

CENTRAL RESERVE BANK OF PERU						
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS						
(Millions of Nuevos Soles)						
	October 12	October 13	October 14	October 15	October 16	
	2 356,6	2 244,4	1 949,3	2 240,4	2 057,8	
<b>1. Commercial bank current account before Central Bank operations</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	30,0	500,0	1 000,1	50,0	550,0	1 100,0
Maturity	200,0	1 028,1	1 559,4	214,8	1 283,5	1 711,9
Interest rate: Minimum	1,30	1,24	1,09	1,29	1,23	1,09
Maximum	1,30	1,28	1,20	1,29	1,27	1,16
Average	1,30	1,27	1,19	1,29	1,26	1,11
Stock		12 636,7			12 686,6	
Next maturity CD BCRP (Oct. 19 2009)					13 086,6	
CD BCRP matured from 19 to 23 of October, 2009						13 986,7
ii. Outcome of the buying auction sale securities (Repo)						1 600,0
Stock		109,1			109,1	
Next maturity Repo (Nov 20, 2009)						109,1
CD BCRP matured from 19 to 23 of October, 2009						109,1
iii. Auction sale of CDR BCRP						
Stock						
iv. Auction sale of time deposits in domestic currency						
Stock						
v. Auction sale of CD BCRP with Restricted Negotiation						
Stock		230,5			230,5	
Next maturity CD BCRP-NR (Nov. 20, 2009)						230,5
CD BCRP-NR matured from 19 to 23 of October, 2009						230,5
vi. Outcome of the Swap operation in foreign currency						8,5
Proposals received						9,5
Maturity						1,50
Interest rate: Minimum						1,50
Maximum						1,5
Average						280,3
Stock		271,8			271,8	
Next maturity Swap (Jan. 25, 2010)						39,8
Swap matured from 19 to 23 of October, 2009						39,8
b. Central Bank foreign currency operations at over-the-counter		271,4		222,8		825,1
i. Purchase (millions of US\$)		95,0		78,0		289,0
Average exchange rate (S/ US\$)		2,8566		2,8562		2,8550
ii. Selling (millions of US\$)						187,0
Average exchange rate (S/ US\$)						2,8540
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>1 159,4</b>	<b>842,7</b>	<b>759,1</b>	<b>1 351,5</b>	<b>831,5</b>	
<b>4. Central Bank monetary operations</b>						
a. Swap operations of foreign currency:						
Fee (daily effective rate)	0,0053%	0,0053%	0,0053%	0,0053%	0,0053%	
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						
Interest rate	115,0	247,5	28,0	58,2	181,0	
Interest rate	0,45%	0,45%	0,45%	0,45%	0,45%	
<b>5. Commercial bank current account in the BCR at close of the day</b>						
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	3 183,2	3 147,9	3 127,3	3 147,0	3 124,1	
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve)	7,4	7,3	7,3	7,3	7,3	
c. Cumulative average current account in domestic currency (millions of S/.)	1 053,9	1 018,6	998,1	1 017,8	994,8	
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve)	2,5	2,4	2,3	2,4	2,3	
<b>6. Interbank market and Secondary market of CDBCRP</b>						
a. Interbank operations (domestic currency)						
Interest rate: Minimum / Maximum / Average	0,95/1,15/1,11	0,95/1,15/1,13	1,05/1,15/1,14	0,90/1,15/1,12	0,80/1,05/0,97	
b. Interbank operations (foreign currency)						
Interest rate: Minimum / Maximum / Average	102,1	109,0	130,0	112,5	206,5	
6 month term (amount / average interest rate)	0,30/0,35/0,34	0,35/0,50/0,43	0,45/0,60/0,53	0,55/0,70/0,64	0,45/0,95/0,85	
c. Secondary market of CDBCRP and CDBCRP-NR						
6 month term (amount / average interest rate)		61,2	166,1	100,2	80,8	
12 month term (amount / average interest rate)					50,0/1,30	
24 month term (amount / average interest rate)						
<b>7. Operations in the foreign exchange market (millions of US\$)</b>						
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f						
Flow of foreign exchange position = a + b.i - c.i + e + f	27,3	-83,4	-11,6	32,0	-31,3	
a. Spot purchases with non-banking costumers	31,2	-60,4	-13,1	45,0	-104,9	
i. Purchases	25,8	-34,8	-57,3	98,3	189,0	
ii. (-) Sales	75,9	204,6	159,2	218,8	313,4	
b. Forward purchases with non-banking costumers	50,0	169,8	101,9	120,6	124,4	
i. Pacted	5,8	11,3	-56,2	69,8	-5,9	
ii. (-) Redemption	12,0	30,9	120,7	283,4	371,6	
c. Forward selling with non-banking costumers	9,7	34,3	-57,7	82,7	-79,5	
i. Pacted	14,1	39,5	62,3	133,9	227,1	
ii. (-) Redemption	4,4	5,2	120,1	51,2	306,7	
d. Interbank operations						
i. Spot		115,8	227,7	312,0	285,2	
ii. Forward		55,0	125,0	67,0	75,0	
e. Spot sales due to NDF redemption and swaps	3,5	-13,4	-54,3	-120,7	-72,8	
i. Purchases	1,8	4,2	119,7	50,8	303,3	
ii. (-) Sales	-1,7	-17,7	-174,0	-171,5	-376,1	
f. Net operations with other financial institutions		-96,2	-73,0	-75,0	-232,0	
g. Monetary regulation credit						
Note: Interbank exchange rate (Source: Datatec)		2,8564	2,8556	2,8561	2,8552	