

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Sep 5	Sep 6	Sep 7	Sep 8	Sep 9
1. Commercial bank current account before Central Bank operations	7 981,6	8 157,4	8 251,3	8 413,0	8 759,3
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	200,0	50,0	200,0	60,0	300,0
Proposals received	426,0	277,0	688,6	217,5	989,0
Maturity	93 d	189 d	91 d	371 d.	90 d.
Interest rate : Minimum	4,21	4,26	4,25	4,25	4,21
Maximum	4,30	4,30	4,27	4,25	4,21
Average	4,27	4,27	4,26	4,25	4,21
Stock	6 460,4	6 510,4	6 710,4	7 070,4	7 370,4
Next maturity CD BCRP (September 13, 2011)	250,0	250,0		250,0	250,0
CD BCRP matured from 8 to 9 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 8 to 9 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
CDV BCRP matured from 8 to 9 september, 2011					
v. Auction sale of time deposits in domestic currency	800,0	2 000,0	2 300,0	2 900,0	2 800,1
Proposals received	2 553,5	2 695,3	2 983,1	3 352,6	2 841,2
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	3,70	3,99	4,12	4,14	3,95
Maximum	4,15	4,25	4,25	4,25	4,25
Average	3,99	4,14	4,18	4,21	4,21
Stock	800,0	2 000,0	2 300,0	2 900,0	2 800,1
Next maturity of Time Deposits (September 8, 2011)					2 800,1
Time Deposits matured from 8 to 9 september, 2011					2 800,1
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from 8 to 9 september, 2011					
b. Central Bank foreign currency operations at over-the-counter			299,8	531,2	
i. Purchase (millions of US\$)			110,0	195,0	
Average exchange rate (S/. US\$)			2,7250	2,7240	
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	6 981,6	6 107,4	6 051,0	5 684,2	5 659,2
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0129%	0,0129%	0,0129%	0,0129%	0,0129%
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					
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	6 981,6	6 107,4	6 051,0	5 684,2	5 659,2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	10 639,6	10 430,2	10 447,9	10 237,9	10 093,1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	16,7	16,3	16,3	16,0	15,8
c. Cumulative average current account in domestic currency (millions of S/.)	7 364,0	7 359,1	7 144,8	6 962,2	6 817,4
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	11,5	11,2	11,2	10,9	10,6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	299,0	689,1	595,5	498,5	694,0
Interest rate : Minimum / Maximum / Average	4,10/4,20/4,16	4,00/4,20/4,19	4,00/4,25/4,18	4,15/4,25/4,20	4,13/4,25/4,20
b. Interbank operations (foreign currency)	134,0	171,7	242,0	129,0	203,8
Interest rate : Minimum / Maximum / Average	2,00/3,20/2,09	1,60/2,50/1,80	1,80/1,85/1,80	1,50/2,00/1,88	2,00/2,05/2,00
c. Secondary market of CDBCRP and CDBCRP-NR	57,0	200,0	200,0	520,0	646,3
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 2	September 5	September 6	September 7	September 8
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	147,1	55,3	-15,4	-150,9	-39,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	223,8	28,9	-2,8	-106,6	-64,1
a. Spot purchases with non-banking costumers	236,6	54,0	22,9	10,7	157,8
i. Purchases	413,3	239,0	253,6	196,7	350,7
ii. (-) Sales	176,7	185,0	230,7	185,9	192,9
b. Forward purchases with non-banking costumers	-39,1	14,6	-38,1	57,9	-273,3
i. Pacted	94,7	25,3	43,3	83,2	15,5
ii. (-) Redemption	133,8	10,7	81,4	25,3	288,8
c. Forward sells with non-banking costumers	37,6	-11,9	-25,5	102,1	-297,7
i. Pacted	68,0	21,6	74,7	170,8	270,2
ii. (-) Redemption	30,4	33,5	100,2	68,6	567,9
d. Interbank operations					
i. Spot	254,0	245,4	641,8	480,0	544,0
ii. Forward	133,0	105,0	5,0	165,0	160,0
e. Spot sales due to NDF redemption and swaps	-115,8	-2,9	4,3	35,5	252,6
i. Purchases	16,3	5,6	84,3	55,9	538,3
ii. (-) Sales	132,1	8,5	80,0	20,4	285,7
f. Net operations with other financial institutions	-0,4	0,6	-11,2	-109,5	-195,4
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7302	2,7320	2,7295	2,7250	2,7241
(*) Preliminary information					

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