CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Sep 3	Sep 4	Sep 5	Sep 6	Sep 7
1. Commercial bank current account before Central Bank operations	**14 162.5**	**14 409.6**	**14 177.4**	**15 532.3**	**15 615.7**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP		50.0	100.0	50,0 100,0	
Proposals received		278.4	388.7	198,3 153,8	
Maturity		189 d	372 d	1 a. 1 a.	
Interest rate : Minimum		4.00	4.04	4,00 4,02	
Maximum		4.05	4.04	4,03 4,20	
Average		4.02	4.04	4,02 4,10	
Stock	19 231.0	19 281.0	19 381.0	19 531.0	19 531.0
Next maturity CD BCRP (September 11, 2012)					1 500.1
CD BCRP matured from 10 to 14 September, 2012					2 970.1
v. Auction sale of time deposits in domestic currency			2 500.0	4 400.0	5 300.0
Proposals received			4 836.0	6 537.0	7 125.8
Maturity			1 d	1 d	3 d
Interest rate : Minimum			3.80	4.10	4.05
Maximum			4.15	4.18	4.20
Average			4.13	4.14	4.15
Stock			2 500.0	4 400.0	5 300.0
Next maturity of Time Deposits (September 10, 2012)					5 300.0
Time Deposits matured from 10 to 14 september, 2012					5 300.0
b. Central Bank foreign currency operations at over-the-counter	260.8	208.7	156.7	156.6	156.5
i. Purchase (millions of US$)	100.0	80.0	60.0	60.0	60.0
Average exchange rate (S/. US$)	2.6078	2.6090	2.6119	2.6103	2.6090
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 Secundary 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	**14 423.3**	**14 568.3**	**11 734.1**	**11 138.9**	**10 472.3**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0.0135%	0.0135%	0.0135%	0.0135%	0.0135%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	5.05%	5.05%	5.05%	5.05%	5.05%
c. Monetary regulation credit					
Interest rate	5.05%	5.05%	5.05%	5.05%	5.05%
d. Overnight deposits in domestic currency					
Interest rate	3.45%	3.45%	3.45%	3.45%	3.45%
5. Commercial bank current account in the BCR at close of the day	**14 423.3**	**14 568.3**	**11 734.1**	**11 138.9**	**10 472.3**
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	15 196.9	15 196.9	15 196.9	15 196.9	14 287.2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	19.9	19.9	19.9	19.9	18.4
c. Cumulative average current account in domestic currency (millions of S/.)	8 818.5	9 027.6	10 412.8	10 677.0	10 647.8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	15.4	15.4	15.4	15.4	13.7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	402.0	559.0	744.5	513.0	814.4
Interest rate : Minimum / Maximum / Average	4,20/4,25/4,24	4,18/4,25/4,22	4,15/4,25/4,22	4,10/4,25/4,20	4,20/4,25/4,21
b. Interbank operations (foreign currency)	17.9	14.1	83.1	51.1	63.0
Interest rate : Minimum / Maximum / Average	1,00/1,00/1,00	1,20/1,20/1,20	1,20/1,25/1,21	1,70/1,70/1,70	2,00/2,00/2,00
c. Secondary market of CDBCRP and CDBCRP-NR	12.0	18.0	49.0	17.9	67.0
6 month term (amount / average interest rate)		11,0 / 4,00	9,0 / 4,05		
12 month term (amount / average interes rate)				9,0 / 4,03	40,0 / 4,05
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**31 Agosto**	**03 Setiembre**	**04 Setiembre**	**05 Setiembre**	**06 Setiembre**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	**149.8**	**-123.3**	**-121.3**	**231.5**	**-85.4**
Flow of foreign exchange position = a + b.ii - c.ii + e + f	**112.5**	**-162.2**	**-155.3**	**110.0**	**96.0**
a. Spot purchases with non-banking costumers	**97.3**	**-40.8**	**-64.2**	**147.6**	**154.6**
i. Purchases	175.5	247.2	289.3	355.8	337.3
ii. (-) Sales	78.2	288.0	353.5	208.2	182.7
b. Forward purchases with non-banking costumers	**-33.0**	**11.8**	**-9.1**	**187.7**	**-58.3**
i. Pacted	11.5	30.7	36.2	230.2	117.2
ii. (-) Redemption	44.5	18.9	45.3	42.4	175.5
C. Forward sells with non-banking costumers	**131.9**	**131.9**	**131.9**	**131.9**	**131.9**
i. Pacted	0.1	0.1	136.1	166.1	164.5
ii. (-) Redemption	70.3	27.2	179.2	99.9	41.3
d. Interbank operations					
i. Spot		825.8	919.6	1241.0	1306.0
ii. Forward		156.0	275.0	400.0	195.0
e. Spot sales due to NDF redemption and swaps	**41.0**	**-12.5**	**123.4**	**79.9**	**-132.7**
i. Purchases	66.1	0.6	160.9	91.0	40.8
ii. (-) Sales	25.1	13.1	37.6	11.2	173.5
f. Net operations with other financial institutions		**-100.7**	**-80.5**	**-60.0**	**-60.0**
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	-.-	2.6075	2.6082	2.6116	2.6102
(*) Preliminar information					

d. = day(s)
w. = week(s)
m. = month(s)
y. = year(s)