

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

	Jun 27	Jun 28	30 junio	1 julio
1. Commercial bank current account before Central Bank operations	6 057,6	6 306,7	6 291,7	5 762,4
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CD BCRP	100,0	50,0 100,0	30,0	
Proposals received	199,0	123,0 143,0	45,5	
Maturity	86 d	168 d 85 d	350 d	
Interest rate : Minimum	4,2	4,28 4,29	4,55	
Maximum	4,3	4,36 4,31	4,71	
Average	4,3	4,32 4,30	4,64	
Stock	2 320,1	2 470,1	2 500,1	2 500,1
Next maturity CD BCRP (July 11, 2011)				190,0
CD BCRP matured from 1 of July, 2011				
ii. Outcome of the buying auction sale securities (Repo)				2 500,0
Proposals received				4 200,0
Maturity				3 d
Interest rate : Minimum				4,40
Maximum				4,50
Average				4,41
Stock				2 500,0
Next maturity Repo				2 500,0
Repo matured from 1 of July, 2011				2 500,0
iii. Auction sale of CDV BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	8 809,9	8 809,9	8 809,9	8 809,9
Next maturity CDV BCRP (July 7, 2011)				200,0
CDV BCRP matured from 1 of July, 2011				200,0
v. Auction sale of time deposits in domestic currency	3 400,1	3 600,0	3 329,2	
Proposals received	3 466,8	3 824,4	3 329,2	
Maturity	1 d	2 d	1 d	
Interest rate : Minimum	4,15	4,15	4,10	
Maximum	4,25	4,25	4,25	
Average	4,22	4,22	4,20	
Stock	3 400,1	3 600,0	3 329,2	
Next maturity of Time Deposits (July 1, 2011)		3 600,0	3 329,2	
Time Deposits matured from 1 July, 2011				
iv. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	2 375,0	2 075,0	2 075,0	2 075,0
Next maturity CDR BCRP (July 30, 2011)				300,0
CDR BCRP matured from 1 July, 2011				
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	2 557,5	2 556,7	2 932,5	8 262,4
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0127%	0,0127%	0,0127%	0,0127%
b. Outcome of the direct temporary buying securities (Repo)			370,0	
Interest rate	5,05%	5,05%	5,05%	5,05%
c. Monetary regulation credit				
Interest rate	5,05%	5,05%	5,05%	5,05%
d. Overnight deposits in domestic currency	48,8	65,5	82,8	
Interest rate	3,45%	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	2 508,7	2 491,2	3 219,8	8 262,4
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	8 674,5	5 536,6	5 560,9	11 307,8
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	14,0	8,9	9,0	16,0
c. Cumulative average current account in domestic currency (millions of S/.)	5 629,1	2 491,2	5 400,0	8 262,4
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	9,1	4,0	4,1	11,7
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	372,5	237,5	347,0	353,5
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,40/4,36	4,25/4,45/4,36
b. Interbank operations (foreign currency)	98,6	135,0	79,0	42,2
Interest rate : Minimum / Maximum / Average	0,20/0,20/0,20	0,20/0,25/0,20	0,20/0,20/0,20	0,30/0,30/0,30
c. Secondary market of CDBCRP and CDBCRP-NR	297,0	587,5	275,5	314,5
6 month term (amount / average interest rate)				
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 24	June 27	28 Junio	30 Junio
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	52,9	52,9	-109,5	60,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	15,9	15,9	-151,4	-21,2
a. Spot purchases with non-banking costumers	-2,7	-2,7	-18,6	-6,0
i. Purchases	308,2	308,2	224,0	416,1
ii. (-) Sales	310,9	310,9	242,6	422,1
b. Forward purchases with non-banking costumers	96,6	96,6	-31,8	-12,5
i. Pacted	126,6	126,6	62,2	107,9
ii. (-) Redemption	30,0	30,0	94,0	120,4
i. Pacted	59,7	59,7	-73,7	-94,6
ii. (-) Redemption	71,9	71,9	73,7	102,3
d. Interbank operations	12,2	12,2	147,4	196,9
i. Spot				
ii. Forward	308,9	308,9	373,6	402,6
e. Spot sales due to NDF redemption and swaps	115,0	115,0	70,0	222,5
i. Purchases	4,3	4,3	27,7	57,9
ii. (-) Sales	7,7	7,7	98,7	172,2
f. Net operations with other financial institutions	3,4	3,4	71,0	114,2
g. Monetary regulation credit	-3,5	-3,5	-107,1	3,3
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	2,7598	2,7582	2,7551	2,7484

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