

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Nuevos Soles)

	August 10	August 11	August 12	August 13
1. Commercial bank current account before Central Bank operations	2 629,8	2 863,5	3 366,8	2 541,6
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. <u>Auction sale of CD BCRP</u>	<u>250,0</u> <u>1 449,9</u>	<u>399,9</u> <u>1 600,0</u>	<u>600,0</u> <u>1 600,0</u>	<u>600,0</u> <u>900,0</u>
Proposals received	821,0	1 596,5	1 093,9	1 795,3
Maturity	3 m. - 1 d.	4 m. - 1 d.	4 m. - 1 d.	3 m. - 1 d.
Interest rate : Minimum	1,35	1,01	1,38	1,16
Maximum	1,39	1,23	1,40	1,23
Average	1,37	1,21	1,39	1,23
Stock	6 506,6	7 056,6	7 656,6	7 556,6
Next maturity CD BCRP (Aug. 14, 2009)		1 600,0		900,0
CD BCRP matured from 14 of August, 2009		1 449,9		900,0
ii. <u>Outcome of the buying auction sale securities (Repo.)</u>				
Stock	109,1	109,1	109,1	109,1
Next maturity Repo (Nov 20, 2009)		109,1		109,1
CD BCRP matured from 14 of August, 2009				
iii. <u>Auction sale of CDR BCRP</u>				
Stock	2 129,0	2 129,0	2 129,0	2 129,0
Next maturity CDR BCRP (Aug 17, 2009)		97,0		97,0
CDR BCRP matured from 14 of August, 2009				
iv. <u>Auction sale of time deposits in domestic currency.</u>	--	--	--	--
Stock				
v. <u>Auction sale of CD BCRP with Restricted Negotiation.</u>				
Stock	1 244,4	1 244,4	330,5	330,5
Next maturity CD BCRP-NR (Sep. 25, 2009)		913,9		100,0
CDRN BCRP matured from 14 of August, 2009		913,9		
vi. <u>Outcome of the Swap operation in foreign currency.</u>				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	39,8	39,8	39,8	39,8
Next maturity Swap (Jan. 25, 2010)		39,8		39,8
Swap matured from 14 of August, 2009				
b. <u>Central Bank foreign currency operations at over-the-counter.</u>				
i. <u>Purchase (millions of US\$)</u>				
Average exchange rate (S/. US\$)				
ii. <u>Selling (millions of US\$)</u>				
Average exchange rate (S/. US\$)				
c. <u>Operations with Tesoro Publico (millions of US\$).</u>				
i. <u>Purchase (millions of US\$)</u>				
ii. <u>Selling (millions of US\$)</u>				
d. <u>Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP.</u>				
i. <u>Repurchase of CD BCRP and CD BCRP-NR</u>				
ii. <u>Purchase of BTP</u>				
3. Commercial bank current account before close of the day	929,9	863,6	1 166,8	1 041,6
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0052%	0,0051%	0,0052%	0,0052%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	2,05%	2,05%	2,05%	2,05%
c. Monetary regulation credit				
Interest rate	2,05%	2,05%	2,05%	2,05%
d. Overnight deposits in domestic currency	35,0	56,2	64,3	248,4
Interest rate	0,45%	0,45%	0,45%	0,45%
5. Commercial bank current account in the BCR at close of the day	894,9	807,4	1 102,5	793,2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	3 149,6	3 135,3	3 148,0	3 135,0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requireme	7,3	7,2	7,2	7,2
c. Cumulative average current account in domestic currency (millions of S/.)	964,5	950,2	962,9	949,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requiremen	2,2	2,2	2,2	2,2
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	431,7	480,5	209,5	563,8
Interest rate : Minimum / Maximum / Average	1,20/1,25/1,25	1,20/1,25/1,24	1,20/1,25/1,24	1,10/1,25/1,23
b. Interbank operations (foreign currency)	36,0	36,0	43,0	97,0
Interest rate : Minimum / Maximum / Average		0,19/0,19/0,19	0,22/0,23/0,22	0,22/0,23/0,22
c. Secondary market of CDBCRP and CDBCRP-NR	31,0			
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\$)	August 7	August 10	August 11	August 12
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	44,0	71,8	35,9	-108,0
Flow of foreign exchange position = a + b.ii - c.ii + e + f	66,2	49,9	-32,9	-87,3
a. Spot purchases with non-banking costumers	61,4	41,2	-30,5	-82,5
i. Purchases	227,5	173,2	141,4	100,7
ii. (-) Sales	166,1	132,0	171,9	183,2
b. Forward purchases with non-banking costumers	47,6	41,5	49,3	20,1
i. Pacted	133,5	46,3	59,0	95,5
ii. (-) Redemption	85,9	4,8	9,7	75,4
c. Forward selling with non-banking costumers	69,8	19,5	-19,6	40,7
i. Pacted	92,4	85,0	58,4	137,4
ii. (-) Redemption	22,7	65,5	78,0	96,7
d. Interbank operations				
i. Spot	444,4	293,3	422,9	475,8
ii. Forward	85,0	40,0	108,0	55,0
e. Spot sales due to NDF redemption and swaps	-58,0	64,3	70,9	20,5
i. Purchases	22,6	64,3	77,9	57,2
ii. (-) Sales	80,6	7,0	7,0	36,7
f. Net operations with other financial institutions	-0,5	5,0	-5,0	-4,0
g. Monetary regulation credit				
Note: Interbank exchange rate (Source: Datarec)	2,9355	2,9335	2,9448	2,9290