 291,4	5 027,7
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	9 765,4	10 051,0	8 875,4	9 645,5	9 594,2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	15,0	15,5	13,7	14,9	14,8
c. Cumulative average current account in domestic currency (millions of S/.)	7 024,5	6 665,3	6 617,4	6 573,4	6 499,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	10,3	10,7	8,9	10,1	10,0
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	4,25/4,30/4,26	4,25/4,30/4,30	4,25/4,30/4,30	4,25/4,30/4,27	4,15/4,25/4,23
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average	0,40/0,40/0,40	0,50/0,55/0,53	0,20/0,50/0,23	0,20/0,20/0,20	0,20/0,20/0,20
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	892,0	1 321,5	1 003,5	1 027,0	708,5
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	October 14	October 17	October 18	October 19	October 20
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-7,6	135,9	-32,2	47,6	-56,1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	75,1	-5,7	-15,2	34,5	-34,6
a. Spot purchases with non-banking costumers	141,3	2,3	17,4	54,1	3,6
i. Purchases	358,6	277,3	224,4	331,6	300,4
ii. (-) Sales	217,4	275,0	207,0	277,5	296,8
b. Forward purchases with non-banking costumers	-8,7	118,8	98,2	2,5	-36,6
i. Pacted	95,8	133,8	137,7	158,5	178,2
ii. (-) Redemption	104,6	15,0	39,5	156,0	214,9
c. Forward sells with non-banking costumers	74,0	-22,8	115,3	-10,6	-15,1
i. Pacted	151,0	89,1	167,0	173,4	323,7
ii. (-) Redemption	77,0	111,9	51,7	184,0	338,8
d. Interbank operations					
i. Spot	375,9	299,6	335,1	1099,2	816,1
ii. Forward	51,0	40,0	25,0	33,0	138,0
e. Spot sales due to NDF redemption and swaps	-35,1	90,1	10,2	28,9	125,9
i. Purchases	65,5	99,2	49,1	183,8	338,0
ii. (-) Sales	100,6	9,1	38,8	154,9	212,1
f. Net operations with other financial institutions	-58,6	-1,2	-30,5	-20,4	-40,2
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7191	2,7223	2,7225	2,7216	2,7260
(*) Preliminary information					

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