

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

	September 7	September 8	September 9	September 10	September 11
1. Commercial bank current account before Central Bank operations	2 983,0	2 588,0	1 878,6	1 417,2	1 674,1
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proposals received	400,0 1 114,1	400,0 1 100,0	400,0 899,9	1 100,0	1 100,0
Maturity	1 313,0 1 114,1	1 424,5 1 846,0	1 059,0 1 846,0	1 262,0	1 215,9
Interest rate : Minimum	3 m. 1 d.	1 m. 1 d.	1 m. 1 d.	1 d.	3 d.
Maximum	1,16 0,94	1,03 0,80	1,19 0,98	0,94	0,95
Average	1,25 1,23	1,22 1,09	1,25 1,05	1,16	1,15
Stock	1,24 1,03	1,18 1,04	1,23 1,01	1,02	1,06
Next maturity CD BCRP (Sep. 14, 2009)	8 970,7	9 356,6	9 556,5	9 756,6	9 756,6
CD BCRP matured from 14 to 18 of September, 2009					1 100,0
ii. Outcome of the buying auction sale securities (Repo)					
Stock	109,1	109,1	109,1	109,1	109,1
Next maturity Repo (Nov 20, 2009)					109,1
CD BCRP matured from 14 to 18 of September, 2009					
iii. Auction sale of CDR BCRP					
Stock	655,0	655,0	655,0	655,0	655,0
Next maturity CDR BCRP (Sep 21, 2009)					200,0
CDR BCRP matured from 14 to 18 of Septiembre, 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	330,5
Next maturity CD BCRP-NR (Sep. 25, 2009)					100,0
CD BCRP-NR matured from 14 to 18 of September, 2009					
vi. Outcome of the Swap operation in foreign currency					14,0
Proposals received					94,0
Maturity					1 y.
Interest rate : Minimum					1,37
Maximum					1,73
Average					1,58
Stock	214,8	214,8	214,8	214,8	228,8
Next maturity Swap (Jan. 25, 2010)					39,8
Swap matured from 14 to 18 of September, 2009					
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)					
Average exchange rate (S/. US\$)					
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	1 468,9	1 088,0	578,7	317,2	585,1
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0052%	0,0052%	0,0052%	0,0052%	0,0052%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	2,05%	2,05%	2,05%	2,05%	2,05%
c. Monetary regulation credit					
Interest rate	2,05%	2,05%	2,05%	2,05%	2,05%
d. Overnight deposits in domestic currency	39,5	213,5	170,0	66,5	20,5
Interest rate	0,45%	0,45%	0,45%	0,45%	0,45%
5. Commercial bank current account in the BCR at close of the day	1 429,4	874,5	408,7	250,7	564,6
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	3 586,2	3 525,1	3 425,9	3 335,5	3 285,7
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirement)	8,4	8,2	8,0	7,8	7,7
c. Cumulative average current account in domestic currency (millions of S/.)	1 363,3	1 302,2	1 202,9	1 112,5	1 062,7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirement)	3,2	3,0	2,8	2,6	2,5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	905,5	338,5	277,0	409,7	497,0
Interest rate : Minimum / Maximum / Average	1,15/1,25/1,25	1,15/1,25/1,25	1,05/1,20/1,07	1,00/1,10/1,06	0,90/1,15/1,14
b. Interbank operations (foreign currency)	130,5	18,6	57,0	10,0	112,0
Interest rate : Minimum / Maximum / Average	0,22/0,22/0,22	0,22/0,22/0,22	0,22/0,22/0,22	0,22/0,22/0,22	0,20/0,22/0,22
c. Secondary market of CDBCRP and CDBCRP-NR		1,0	3,0		
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\$)	September 4	September 7	September 8	September 9	September 10
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	21,1	-43,3	15,4	9,9	11,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-11,4	-9,8	1,9	36,7	-44,3
a. Spot purchases with non-banking costumers	10,9	-15,7	0,3	11,3	-47,9
i. Purchases	137,8	110,7	125,8	236,5	128,1
ii. (-) Sales	126,9	126,4	125,5	225,3	176,0
b. Forward purchases with non-banking costumers	26,6	-2,2	-41,6	67,5	-10,3
i. Pacted	41,9	31,1	90,6	191,6	175,3
ii. (-) Redemption	15,3	33,4	132,1	124,1	185,7
c. Forward selling with non-banking costumers	2,2	31,3	-55,0	94,2	-66,5
i. Pacted	95,8	63,5	111,8	235,4	122,7
ii. (-) Redemption	93,6	32,2	166,8	141,1	189,2
d. Interbank operations					
i. Spot	361,2	199,3	276,3	443,4	436,0
ii. Forward	43,0	23,0	26,0	12,0	61,5
e. Spot sales due to NDF redemption and swaps	75,2	1,8	35,6	18,4	5,1
i. Purchases	85,9	32,0	166,6	140,9	188,9
ii. (-) Sales	10,8	30,2	131,0	122,5	183,8
f. Net operations with other financial institutions	-11,0	3,0	0,7	24,0	2,0
g. Monetary regulation credit					
Note: Interbank exchange rate (Source: Datatec)	2,9341	2,9305	2,9188	2,9214	2,9270