

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

	September 6	September 7	September 8	September 9	September 10
<b>1. Commercial bank current account before Central Bank operations</b>	<b>8,499.8</b>	<b>10,079.8</b>	<b>11,812.5</b>	<b>13,855.4</b>	<b>16,689.2</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	2 499.9 1 536.5	3 499.9 1 919.6	5 499.9 681.7	6 999.8 108.6	8 999.9 1 500.0 1 999.9 1 400.0
Proposals received	3 429.4 1 536.5	4 883.0 1 919.6	5 684.2 681.7	7 221.5 108.6	10 872.0 2 551.4 2 680.2 1 649.9
Maturity	1 d. 1 d.	1 d. 1 d.	1 d. 1 d.	1 d. 1 d.	3 d. 32 d. 14 d. 3 d.
Interest rate : Minimum	2,40 2,37	2,40 2,26	2,40 2,26	2,37 2,44	2,45 2,99 2,85 2,71
Maximum	2,48 2,48	2,48 2,48	2,48 2,48	2,48 2,48	3,00 3,03 3,00 2,98
Average	2,47 2,44	2,47 2,41	2,47 2,44	2,46 2,46	2,94 3,02 2,99 2,93
Stock	22,621.7	23,019.8	22,141.9	21,068.8	25,375.3
Next maturity CD BCRP (September 13, 2010)					11,624.8
CD BCRP matured from 13 to 17 of September, 2010					11,624.8
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	84.7	84.7	84.7	84.7	84.7
Next maturity Swap (September. 13, 2010)					14.0
Swap matured from 13 to 17 of September, 2010					
b. Central Bank foreign currency operations at over-the-counter	368.7			399.3	150.7
i. Purchase (millions of US\$)	132.0			143.0	54.0
Average exchange rate (S/. US\$)	2.7929			2.7920	2.7900
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>4,832.0</b>	<b>4,660.3</b>	<b>5,630.9</b>	<b>7,146.3</b>	<b>2,940.1</b>
<b>4. Central Bank monetary operations</b>					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0090%	0.0090%	0.0090%	0.0090%	0.0110%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	3.30%	3.30%	3.30%	3.30%	3.80%
c. Monetary regulation credit					
Interest rate	3.30%	3.30%	3.30%	3.30%	3.80%
d. Overnight deposits in domestic currency					310.0
Interest rate	1.70%	1.70%	1.70%	1.70%	2.20%
<b>5. Commercial bank current account in the BCR at close of the day</b>	<b>4,832.0</b>	<b>4,660.3</b>	<b>5,630.9</b>	<b>7,146.3</b>	<b>2,630.1</b>
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	8,452.9	7,143.8	7,265.1	7,527.8	7,286.4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	15.3	12.9	13.1	13.6	13.2
c. Cumulative average current account in domestic currency (millions of S/.)	5,969.4	4,660.3	4,781.6	5,044.4	4,802.9
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	10.8	8.4	8.6	9.1	8.7
<b>6. Interbank market and Secondary market of CDBCRP</b>					
a. Interbank operations (domestic currency)	280.5	145.5	204.5	121.4	149.0
Interest rate : Minimum / Maximum / Average	2,45/2,45/2,45	2,45/2,50/2,45	2,40/2,50/2,44	2,45/2,50/2,49	2,90/2,90/2,90
b. Interbank operations (foreign currency)	230.2	135.3	37.5	106.9	118.3
Interest rate : Minimum / Maximum / Average	1,25/1,30/1,25	1,20/1,25/1,24	0,95/1,00/0,97	0,90/1,00/0,97	1,00/1,00/1,00
c. Secondary market of CDBCRP and CDBCRP-NR	2065.5	3527.4	3623.5	2639.9	2803.6
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
<b>7. Operations in the foreign exchange market (millions of US\$)</b>	<b>September 3</b>	<b>September 6</b>	<b>September 7</b>	<b>September 8</b>	<b>September 9</b>
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-56.8	-71.3	86.4	31.9	-54.2
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-110.5	-116.1	28.9	-43.8	-131.4
a. Spot purchases with non-banking costumers	99.8	56.9	81.3	15.9	58.8
i. Purchases	246.5	215.8	230.4	332.4	260.0
ii. (-) Sales	146.8	158.9	149.1	316.4	201.2
b. Forward purchases with non-banking costumers	23.1	8.1	44.3	75.5	179.4
i. Pacted	44.5	83.6	88.1	188.0	293.4
ii. (-) Redemption	21.4	75.4	43.8	112.5	113.9
c. Forward selling with non-banking costumers	-30.6	-36.7	-13.1	-0.1	102.2
i. Pacted	63.3	31.3	94.3	127.6	204.6
ii. (-) Redemption	93.9	68.0	107.4	127.7	102.4
d. Interbank operations					
i. Spot	344.0	325.8	367.3	617.6	321.0
ii. Forward	40.0	50.0	45.0	13.0	110.0
e. Spot sales due to NDF redemption and swaps	25.3	-46.2	11.0	-46.7	-65.0
i. Purchases	31.7	18.8	53.0	65.2	38.9
ii. (-) Sales	6.4	65.0	42.0	111.9	103.9
f. Net operations with other financial institutions	-163.1	-134.2	0.2	2.2	-136.8
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2.7937	2.7927	2.7952	2.7939	2.7921

d. = day(s)