

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

	October 4	October 5	October 6	October 7
<b>1. Commercial bank current account before Central Bank operations</b>	<b>9 414,0</b>	<b>10 805,1</b>	<b>14 280,5</b>	<b>17 033,4</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	2 351,1	4 500,1	3 841,0 4 059,1	3 999,9 4 807,3
Proposals received	2 351,1	4 589,8	3 841,0 4 059,1	7 303,9 4 807,3
Maturity	1 d.	1 d.	1 d. 1 d.	4 d. 4 d.
Interest rate : Minimum	2,9	2,9	2,96 2,88	2,90 2,89
Maximum	3,0	3,0	3,00 3,00	3,00 3,00
Average	3,0	3,0	2,99 2,96	2,98 2,96
Stock	23 562,2	24 543,9	24 555,4	22 888,6
Next maturity CD BCRP (October 11, 2010)				10 464,7
CD BCRP matured from 11 to 15 of October, 2010				15 641,6
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	27,7	27,7	27,7	27,7
Next maturity Swap (October, 18, 2010)				8,5
Swap matured from 11 to 15 of October, 2010				
b. Central Bank foreign currency operations at over-the-counter		131,0	105,9	
i. Purchase (millions of US\$)		47,0	38,0	
Average exchange rate (S/. US\$)		2,7881	2,7880	
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>7 062,9</b>	<b>6 436,0</b>	<b>6 486,3</b>	<b>8 226,2</b>
<b>4. Central Bank monetary operations</b>				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0090%	0,0090%	0,0090%	0,0104%
b. Outcome of the direct temporary buying securities (Repo)				
Interest rate	3,80%	3,80%	3,80%	3,80%
c. Monetary regulation credit				
Interest rate	3,80%	3,80%	3,80%	3,80%
d. Overnight deposits in domestic currency				180,0
Interest rate	2,20%	2,20%	2,20%	2,20%
<b>5. Commercial bank current account in the BCR at close of the day</b>	<b>7 062,9</b>	<b>6 436,0</b>	<b>6 486,3</b>	<b>8 046,2</b>
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	9 177,0	9 125,5	9 099,5	9 303,8
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	17,6	16,4	16,3	16,6
c. Cumulative average current account in domestic currency (millions of S/.)	6 693,5	6 642,0	6 616,1	6 820,4
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	12,8	11,9	11,8	12,1
<b>6. Interbank market and Secondary market of CDBCRP</b>				
a. Interbank operations (domestic currency)	146,0	198,0	75,0	52,0
Interest rate : Minimum / Maximum / Average	2,95/2,95/2,95	2,90/2,95/2,94	2,95/2,95/2,95	2,95/2,95/2,95
b. Interbank operations (foreign currency)	38,8	51,0	123,9	94,9
Interest rate : Minimum / Maximum / Average	0,30/0,50/0,36	0,30/1,00/0,50	0,30/1,00/0,60	1,00/1,80/1,48
c. Secondary market of CDBCRP and CDBCRP-NR	2 873,9	1 779,9	2 997,2	3 008,6
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>October 1</b>	<b>October 1</b>	<b>October 5</b>	<b>October 6</b>
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	116,9	62,8	-28,0	-94,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-49,8	98,0	-52,6	-61,9
a. Spot purchases with non-banking costumers	132,8	229,0	83,1	105,5
i. Purchases	376,5	356,1	251,2	319,2
ii. (-) Sales	243,7	127,1	168,1	213,7
b. Forward purchases with non-banking costumers	100,9	-21,3	42,0	-161,0
i. Pacted	106,5	32,2	97,5	152,1
ii. (-) Redemption	5,6	53,5	55,4	313,1
c. Forward selling with non-banking costumers	-65,7	13,9	17,5	-128,2
i. Pacted	174,0	167,3	107,8	35,1
ii. (-) Redemption	239,7	153,4	90,4	163,3
d. Interbank operations				
i. Spot	446,7	141,0	586,0	406,6
ii. Forward	59,0	100,0	189,0	10,0
e. Spot sales due to NDF redemption and swaps	40,9	-29,8	-53,1	-272,1
i. Purchases	44,7	15,2		39,7
ii. (-) Sales	3,8	45,0	53,1	311,8
f. Net operations with other financial institutions	10,7	-1,3	-47,8	-45,0
g. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	2,7882	2,7901	2,7871	2,7894

d. = day(s)