

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	October 24	October 25	October 26	October 27	October 28
1. Commercial bank current account before Central Bank operations	5 470,1	5 476,2	5 534,7	5 709,0	5 933,9
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	200,0	100,0 300,0	300,0	60,0	
Maturity	958,8	692,0 750,5	1 078,2	317,2	
Interest rate : Minimum	81 d	168 d 80 d	79 d	350 d	
Maximum	4,10	4,10 4,10	4,10	4,10	
Average	4,15	4,14 4,15	4,13	4,13	
Stock	4,15	4,12 4,13	4,12	4,11	
Next maturity CD BCRP (November 9, 2011)	7 420,3	7 820,3	8 120,3	8 180,3	8 180,3
CD BCRP matured from 27 to 28 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					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Repo (October 27, 2011)					
Repo matured from 26 to 28 October, 2011					
iii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP (October 27, 2011)	5 810,0	5 510,0	5 210,0	4 910,0	4 610,0
CDV BCRP matured from 27 to 28 October, 2011	300,0	300,0			400,0
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 27 to 28 October, 2011	50,0	50,0	50,0	50,0	50,00
v. Auction sale of time deposits in domestic currency					
Proposals received	1 200,0	1 100,0	1 800,0	1 700,0	1 700,00
Maturity	1 498,7	1 872,5	2 600,0	2 000,1	1 844,10
Interest rate : Minimum	1 d	1 d	1 d	5 d	5 d
Maximum	4,00	4,10	4,14	4,09	3,95
Average	4,20	4,19	4,17	4,15	4,15
Stock	4,12	4,17	4,16	4,13	4,11
Next maturity of Time Deposits (October 27, 2011)	1 200,0	1 100,0	1 800,0	1 700,0	1 700,00
Time Deposits matured from 27 to 28 October, 2011					1 700,0
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 27 to 28 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\$)				29,8	270,6
Average exchange rate (S/. US\$)				11,0	100,0
ii. Selling (millions of US\$)				2,7060	2,7064
Average exchange rate (S/. US\$)					
c. Operations with Tesoro Publico (millions of US\$)					-25,0
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)					25,0
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	4 070,1	3 976,2	3 434,7	3 978,7	4 504,6
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0129%	0,0129%	0,0129%	0,0129%	0,0137%
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	23,0	66,0	81,0	50,0	315,5
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	4 047,1	3 910,2	3 353,7	3 928,7	4 189,1
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	9 377,6	7 004,6	9 206,5	9 142,7	9 052,1
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	14,5	10,8	14,2	14,2	14,0
c. Cumulative average current account in domestic currency (millions of S/.)	6 283,2	6 222,5	6 129,9	6 023,2	5 957,7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	9,7	6,0	9,5	9,4	9,2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	4,10/4,25/4,21	4,25/4,40/4,26	4,25/4,30/4,26	4,25/4,30/4,27	4,25/4,30/4,27
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average	52,0	46,7	137,2	157,0	230,3
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	8,5	18,6	3,7	307,0	365,0
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 21	October 24	October 25	October 26	October 27
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-33,4	-100,9	-23,2	12,6	-14,4
Flow of foreign exchange position = a + b.ii - c.ii + e + f	65,7	-15,1	-140,9	39,4	-91,9
a. Spot purchases with non-banking costumers	63,3	-1,8	-151,5	89,6	-102,7
i. Purchases	386,9	268,5	251,3	359,1	312,0
ii. (-) Sales	323,5	270,3	402,9	269,5	414,6
b. Forward purchases with non-banking costumers	22,6	-23,6	61,2	1,1	46,3
i. Pacted	60,5	102,0	227,9	70,4	245,8
ii. (-) Redemption	37,9	125,7	166,7	69,3	199,5
c. Forward sells with non-banking costumers	121,7	62,2	-56,5	27,8	-31,2
i. Pacted	216,1	239,8	144,8	115,5	161,4
ii. (-) Redemption	94,4	177,6	201,4	87,7	192,6
d. Interbank operations					
i. Spot	436,2	430,0	434,5	434,5	672,9
ii. Forward	84,0	75,0	175,0	15,0	91,0
e. Spot sales due to NDF redemption and swaps	59,1	46,7	46,4	10,3	18,5
i. Purchases	93,9	162,9	200,9	46,0	192,5
ii. (-) Sales	34,8	116,1	154,5	35,7	174,0
f. Net operations with other financial institutions	-0,3	-8,1	-1,1	-42,1	-14,6
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7200	2,7176	2,7164	2,7192	2,7084
(*) Preliminary information					

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