

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

	Aug 8	Aug 9	Aug 10	Aug 11	Aug 12
1. Commercial bank current account before Central Bank operations	9 315,9	9 996,4	9 660,2	10 673,2	10 010,7
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		30,0	250,0
Proposals received		244,2		128,3	706,6
Maturity		182 d		364 d.	89 d
Interest rate : Minimum		4,4		4,50	4,19
Maximum		4,4		4,55	4,25
Average		4,4		4,52	4,25
Stock					
Next maturity CD BCRP (August 11, 2011)	3 780,2	3 830,2	3 830,2	3 900,2	4 150,2
CD BCRP matured from 11 to 12 August, 2011	160,0	160,0		30,0	30,0
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Repo					
Repo matured from 11 to 12 August, 2011					
iii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP (October 11, 2011)	8 309,9	8 309,9	8 309,9	8 309,9	8 309,9
CDV BCRP matured from 11 to 12 August, 2011	200,0	200,0	200,0	200,0	200,0
v. Auction sale of time deposits in domestic currency					
Proposals received	1 500,0	2 599,8	2 999,9	3 999,9	3 750,0
Maturity	2 763,8	4 028,6	4 339,6	4 114,7	5 202,7
Interest rate : Minimum	1 d	1 d	1 d	1 d	3 d
Maximum	3,90	4,10	4,1	4,15	4,14
Average	4,25	4,25	4,3	4,25	4,24
Stock					
Next maturity of Time Deposits (August 11, 2011)	1 500,0	2 599,8	2 999,9	3 999,9	3 750,0
Time Deposits matured from 11 to 12 August, 2011					3 750,0
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from 11 to 12 August, 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	7 815,9	7 346,6	6 660,3	6 443,3	6 010,7
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0128%	0,0128%	0,0128%	0,0128%	0,0140%
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	3,45%	3,45%	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	7 815,9	7 346,6	6 660,3	6 443,3	5 930,7
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	11 200,1	11 127,4	11 000,5	10 877,0	10 731,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	17,5	17,4	17,1	16,9	16,7
c. Cumulative average current account in domestic currency (millions of S/.)	8 001,4	7 928,7	7 801,8	7 678,3	7 532,7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	12,5	12,4	12,1	11,9	11,7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	524,0	337,0	456,0	219,0	201,0
Interest rate : Minimum / Maximum / Average	4,20/4,25/4,25	4,25/4,25/4,25	4,20/4,25/4,25	4,25/4,25/4,25	4,25/4,25/4,25
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average	154,0	276,5	161,6	263,0	325,5
Interest rate : Minimum / Maximum / Average	0,70/1,00/0,97	0,50/0,80/0,71	0,30/0,40/0,39	0,20/0,25/0,23	0,20/0,20/0,20
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	343,0	334,0	346,0	373,7	29,0
12 month term (amount / average interest rate)			12,0/4,35		
24 month term (amount / average interest rate)				7,0/4,54	29,0/4,51
7. Operations in the foreign exchange market (millions of US\$)	Aug 5	Aug 8	9 Agosto	August 10	August 11
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-25,5	-11,7	-79,7	128,6	-41,5
Flow of foreign exchange position = a + b.ii - c.ii + e + f	42,7	86,8	10,4	10,1	-316,2
a. Spot purchases with non-banking costumers	111,0	142,1	49,3	9,0	-293,2
i. Purchases	398,8	345,8	259,6	306,8	231,5
ii. (-) Sales	287,9	203,8	210,3	297,8	524,7
b. Forward purchases with non-banking costumers	1,1	-66,8	51,3	117,6	136,7
i. Pacted	16,7	6,4	136,4	162,1	227,8
ii. (-) Redemption	15,6	73,1	85,1	44,5	91,1
i. Pacted	69,3	31,8	141,4	-0,9	-137,9
ii. (-) Redemption	104,6	161,2	427,9	117,1	92,5
d. Interbank operations	35,3	129,5	286,4	118,0	230,4
i. Spot					
ii. Forward	798,4	781,6	472,7	801,0	711,1
e. Spot sales due to NDF redemption and swaps	65,0	38,0		65,0	85,0
i. Purchases	-9,4	7,8	162,4	75,3	118,6
ii. (-) Sales	2,0	78,0	247,4	117,5	207,7
f. Net operations with other financial institutions	11,4	70,2	85,0	42,2	89,1
g. Monetary regulation credit	-39,2	-6,7	0,0	-0,6	-2,2
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7417	2,7531	2,7479	2,7517	2,7444

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)