

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

	Jun 20	Jun 21	Jun 22	Jun 23	Jun 24
1. Commercial bank current account before Central Bank operations	5 218,8	5 241,3	5 148,5	5 063,8	6 043,4
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	100,0	30,0	100,0
Maturity		161,2	292,5	72,1	235,9
Interest rate : Minimum		175 d	91 d	357 d.	90 d.
Maximum		4,1	4,0	4,43	4,05
Average		4,4	4,1	4,49	4,26
Stock		4,3	4,1	4,47	4,22
Next maturity CD BCRP (July 11, 2011)	1 840,1	1 890,1	1 990,1	2 120,1	2 220,1
CD BCRP matured from 27 of June To 1 of July, 2011					190,0
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Repo					
Repo matured from 27 of June to 1 July, 2011					
iii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP (July 7, 2011)	8 809,9	8 809,9	8 809,9	8 809,9	8 809,9
CDV BCRP matured from 27 of June to 1 of July, 2011					200,0
v. Auction sale of time deposits in domestic currency					
Proposals received	1 000,0	2 500,0	2 400,0	2 500,0	3 030,8
Maturity	2 453,4	2 878,1	2 585,7	2 662,3	3 030,8
Interest rate : Minimum	1 d	1 d	1 d	1 d	3 d
Maximum	3,80	3,75	3,83	3,90	4,00
Average	3,90	3,99	4,25	4,25	4,25
Stock	3,87	3,86	3,95	4,12	4,17
Next maturity of Time Deposits (June 27, 2011)	1 000,0	3 000,0	2 900,0	3 000,0	3 030,8
Time Deposits matured from 27 of June to 1 July, 2011					3 030,8
iv. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP (June 28, 2011)	2 375,0	2 375,0	2 375,0	2 375,0	2 375,0
CDR BCRP matured from 27 of June to 1 July, 2011					300,0
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	4 218,8	2 691,3	2 648,5	2 433,8	2 912,6
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0127%	0,0127%	0,0127%	0,0127%	0,0139%
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	1 293,6	85,4	1,0	42,7	121,6
	3,45%	3,45%	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	2 925,2	2 605,9	2 647,5	2 391,1	2 791,0
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	8 935,6	5 959,5	5 653,2	9 041,0	8 907,5
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	14,3	9,6	9,1	14,6	14,4
c. Cumulative average current account in domestic currency (millions of S/.)	5 890,2	2 914,1	6 159,4	5 995,6	5 862,1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	9,5	4,7	4,2	9,7	9,4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	769,3	600,0	449,5	542,0	527,1
	3,90/4,40/4,22	4,00/4,40/4,16	4,10/4,30/4,20	4,25/4,30/4,26	4,25/4,25/4,25
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average	215,0	187,5	336,5	138,0	64,1
	0,30/0,30/0,30	0,25/0,30/0,29	0,25/0,30/0,29	0,25/0,30/0,30	0,20/0,25/0,21
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	252,0	252,4	282,3	302,0	263,0
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	June 17	June 20	June 21	June 22	June 23
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-9,4	-43,9	-6,3	19,6	-3,5
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-3,9	-62,2	-90,8	-10,6	-15,8
a. Spot purchases with non-banking costumers	-3,7	-51,1	-80,1	-11,8	-18,2
i. Purchases	311,0	217,7	203,6	204,9	234,0
ii. (-) Sales	314,7	268,9	283,7	216,7	252,2
b. Forward purchases with non-banking costumers	-23,5	-63,8	37,0	-11,9	-25,9
i. Pacted	15,6	6,9	48,0	31,6	38,1
ii. (-) Redemption	39,1	70,7	11,0	43,5	64,0
i. Pacted	-18,0	-82,1	-47,4	-42,1	-38,3
ii. (-) Redemption	18,6	24,3	56,6	11,9	57,4
d. Interbank operations	36,6	106,4	104,0	54,1	95,6
i. Spot					
ii. Forward	248,2	515,9	487,7	544,8	463,6
e. Spot sales due to NDF redemption and swaps	95,0	30,0	35,0	57,0	15,0
i. Purchases	-2,7	29,4	93,3	11,7	33,1
ii. (-) Sales	34,1	84,5	103,6	53,2	94,5
f. Net operations with other financial institutions	36,8	55,0	10,3	41,5	61,5
g. Monetary regulation credit	0,1	-4,8	-11,0	0,0	0,9
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7603	2,7585	2,7542	2,7564	2,7596

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