

## CENTRAL RESERVE BANK OF PERU

### SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	September 26	September 27	September 28	September 29	September 30
<b>1. Commercial bank current account before Central Bank operations</b>	<b>4 401,6</b>	<b>3 948,3</b>	<b>3 958,8</b>	<b>4 074,4</b>	<b>3 839,7</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP		100,0		60,0	
Proposals received		284,0		199,0	
Maturity		168 d		350 d	
Interest rate : Minimum		4,18		4,18	
Maximum		4,24		4,23	
Average		4,23		4,21	
Stock	7 940,3	8 040,3	8 040,3	8 100,3	8 100,3
Next maturity CD BCRP (October 11, 2011)	1 200,0	1 200,0	1 200,0	1 200,0	1 200,0
CD BCRP matured from 29 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 29 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 29 to 30 september, 2011					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 29, 2011)					
Time Deposits matured from 29 to 30 september, 2011					
vi. Auction sale of CDR BCRP	100,0				
Proposals received	175,0				
Maturity	60 d				
Interest rate : Minimum					
Maximum	0,17				
Average	0,04				
Stock	590,0	590,0	590,0	590,0	590,0
Next maturity CDR BCRP (November 13, 2011)	490,0	490,0	490,0	490,0	490,0
CDR BCRP matured from 29 to 30 september, 2011					
b. Central Bank foreign currency operations at over-the-counter	-515,5		-74,8		-391,0
i. Purchase (millions of US\$)					
Average exchange rate (S/. US\$)					
ii. Selling (millions of US\$)	186,0		27,0		141,0
Average exchange rate (S/. US\$)	2,7715		2,7720		2,7730
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					
<b>3. Commercial bank current account before close of the day</b>	<b>3 786,1</b>	<b>3 848,3</b>	<b>3 884,0</b>	<b>4 014,4</b>	<b>3 918,7</b>
<b>4. Central Bank monetary operations</b>					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0127%	0,0127%	0,0127%	0,0127%	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	296,0	638,0	415,9	529,5	529,5
Interest rate	3,45%	3,45%	3,45%	3,45%	3,45%
<b>5. Commercial bank current account in the BCR at close of the day</b>	<b>3 490,1</b>	<b>3 210,3</b>	<b>3 468,1</b>	<b>3 070,9</b>	<b>3 389,2</b>
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	9 141,3	9 166,0	9 022,6	8 918,2	8 853,7
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	14,1	14,2	13,9	13,8	13,7
c. Cumulative average current account in domestic currency (millions of S/.)	5 989,9	5 827,9	5 730,9	5 650,1	5 574,7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	9,1	9,1	8,9	8,7	8,6
<b>6. Interbank market and Secondary market of CDBCRP</b>					
a. Interbank operations (domestic currency)	1 063,5	888,0	1 443,0	1 235,0	863,3
Interest rate : Minimum / Maximum / Average	4,25/4,30/4,30	4,25/4,30/4,30	4,25/4,30/4,29	4,15/4,30/4,28	4,25/4,35/4,30
b. Interbank operations (foreign currency)	37,0	41,0	28,9	34,0	10,9
Interest rate : Minimum / Maximum / Average	0,15/0,15/0,15	0,15/0,15/0,15	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	500,0	663,0	400,0	515,4	848,6
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
<b>7. Operations in the foreign exchange market (millions of US\$)</b>	<b>September 23</b>	<b>September 26</b>	<b>September 27</b>	<b>September 27</b>	<b>September 28</b>
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-85,7	55,8	41,3	37,7	-96,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	16,3	23,9	-23,3	-49,6	-94,9
a. Spot purchases with non-banking costumers	9,9	-200,5	-23,4	-97,5	-97,8
i. Purchases	292,8	230,2	236,5	218,7	253,1
ii. (-) Sales	283,0	430,8	259,9	316,2	351,0
b. Forward purchases with non-banking costumers	2,5	72,4	112,0	75,9	-114,1
i. Pacted	44,1	111,0	116,6	135,3	112,8
ii. (-) Redemption	41,6	38,6	4,7	59,4	226,9
c. Forward sells with non-banking costumers	104,5	40,4	47,4	-11,4	-112,3
i. Pacted	119,9	208,2	80,8	107,0	98,9
ii. (-) Redemption	15,4	167,8	33,5	118,5	211,1
d. Interbank operations					
i. Spot	715,2	685,0	541,2	624,7	698,5
ii. Forward	100,0	140,0	25,0	190,0	40,0
e. Spot sales due to NDF redemption and swaps	-37,9	131,4	29,1	80,1	-12,7
i. Purchases	2,0	166,0	32,7	107,0	210,6
ii. (-) Sales	39,9	34,7	3,7	26,9	223,3
f. Net operations with other financial institutions	18,1	222,2	-0,1	26,9	-0,1
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7677	2,7707	2,7650	2,7660	2,7688
(*) Preliminary information					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)