

## CENTRAL RESERVE BANK OF PERU

### SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Aug 27	Aug 28	Aug 29
<b>1. Commercial bank current account before Central Bank operations</b>	<b>14 169.7</b>	<b>14 581.0</b>	<b>14 941.5</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>			
a. Central Bank monetary operations			
i. Auction sale of CD BCRP			
Proposals received	100.0	50.0 100.0	
Maturity	203.6	246.0 363.0	
Interest rate : Minimum	9 m.	6 m. 9 m.	
Maximum	4.06	4.00 4.00	
Average	4.09	4.09 4.09	
Stock	19 481.0	19 231.0	19 231.0
Next maturity CD BCRP (September 11, 2012)			1 500.1
CD BCRP matured from 3 to 7 September, 2012			
v. Auction sale of time deposits in domestic currency	7 200.0	8 000.0	8 100.0
Proposals received	9 002.3	10 650.5	8 522.0
Maturity	1 d.	1 d.	5 d.
Interest rate : Minimum	4.07	4.14	4.00
Maximum	4.23	4.21	4.18
Average	4.20	4.19	4.15
Stock	7 200.0	8 000.0	8 100.0
Next maturity of Time Deposits (September 3, 2012)			8 100.0
Time Deposits matured from 3 to 7 September, 2012			8 100.0
b. Central Bank foreign currency operations at over-the-counter	41.8	240.1	412.4
i. Purchase (millions of US\$)	16.0	92.0	158.0
Average exchange rate (S/. US\$)	2.6110	2.6100	2.6100
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			
<b>3. Commercial bank current account before close of the day</b>	<b>6 911.5</b>	<b>6 671.1</b>	<b>7 253.9</b>
<b>4. Central Bank monetary operations</b>			
a. Swap operations of foreign currency.			
Fee (daily effective rate)	0.0135%	0.0135%	0.0135%
b. Outcome of the direct temporary buying securities (Repo)			
Interest rate	5.05%	5.05%	5.05%
c. Monetary regulation credit			
Interest rate	5.05%	5.05%	5.05%
d. Overnight deposits in domestic currency	125.0	450.0	924.0
Interest rate	3.45%	3.45%	3.45%
<b>5. Commercial bank current account in the BCR at close of the day</b>	<b>6 786.5</b>	<b>6 221.1</b>	<b>6 329.9</b>
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	15 196.9	15 196.9	12 702.5
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	19.9	19.9	16.4
c. Cumulative average current account in domestic currency (millions of S/.)	9 457.6	9 194.1	9 095.3
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	15.4	15.4	11.8
<b>6. Interbank market and Secondary market of CDBCRP</b>			
a. Interbank operations (domestic currency)	466.7	389.6	430.0
Interest rate : Minimum / Maximum / Average	4,20/4,25/4,25	4,20/4,25/4,24	4,20/4,25/4,25
b. Interbank operations (foreign currency)	134.8	263.6	14.9
Interest rate : Minimum / Maximum / Average	0,25/0,25/0,25	0,25/0,25/0,25	0,25/0,25/0,25
c. Secondary market of CDBCRP and CDBCRP-NR	122.0	37.0	71.0
6 month term (amount / average interest rate)			25,0 / 4,03
12 month term (amount / average interest rate)	50,0 / 4,07		
24 month term (amount / average interest rate)			
<b>7. Operations in the foreign exchange market (millions of US\$)</b>	<b>Aug 24</b>	<b>Aug 27</b>	<b>Aug 28</b>
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-18.2	-188.9	17.8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	29.7	-91.7	-31.1
a. Spot purchases with non-banking costumers	26.7	-78.1	101.9
i. Purchases	337.3	283.2	350.2
ii. (-) Sales	310.7	361.3	248.3
b. Forward purchases with non-banking costumers	-9.8	-14.2	-170.4
i. Pacted	76.4	86.9	104.3
ii. (-) Redemption	86.3	101.2	274.7
c. Forward sells with non-banking costumers	131.9	131.9	131.9
i. Pacted	47.2	202.9	125.2
ii. (-) Redemption	9.2	119.9	344.5
d. Interbank operations			
i. Spot	406.3	614.8	949.7
ii. Forward	160.0	226.0	245.0
e. Spot sales due to NDF redemption and swaps	-74.0	21.2	72.7
i. Purchases	0.2	116.5	340.9
ii. (-) Sales	74.2	95.3	268.2
f. Net operations with other financial institutions	-0.1	-16.0	-135.9
g. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datatec)	2.6133	2.6113	2.6104
(*) Preliminar information			

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