

| CENTRAL RESERVE BANK OF PERU | | | | | | | | | | | | | | | |
|--|---------|-------|----------|-------|---------|-------|---------------|---------|---------|----------|---------------|---------|---------------|---------|---------------|
| SUMMARY OF MONETARY AND EXCHANGE OPERATIONS | | | | | | | | | | | | | | | |
| (Millions of Newsoles) | | | | | | | | | | | | | | | |
| | June 21 | | | | June 22 | | | | June 23 | | | June 24 | | June 25 | |
| | 2,281.4 | | | | 3,162.9 | | | | 1,344.1 | | | 1,663.6 | | 1,812.7 | |
| 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 | | | | | | | | | | | | | | | |
| Proposals received | 700.0 | 300.0 | 1,000.0 | 393.6 | 1,000.0 | 300.0 | 300.0 | 1,250.0 | 50.0 | 649.8 | 400.0 | 300.0 | 1,050.0 | 261.0 | 1,199.9 |
| Maturity | 956.7 | 402.0 | 1,486.2 | 393.6 | 1,213.0 | 437.0 | 431.0 | 1,565.8 | 145.0 | 1,225.8 | 559.2 | 496.8 | 1,161.7 | 563.0 | 1,317.9 |
| Interest rate : Minimum | 1.67 | 2.00 | 1.67 | 1.71 | 1.75 | 2.00 | 1.90 | 1.63 | 2.00 | 1.63 | 1.63 | 2.00 | 1.63 | 2.01 | 1.27 |
| Maximum | 1.74 | 2.00 | 1.71 | 1.74 | 1.78 | 2.00 | 1.98 | 1.74 | 2.04 | 1.71 | 1.71 | 2.02 | 1.74 | 2.05 | 1.74 |
| Average | 1.72 | 2.00 | 1.69 | 1.72 | 1.76 | 2.00 | 1.98 | 1.70 | 2.02 | 1.69 | 1.67 | 2.02 | 1.69 | 2.03 | 1.68 |
| Stock | | | 17,267.0 | | | | 17,023.3 | | | 16,873.1 | 1,67 | | 17,173.3 | | 17,184.2 |
| Next maturity CD BCRP (June 30, 2010) | | | | | | | | | | | | | | | 2,513.9 |
| CD BCRP matured from 30 of June to 2 of July, 2010 | | | | | | | | | | | | | | | 3,809.6 |
| 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 | | | 259.7 | | | | 259.7 | | | | 259.7 | | 259.7 | | 259.7 |
| Next maturity Swap (Aug. 16, 2010) | | | | | | | | | | | | | | | 50.0 |
| Swap matured from 30 of June to 2 of July, 2010 | | | | | | | | | | | | | | | |
| b. Central Bank foreign currency operations at over-the-counter | | | | | | | | | | | | | | | |
| i. Purchase (millions of US\$) | | | 429.6 | | | | 237.4 | | | | 158.3 | | 115.9 | | 50.9 |
| Average exchange rate (S/ US\$) | | | 152.0 | | | | 84.0 | | | | 56.0 | | 41.0 | | 18.0 |
| ii. Selling (millions of US\$) | | | 2,826 | | | | 2,826 | | | | 2,826 | | 2,826 | | 2,826 |
| 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 | | | | | | | | | | | | | | | |
| 4. Central Bank monetary operations | | | | | | | | | | | | | | | |
| a. Swap operations of foreign currency | | | | | | | | | | | | | | | |
| Fee (daily effective rate) | | | 0.0054% | | | | 0.0054% | | | | 0.0054% | | 0.0054% | | 0.0061% |
| b. Outcome of the direct temporary buying securities (Repo) | | | | | | | | | | | | | | | |
| Interest rate | | | 2.55% | | | | 2.55% | | | | 2.55% | | 2.55% | | 2.55% |
| c. Monetary regulation credit | | | | | | | | | | | | | | | |
| Interest rate | | | 2.55% | | | | 2.55% | | | | 2.55% | | 2.55% | | 2.55% |
| d. Overnight deposits in domestic currency | | | | | | | | | | | | | | | |
| Interest rate | | | 0.95% | | | | 0.95% | | | | 0.95% | | 0.95% | | 0.95% |
| 5. Commercial bank current account in the BCR at close of the day | | | | | | | | | | | | | | | |
| a. Cumulative average reserve balances in domestic currency (millions of S/.) (*) | | | 2,536.9 | | | | 2,538.8 | | | | 2,540.1 | | 2,542.1 | | 2,542.1 |
