

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

	October 5	October 6	October 7
1. Commercial bank current account before Central Bank operations	2 142,6	2 235,6	2 181,8
2. Monetary and exchange Central Bank operations before close of the day			
a. Central Bank monetary operations			
i. Auction sale of CD BCRP	200,0 869,7	250,0 999,9	400,0 950,4
Proposals received	568,0 904,7	552,0 1 417,4	402,1 950,4
Maturity	31 d. 1 d.	31 d. 1 d.	33 d. 5 d.
Interest rate : Minimum	1,21 1,12	1,22 1,09	1,22 1,15
Maximum	1,25 1,23	1,24 1,23	1,28 1,25
Average	1,24 1,16	1,23 1,17	1,24 1,18
Stock	11 726,3	12 106,5	12 457,0
Next maturity CD BCRP (Oct. 12 2009)			1 350,4
CD BCRP matured from 12 to 16 of October, 2009			2 700,3
ii. Outcome of the buying auction sale securities (Repo)			
Stock	109,1	109,1	109,1
Next maturity Repo (Nov 20, 2009)			109,1
CD BCRP matured from 12 to 16 of October, 2009			
iii. Auction sale of CDR BCRP			
Stock	60,0	60,0	
Next maturity CDR BCRP			
CDR BCRP matured from 12 to 16 of October, 2009			
iv. Auction sale of time deposits in domestic currency	--	--	--
Stock			
v. Auction sale of CD BCRP with Restricted Negotiation			
Stock	230,5	230,5	230,5
Next maturity CD BCRP-NR (Nov. 20, 2009)			230,5
CD BCRP-NR matured from 12 to 16 of October, 2009			
vi. Outcome of the Swap operation in foreign currency			
Stock	271,8	271,8	271,8
Next maturity Swap (Jan. 25, 2010)			39,8
Swap matured from 12 to 16 of October, 2009			
b. Central Bank foreign currency operations at over-the-counter		114,6	
i. Purchase (millions of US\$)		40,0	
Average exchange rate (S/. US\$)		2,8653	
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	1 128,9	1 133,3	911,4
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily effective rate)	0,0053%	0,0053%	0,0053%
b. Outcome of the direct temporary buying securities (Repo)			
Interest rate	2,05%	2,05%	2,05%
c. Monetary regulation credit			
Interest rate	2,05%	2,05%	2,05%
d. Overnight deposits in domestic currency		29,0	37,0
Interest rate	0,45%	0,45%	0,45%
5. Commercial bank current account in the BCR at close of the day	1 128,9	1 104,3	874,4
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	3 403,2	3 383,0	3 335,8
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirement)	8,0	8,0	7,8
c. Cumulative average current account in domestic currency (millions of S/.)	1 225,3	1 205,1	1 157,9
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirement)	2,9	2,8	2,7
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)	275,0	248,0	377,5
Interest rate : Minimum / Maximum / Average	1,10/1,20/1,15	1,10/1,15/1,15	1,10/1,15/1,15
b. Interbank operations (foreign currency)	59,8	96,0	128,0
Interest rate : Minimum / Maximum / Average	0,21/0,22/0,21	0,21/0,24/0,22	0,22/0,35/0,27
c. Secondary market of CDBCRP and CDBCRP-NR			
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 2	October 5	October 6
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-0,8	1,5	56,5
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-92,0	-89,7	-1,3
a. Spot purchases with non-banking costumers	-54,9	-93,9	40,3
i. Purchases	201,5	127,5	169,4
ii. (-) Sales	256,4	221,4	129,1
b. Forward purchases with non-banking costumers	180,5	134,8	2,9
i. Pacted	245,9	236,3	128,8
ii. (-) Redemption	65,4	101,5	125,9
c. Forward selling with non-banking costumers	89,2	43,7	-54,9
i. Pacted	131,6	116,2	72,9
ii. (-) Redemption	42,4	72,5	127,8
d. Interbank operations			
i. Spot	398,5	228,2	258,0
ii. Forward	51,0	31,0	54,0
e. Spot sales due to NDF redemption and swaps	-32,3	-31,7	0,4
i. Purchases	29,2	67,3	124,9
ii. (-) Sales	61,5	99,1	124,5
f. Net operations with other financial institutions	-27,9	7,0	-40,0
g. Monetary regulation credit			
Note: Interbank exchange rate (Source: Datatec)	2,8837	2,8701	2,8626