

CENTRAL RESERVE BANK OF PERU					
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS					
(Millions of Nuevos Soles)					
	Sep. 30	Oct. 1	Oct. 2	Oct. 3	Oct. 4
1. Commercial bank current account before Central Bank operations	13 500,7	12 461,2	12 772,7	12 942,9	13 281,2
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proposals received	50,0		50,0	50,0	
Maturity	212,0		230,0	314,6	
Interest rate : Minimum	164 d		554 d	371 d	
Maximum	3,93		3,95	3,86	
Average	3,94		3,95	3,86	
Stock	3,93		3,95	3,86	
Next maturity CD BCRP (Oct. 10, 2013)	<u>20 913,1</u>	<u>20 913,1</u>	<u>20 963,1</u>	<u>21 013,1</u>	<u>21 013,1</u>
CD BCRP matured from Oct. 9 to Oct. 11, 2013		2 050,0		2 050,0	2 050,0
v. Auction sale of time deposits in domestic currency	<u>4 649,9</u>				
Proposals received	6 406,0				
Maturity	1 d				
Interest rate : Minimum	4,00				
Maximum	4,22				
Average	4,17				
Stock	<u>4 649,9</u>				
Next maturity of Time Deposits (Oct. 2, 2013)					
Time Deposits BCRP matured from Oct. 2 to 4, 2013					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	<u>2 284,0</u>	<u>2 244,0</u>	<u>2 244,0</u>	<u>2 244,0</u>	<u>2 244,0</u>
Next maturity CDR BCRP (Oct. 9, 2013)		124,0		124,0	124,0
CDR BCRP matured from Oct. 9 to Oct 11, 2013					
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)					
Average exchange rate (S/. US\$)					
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	8 800,8	12 461,2	12 722,7	12 892,9	13 281,2
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0126%	0,0126%	0,0126%	0,0127%	0,0141%
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	1 272,0			136,0	135,0
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	7 528,8	12 461,2	12 722,7	12 756,9	13 146,2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	15 671,6	17 212,5	16 525,1	17 102,2	17 273,0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	17,3	22,9	20,5	18,8	19,0
c. Cumulative average current account in domestic currency (millions of S/.)	11 116,6	12 461,2	12 461,2	12 559,8	12 730,5
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	12,0	16,6	14,6	13,8	14,0
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	537,0 / 4,25/4,30/4,25	226,0 / 4,25/4,25/4,25	220,0 / 4,25/4,25/4,25	474,0 / 4,25/4,25/4,25	646,3 / 4,20/4,25/4,25
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average	168,0 / 0,15/0,20/0,15	32,0 / 0,15/0,15/0,15	187,0 / 0,15/0,15/0,15	168,0 / 0,15/0,15/0,15	106,0 / 0,15/0,15/0,15
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	4,5 / 1,0 / 3,89	50,5	20,0	190,5	1 012,0
12 month term (amount / average interest rate)					66,0 / 3,85
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	26 Setiembre	27 Setiembre	01 Octubre	02 Octubre	03 Octubre
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	29,5	-121,3	-121,6	91,9	-16,1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	114,6	-203,3	-130,0	6,7	-6,9
a. Spot purchases with non-banking costumers	98,7	-227,0	-108,5	-5,9	-10,0
i. Purchases	419,1	274,1	221,4	214,5	236,0
ii. (-) Sales	320,4	501,1	329,9	220,3	246,1
b. Forward purchases with non-banking costumers	-81,5	74,1	66,1	37,5	-250,1
i. Pacted	120,2	138,5	147,4	264,9	35,6
ii. (-) Redemption	201,7	64,4	81,3	227,5	285,7
c. Forward sells with non-banking costumers	3,7	-7,9	57,7	-47,7	-240,9
i. Pacted	80,2	73,2	87,1	106,2	52,6
ii. (-) Redemption	76,5	81,1	29,3	153,9	293,5
d. Interbank operations					
i. Spot	378,8	533,5	576,8	574,2	574,2
ii. Forward	195,0	37,0	135,0	75,0	15,0
e. Spot sales due to NDF redemption and swaps	-103,5	38,6	-39,1	-61,5	19,1
i. Purchases	71,3	67,5	28,9	153,2	292,8
ii. (-) Sales	174,8	29,0	68,0	214,7	273,8
f. Net operations with other financial institutions	-5,8	1,8	-34,4	0,5	-8,2
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,8075	2,8101	2,7819	2,7787	2,7776
(*) Preliminar information					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)