| b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*) | | | 5.1 | | | | 5.1 | | | | 5.1 | | 5.2 | | 5.2 |
| c. Cumulative average current account in domestic currency (millions of S/.) | | | 343.5 | | | | 345.3 | | | | 346.7 | | 348.7 | | 348.6 |
| d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*) | | | 0.7 | | | | 0.7 | | | | 0.7 | | 0.7 | | 0.7 |
| 6. Interbank market and Secondary market of CDBCRP | | | | | | | | | | | | | | | |
| a. Interbank operations (domestic currency) | | | | | | | | | | | | | | | |
| Interest rate : Minimum / Maximum / Average | | | 621.5 | | | | 396.5 | | | | 623.3 | | 482.0 | | 378.0 |
| 1,701.75/1.71 | | | | | | | 1,651.75/1.74 | | | | 1,601.75/1.73 | | 1,501.75/1.75 | | 1,651.75/1.75 |
| b. Interbank operations (foreign currency) | | | | | | | | | | | | | | | |
| Interest rate : Minimum / Maximum / Average | | | 58.0 | | | | 102.5 | | | | 181.0 | | 287.0 | | 227.2 |
| 0.300/300.30 | | | | | | | 0.300/300.30 | | | | 0.300/300.30 | | 0.300/350.31 | | 0.350/400.40 |
| c. Secondary market of CDBCRP and CDBCRP-NR | | | | | | | | | | | | | | | |
| 6 month term (amount / average interest rate) | | | 503.0 | | | | 508.0 | | | | 180.0 | | 614.0 | | 1,036.0 |
| 12 month term (amount / average interest rate) | | | | | | | | | | | | | | | |
| 24 month term (amount / average interest rate) | | | | | | | | | | | | | | | |
| 7. Operations in the foreign exchange market (millions of US\$) | | | | | | | | | | | | | | | |
| Flow of foreign exchange position adjusted by forwards = a + b1 - c1 + e + f | | | | | | | | | | | | | | | |
| Flow of foreign exchange position = a + b1 - c1 + e + f | | | -30.7 | | | | -58.4 | | | | 2.9 | | 10.8 | | -8.0 |
| a. Spot purchases with non-banking costumers | | | -89.0 | | | | -29.3 | | | | -20.8 | | -0.7 | | 5.4 |
| i. Purchases | | | 200.7 | | | | 235.9 | | | | 252.5 | | 193.1 | | 277.8 |
| ii. (-) Sales | | | 219.0 | | | | 127.2 | | | | 204.1 | | 147.7 | | 159.9 |
| b. Forward purchases with non-banking costumers | | | 160.8 | | | | -6.4 | | | | -26.0 | | 51.9 | | -109.0 |
| i. Pacted | | | 165.9 | | | | 168.9 | | | | 28.3 | | 241.7 | | 41.1 |
| ii. (-) Redemption | | | 5.1 | | | | 175.3 | | | | 54.2 | | 169.8 | | 150.1 |
| c. Forward selling with non-banking costumers | | | 102.5 | | | | 23.7 | | | | -49.6 | | 49.4 | | -94.6 |
| i. Pacted | | | 119.8 | | | | 124.2 | | | | 28.8 | | 128.3 | | 30.6 |
| ii. (-) Redemption | | | 17.3 | | | | 100.5 | | | | 78.4 | | 87.9 | | 125.2 |
| d. Interbank operations | | | | | | | | | | | | | | | |
| i. Spot | | | 351.4 | | | | 283.4 | | | | 213.1 | | 468.1 | | 260.4 |
| ii. Forward | | | | | | | 48.0 | | | | 20.0 | | 35.0 | | 108.0 |
| e. Spot sales due to NDF redemption and swaps | | | 16.6 | | | | -59.8 | | | | 34.5 | | -88.6 | | -41.8 |
| i. Purchases | | | 17.0 | | | | 85.2 | | | | 78.1 | | 97.7 | | 104.6 |
| ii. (-) Sales | | | 0.4 | | | | 158.0 | | | | 43.6 | | 176.3 | | 146.1 |
| f. Net operations with other financial institutions | | | -76.2 | | | | -142.0 | | | | -79.5 | | -59.4 | | -55.0 |
| g. Monetary regulation credit | | | | | | | | | | | | | | | |
| Interest rate | | | | | | | | | | | | | | | |
| Net interbank exchange rate (Source: Datalec) | | | 2,829.4 | | | | 2,826.2 | | | | 2,826.5 | | 2,828.1 | | 2,826.8 |

d = dly(3)