

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

	September 21	September 22	September 23	September 24
1. Commercial bank current account before Central Bank operations	1 188,6	1 159,3	1 362,8	2 289,9
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CD BCRP	900,1	900,0	1 800,0	200,0 1 965,9
Proposals received	955,2	962,9	1 978,5	809,0 1 965,9
Maturity	1 d.	1 d.	1 d.	4 m. 1 d.
Interest rate : Minimum	1,09	1,05	1,05	1,20 1,05
Maximum	1,23	1,23	1,20	1,25 1,23
Average	1,19	1,18	1,14	1,23 1,13
Stock	9 556,7	9 556,6	10 456,6	10 822,5
Next maturity CD BCRP (Sep. 28, 2009)				
CD BCRP matured from 28 of September to 2 of October, 2009				
ii. Outcome of the buying auction sale securities (Repo)				
Stock	109,1	109,1	109,1	109,1
Next maturity Repo (Nov 20, 2009)				
CD BCRP matured from 28 of September to 2 of October, 2009				
iii. Auction sale of CDR BCRP				
Stock	455,0	455,0	455,0	455,0
Next maturity CDR BCRP (Sep 28, 2009)				
CDR BCRP matured from 28 of Septiembre to 2 of October, 2009				
iv. Auction sale of time deposits in domestic currency	--	--	--	--
Stock				
v. Auction sale of CD BCRP with Restricted Negotiation				
Stock	330,5	330,5	330,5	330,5
Next maturity CD BCRP-NR (Nov. 20, 2009)				
CD BCRP-NR matured from 28 of September to 2 of October, 2009				
vi. Outcome of the Swap operation in foreign currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	234,8	234,8	234,8	234,8
Next maturity Swap (Jan. 25, 2010)				
Swap matured from 28 of September to 2 of October, 2009				
b. Central Bank foreign currency operations at over-the-counter			772,8	
i. Purchase (millions of US\$)			269,0	
Average exchange rate (S/. US\$)			2,8729	
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	413,5	387,3	453,2	267,0
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0052%	0,0052%	0,0053%	0,0054%
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				
Interest rate	41,1	58,6	90,5	137,8
	0,45%	0,45%	0,45%	0,45%
5. Commercial bank current account in the BCR at close of the day	372,4	328,7	362,7	129,2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	2 957,1	2 938,7	2 923,3	2 899,5
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirem	6,9	6,9	6,8	6,8
c. Cumulative average current account in domestic currency (millions of S/.)	734,2	715,7	700,4	676,6
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirem	1,7	1,7	1,6	1,6
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)				
Interest rate : Minimum / Maximum / Average	1,15/1,25/1,22	1,15/1,25/1,22	1,05/1,20/1,17	1,05/1,25/1,11
b. Interbank operations (foreign currency)				
Interest rate : Minimum / Maximum / Average	37,5	37,5	31,5	82,5
Interest rate : Minimum / Maximum / Average	0,22/0,22/0,22	0,22/0,22/0,22	0,22/0,22/0,22	0,20/0,22/0,20
c. Secondary market of CDBCRP and CDBCRP-NR				
6 month term (amount / average interest rate)	151,5	50,0	60,0	70,0
12 month term (amount / average interes rate)				
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US\$)	September 18	September 21	September 22	September 23
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-54,6	-9,3	88,0	-147,0
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-27,4	-103,9	-113,4	-267,8
a. Spot purchases with non-banking costumers	4,4	-39,7	-94,4	-2,1
i. Purchases	187,2	178,9	119,6	221,0
ii. (-) Sales	182,8	218,6	214,0	223,1
b. Forward purchases with non-banking costumers	180,4	126,8	335,8	256,7
i. Pacted	210,1	146,7	423,2	336,0
ii. (-) Redemption	29,7	19,9	87,3	79,3
c. Forward selling with non-banking costumers	207,6	32,2	134,4	135,9
i. Pacted	291,9	124,0	244,9	177,2
ii. (-) Redemption	84,2	91,8	110,5	41,3
d. Interbank operations				
i. Spot	312,3	364,1	416,5	413,9
ii. Forward	55,0	63,0	25,0	66,0
e. Spot sales due to NDF redemption and swaps	57,7	73,8	33,1	-35,2
i. Purchases	83,5	90,2	110,0	41,1
ii. (-) Sales	25,8	16,4	76,8	76,3
f. Net operations with other financial institutions	-35,0	-66,1	-29,0	-268,5
g. Monetary regulation credit				
Note: Interbank exchange rate (Source: Datatec)	2,8948	2,9015	2,8890	2,8712