

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

	Jul 25	Jul 26	Jul 27
1. Commercial bank current account before Central Bank operations	6 423,8	7 355,5	7 634,5
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	
Proposals received		216,8	
Maturity		168 d	
Interest rate : Minimum		4,4	
Maximum		4,4	
Average		4,4	
Stock	3 650,1	3 700,1	3 700,1
Next maturity CD BCRP (August 11, 2011)	160,0	160,0	160,0
CD BCRP matured from 27 of July, 2011			
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 July, 2011			
iii. Auction sale of CDV BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	8 309,9	8 309,9	8 309,9
Next maturity CDV BCRP (October 11, 2011)	200,0	200,0	200,0
CDV BCRP matured from 27 of July, 2011			
v. Auction sale of time deposits in domestic currency	3 600,0	4 800,0	5 135,1
Proposals received	4 241,3	5 034,2	5 135,1
Maturity	1 d	1 d	5 d
Interest rate : Minimum	4,02	4,03	3,95
Maximum	4,23	4,24	4,24
Average	4,12	4,14	4,12
Stock	3 600,0	4 800,0	5 135,1
Next maturity of Time Deposits (July 27, 2011)			5 135,1
Time Deposits matured from 27 July, 2011			5 135,1
iv. Auction sale of CDR BCRP			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock	1 325,0	575,0	575,0
Next maturity CDR BCRP (August 2, 2011)		450,0	450,0
CDR BCRP matured from 27 July, 2011			575,0
b. Central Bank foreign currency operations at over-the-counter	32,8	547,2	
i. Purchase (millions of US\$)	12,0	200,0	
Average exchange rate (S/. US\$)	2,7	2,7	
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	2 856,6	3 052,6	2 499,4
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily effective rate)	0,0128%	0,0128%	0,0140%
b. Outcome of the direct temporary buying securities (Repo)			
Interest rate	5,05%	5,05%	5,05%
c. Monetary regulation credit			
Interest rate	5,05%	5,05%	5,05%
d. Overnight deposits in domestic currency	200,0		253,0
Interest rate	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	2 656,6	2 656,6	2 246,4
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	9 023,3	9 023,3	8 763,6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	14,4	14,4	14,0
c. Cumulative average current account in domestic currency (millions of S/.)	6 235,8	5 851,8	5 718,2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	9,6	9,6	9,1
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)	275,0	691,0	270,0
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,30/4,25
b. Interbank operations (foreign currency)	136,9	214,5	138,0
Interest rate : Minimum / Maximum / Average	0,30/0,30/0,30	0,25/0,30/0,30	0,30/0,35/0,30
c. Secondary market of CDBCRP and CDBCRP-NR		5,0	
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\$)	July 22	July 25	July 26
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	242,0	242,0	-295,2
Flow of foreign exchange position = a + b.ii - c.ii + e + f	93,4	93,4	-284,1
a. Spot purchases with non-banking costumers	91,6	91,6	179,7
i. Purchases	340,5	340,5	390,6
ii. (-) Sales	248,9	248,9	210,9
b. Forward purchases with non-banking costumers	175,5	175,5	-90,5
i. Pacted	187,5	187,5	33,9
ii. (-) Redemption	12,0	12,0	124,4
i. Pacted	26,9	26,9	-79,4
ii. (-) Redemption	30,7	30,7	78,5
d. Interbank operations	3,8	3,8	157,9
i. Spot			
ii. Forward	347,4	347,4	626,8
e. Spot sales due to NDF redemption and swaps	60,0	60,0	153,0
i. Purchases	-5,9	-5,9	32,6
ii. (-) Sales	2,5	2,5	154,9
f. Net operations with other financial institutions	8,4	8,4	122,4
g. Monetary regulation credit	-0,4	-0,4	-462,9
Interest rate			
Note: Interbank exchange rate (Source: Datatec)	2,7373	2,7367	2,7358

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