

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Oct 22	Oct 23	Oct 24	Oct 25	Oct 26
1. Commercial bank current account before Central Bank operations	17 330.5	17 572.8	17 623.9	17 828.7	18 172.8
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	150.0	50.0		50.0 100.0	100.0
Proposals received	336.5	305.3		263.5 142.9	398.1
Maturity	360 d	168 d		357 d 357 d	356 d
Interest rate : Minimum	3.97	3.88		3.92 3.91	3.95
Maximum	4.01	3.93		3.92 4.05	3.95
Average	4.00	3.99		3.92 4.01	3.95
Stock	21 250.0	21 300.0	21 300.0	21 450.0	21 550.0
Next maturity CD BCRP (November 6, 2012)					1 550.0
CD BCRP matured from 29 to 31 October, 2012					9 099.9
v. Auction sale of time deposits in domestic currency	8 500.1	8 449.9	8 699.9	8 700.0	9 099.9
Proposals received	9 582.6	9 006.7	9 270.1	10 438.9	10 544.3
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	4.05	4.12	4.15	4.17	4.11
Maximum	4.25	4.25	4.25	4.25	4.25
Average	4.19	4.22	4.23	4.23	4.21
Stock	8 500.1	8 449.9	8 699.9	8 700.0	9 099.9
Next maturity of Time Deposits (October 29, 2012)					9 099.9
Time Deposits matured from 29 to 31 October, 2012					9 099.9
b. Central Bank foreign currency operations at over-the-counter	257.9	206.6	155.0	103.5	52.1
i. Purchase (millions of US\$)	100.0	80.0	60.0	40.0	20.0
Average exchange rate (S/. US\$)	2.5767	2.5819	2.5833	2.5885	2.6047
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	8 938.3	9 279.5	9 079.0	9 082.3	9 025.0
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0136%	0.0136%	0.0136%	0.0136%	0.0135%
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					50.0
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	8 938.3	9 279.5	9 079.0	9 082.3	8 975.0
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	13 296.7	13 296.7	13 296.7	13 296.7	14 447.4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	16.9	16.9	16.9	16.9	18.1
c. Cumulative average current account in domestic currency (millions of S/.)	11 469.3	11 172.0	11 099.7	11 005.9	10 927.8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	12.3	12.3	12.3	12.3	13.7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	383.1	502.5	329.0	365.5	462.0
Interest rate : Minimum / Maximum / Average	4,10/4,25/4,24	4,10/4,25/4,23	4,20/4,25/4,25	4,00/4,25/4,22	4,00/4,25/4,21
b. Interbank operations (foreign currency)	99.7	139.7	105.6	73.4	160.6
Interest rate : Minimum / Maximum / Average	0,95/1,00/1,00	1,00/1,00/1,00	1,10/1,40/1,21	1,10/2,00/1,80	2,00/2,00/2,00
c. Secondary market of CDBCRP and CDBCRP-NR	878.0	687.2	680.0	800.0	700.1
6 month term (amount / average interest rate)		17,2 / 3,91	30,0 / 3,88		2,0 / 4,20
12 month term (amount / average interest rate)					50,0 / 3,89
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	Oct 19	Oct 22	Oct 23	Oct 24	Oct 25
Flow of foreign exchange position adjusted by forwards = a + b.i - c.j + e + f	148.9	-137.2	9.3	-14.0	105.1
Flow of foreign exchange position = a + b.i - c.j + e + f	60.2	-166.5	-30.6	16.2	90.4
a. Spot purchases with non-banking costumers	207.1	-68.0	53.9	63.7	134.8
i. Purchases	465.9	266.9	302.2	309.2	305.9
ii. (-) Sales	258.8	334.9	248.3	245.5	171.1
b. Forward purchases with non-banking costumers	49.7	12.5	39.2	167.6	57.3
i. Pacted	179.1	142.8	143.8	197.4	203.1
ii. (-) Redemption	129.5	130.2	113.6	29.8	145.8
c. Forward sells with non-banking costumers	-39.1	-16.8	-9.7	197.8	42.6
i. Pacted	25.5	52.8	110.7	238.7	189.3
ii. (-) Redemption	64.5	69.6	120.4	40.8	146.7
d. Interbank operations					
i. Spot	1347.9	798.8	960.4	820.8	1158.3
ii. Forward	196.0	156.0	235.0	191.0	128.5
e. Spot sales due to NDF redemption and swaps	-58.0	-42.6	5.9	14.3	-2.7
i. Purchases	64.3	53.1	117.2	39.8	137.4
ii. (-) Sales	122.2	95.7	111.3	25.5	140.1
f. Net operations with other financial institutions	-153.9	-116.6	-83.5	-50.7	-40.8
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,5795	2,5777	2,5812	2,5820	2,5860
(*) Preliminar information					

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