

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

	August 09				August 10				August 11				August 12				August 13			
	10 046,4				5 225,0				5 608,5				4 127,2				4 898,4			
1. Commercial bank current account before Central Bank operations																				
2. Monetary and exchange Central Bank operations before close of the day																				
a. Central Bank monetary operations																				
i. Auction sale of CD BCRP	67,0	1 500,0	1 500,0	4 100,0	50,0	1 300,0	1 300,0	2 600,2	50,0	325,0	917,1	1 000,0	1 000,0	300,0	553,0	1 300,0	1 313,1	1 000,1	1 013,5	
Proposals received	1 128,0	2 786,0	2 383,0	5 342,7	224,0	2 412,6	1 508,6	3 781,4	53,0	425,0	917,1	3 048,7	1 394,0	529,0	606,0	1 448,4	1 573,1	1 477,8	1 013,5	
Maturity	63 d.	31 d.	14 d.	1 d.	62 d.	31 d.	14 d.	1 d.	31 d.	33 d.	14 d.	1 d.	1 d.	32 d.	14 d.	1 d.	3 d.	7 d.	3 d.	
Interest rate : Minimum	2,55	2,42	2,20	1,93	2,60	2,47	2,40	2,29	2,59	2,47	2,43	2,29	2,11	2,40	2,44	2,07	2,12	2,35	2,10	
Maximum	2,63	2,50	2,44	2,44	2,61	2,48	2,44	2,40	2,59	2,55	2,52	2,29	2,18	2,55	2,52	2,22	2,49	2,48	2,49	
Average	2,61	2,48	2,39	2,37	2,61	2,48	2,44	2,36	2,59	2,51	2,46	2,29	2,14	2,52	2,49	2,15	2,35	2,42	2,23	
Stock	20 788,5				21 938,7				22 630,6				22 783,6				23 010,4			
Next maturity CD BCRP (August 16, 2010)																	3 626,6			
CD BCRP matured from 16 to 20 August, 2010																	7 108,3			
ii. Outcome of the buying auction sale securities (Repo)																				
Stock																				
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																				
vi. Outcome of the Swap operation in foreign currency																				
Stock	259,7				259,7				259,7				259,7				259,7			
Next maturity Swap (Aug. 16, 2010)																	50,0			
Swap matured from 16 to 13 August, 2010																				
b. Central Bank foreign currency operations at over-the-counter	607,8				25,2															
i. Purchase (millions of US\$)	217,0				9,0															
Average exchange rate (S/. US\$)	2,8011				2,8030															
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	3 487,3				2 630,7				2 316,4				1 974,2				1 571,7			
4. Central Bank monetary operations																				
a. Swap operations of foreign currency.																				
Fee (daily effective rate)	0,0090%				0,0090%				0,0090%				0,0090%				0,0090%			
b. Outcome of the direct temporary buying securities (Repo)																				
Interest rate	3,30%				3,30%				3,30%				3,30%				3,30%			
c. Monetary regulation credit																				
Interest rate	3,30%				3,30%				3,30%				3,30%				3,30%			
d. Overnight deposits in domestic currency	28,5				246,0				127,0				21,0				21,0			
Interest rate	1,70%				1,70%				1,70%				1,70%				1,70%			
5. Commercial bank current account in the BCR at close of the day	3 458,8				2 384,7				2 189,4				1 953,2				1 571,7			
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	6 202,3				5 830,8				5 725,9				5 618,8				4 408,6			
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	11,6				10,9				10,7				10,5				8,2			
c. Cumulative average current account in domestic currency (millions of S/.)	3 715,1				3 343,6				3 238,7				3 131,5				1 921,4			
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	6,9				6,2				6,1				5,9				3,6			
6. Interbank market and Secondary market of CDBCRP																				
a. Interbank operations (domestic currency)																				
Interest rate : Minimum / Maximum / Average	2,00/2,50/2,47				2,40/2,50/2,49				2,10/2,50/2,44				2,40/2,50/2,43				2,35/2,50/2,42			
b. Interbank operations (foreign currency)																				
Interest rate : Minimum / Maximum / Average	2,50/2,50/2,50				2,50/3,80/3,70				3,70/3,80/3,76				3,75/4,55/4,42				4,50/5,25/4,96			
c. Secondary market of CDBCRP and CDBCRP-NR																				
6 month term (amount / average interest rate)	373,0				114,2				57,6				368,1				57,6			
12 month term (amount / average interest rate)																				
24 month term (amount / average interest rate)																				
7. Operations in the foreign exchange market (millions of US\$)	August 6				August 9				August 10				August 11				August 12			
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	104,4				-127,5				84,0				119,6				-222,2			
Flow of foreign exchange position = a + b.ii - c.ii + e + f	58,0				-197,0				80,0				117,7				-10,9			
a. Spot purchases with non-banking costumers	259,8				74,5				165,7				198,2				32,9			
i. Purchases	419,0				259,7				382,6				349,9				287,6			
ii. (-) Sales	159,2				185,1				217,0				151,7				254,7			
b. Forward purchases with non-banking costumers	100,5				35,7				125,3				5,8				-237,0			
i. Pacted	121,3				110,3				158,6				83,8				74,4			
ii. (-) Redemption	20,8				74,6				33,2				78,0				311,3			
c. Forward selling with non-banking costumers	54,1				-33,8				121,3				4,0				-25,6			
i. Pacted	125,6				130,1				207,3				122,7				96,6			
ii. (-) Redemption	71,5				163,9				86,0				118,7				122,2			
d. Interbank operations																				
i. Spot	341,9				366,8				231,0				401,8				570,9			
ii. Forward	35,0				215,0				58,0				30,0				30,0			
e. Spot sales due to NDF redemption and swaps	5,1				40,2				-15,1				-20,7				-240,5			
i. Purchases	23,4				109,9				16,0				54,8				65,0			
ii. (-) Sales	18,3				69,7				31,1				75,5				305,5			
f. Net operations with other financial institutions	-156,2				-222,6				-17,8				-19,0				7,6			
g. Monetary regulation credit																				
Interest rate	2,8006				2,8008				2,8054				2,8067				2,8048			
Note: Interbank exchange rate (Source: Datatec)																				

d. = day(s)