

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	October 10	October 11	October 12	October 13	October 14
1. Commercial bank current account before Central Bank operations	3 771,5	5 168,9	5 271,7	5 293,5	4 992,7
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP		50,0		30,0	
Proposals received		336,0		170,0	
Maturity		182 d		364 d	
Interest rate : Minimum		4,17		4,16	
Maximum		4,18		4,17	
Average		4,18		4,17	
Stock	8 180,3	7 030,3	7 030,3	7 060,3	7 060,3
Next maturity CD BCRP (November 9, 2011)		1 100,0	1 100,0	1 100,0	1 100,0
CD BCRP matured from 17 to 21 October, 2011					
ii. Outcome of the buying auction sale securities (Repo)	4 750,0	3 000,0	2 000,0	410,0	
Proposals received	6 185,0	3 100,0	2 138,0	510,0	
Maturity	1 d	1 d	1 d	1 d	
Interest rate : Minimum	4,25	4,25	4,25	4,25	
Maximum	4,38	4,35	4,32	4,28	
Average	4,30	4,25	4,25	4,26	
Stock	4 750,00	3 000,00	2 000,00	410,00	
Next maturity Repo					
Repo matured from 17 to 21 October, 2011					
iii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	8 309,9	8 109,9	7 910,0	7 710,0	7 510,0
Next maturity CDV BCRP (October 17, 2011)				200,0	200,0
CDV BCRP matured from 17 to 21 October, 2011					1 500,0
v. Auction sale of time deposits in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of Time Deposits (October 17, 2011)					
Time Deposits matured from 17 to 21 October, 2011					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	590,0	590,0	590,0	590,0	590,0
Next maturity CDR BCRP (November 22, 2011)	490,0	490,0	490,0	490,0	490,0
CDR BCRP matured from 17 to 21 October, 2011					
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	8 521,5	8 118,9	7 271,7	5 673,5	4 992,7
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	66,0	70,0	76,0	77,0	73,0
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	8 455,5	8 048,9	7 195,7	5 596,5	4 919,7
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	10 121,9	12 154,4	10 347,5	10 291,1	10 241,9
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	15,6	15,9	16,0	15,9	15,8
c. Cumulative average current account in domestic currency (millions of S/.)	9 161,2	7 258,4	7 330,1	7 318,9	7 147,5
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	10,8	11,8	11,2	11,1	11,0
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	467,8	520,0	609,5	970,0	771,0
Interest rate : Minimum / Maximum / Average	4,30/4,30/4,30	4,30/4,30/4,30	4,25/4,30/4,29	4,15/4,35/4,25	4,20/4,25/4,25
b. Interbank operations (foreign currency)	266,5	326,0	227,3	299,6	236,0
Interest rate : Minimum / Maximum / Average	0,40/0,50/0,50	0,50/0,55/0,50	0,50/0,55/0,50	0,50/0,60/0,57	0,50/0,80/0,60
c. Secondary market of CDBCRP and CDBCRP-NR	442,0	388,1	143,2		3,1
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\$)	October 07	October 10	October 11	October 12	October 13
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	142,3	-214,2	-23,2	44,4	121,1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	82,4	-124,1	-31,4	-58,9	93,0
a. Spot purchases with non-banking costumers	93,5	-118,7	-26,3	-59,6	85,0
i. Purchases	312,5	105,4	184,5	245,4	353,5
ii. (-) Sales	219,0	224,1	210,8	305,0	268,5
b. Forward purchases with non-banking costumers	18,0	-93,2	-10,2	103,5	-112,5
i. Pacted	38,6	36,8	80,9	190,1	24,1
ii. (-) Redemption	20,6	130,0	91,1	86,6	136,6
c. Forward sells with non-banking costumers	-41,9	-3,1	-18,4	0,2	-140,6
i. Pacted	16,0	15,5	132,0	210,6	200,0
ii. (-) Redemption	57,9	18,6	150,4	210,4	340,6
d. Interbank operations					
i. Spot	500,1	260,1	832,7	607,1	762,3
ii. Forward	114,0	65,0	40,0	47,0	125,0
e. Spot sales due to NDF redemption and swaps	30,3	-108,7	54,4	120,4	211,9
i. Purchases	40,2	5,4	139,7	203,4	339,7
ii. (-) Sales	9,8	114,0	85,3	82,9	127,9
f. Net operations with other financial institutions	-4,1	-8,2	-0,2	4,1	0,2
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7420	2,7285	2,7295	2,7256	2,7266
(*) Preliminary information					

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