

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

	July 26				July 27		
<b>1. Commercial bank current account before Central Bank operations</b>	<b>4 279,6</b>				<b>3 586,1</b>		
<b>2. Monetary and exchange Central Bank operations before close of the day</b>							
a. Central Bank monetary operations							
i. Auction sale of CD BCRP	150,0	400,0	905,5	2 132,6	150,0	200,0	2 550,0
Proposals received	200,0	505,0	1 027,5	2 132,6	250,0	425,0	2 900,9
Maturity	137 d.	85 d.	14 d.	1 d.	136 d.	56 d.	6 d.
Interest rate : Minimum	2,45	2,15	1,98	1,89	2,49	2,10	1,80
Maximum	2,50	2,18	2,01	2,00	2,49	2,12	1,96
Average	2,48	2,18	1,99	1,94	2,49	2,12	1,90
Stock							
Next maturity CD BCRP (August 2, 2010)					19 576,9		
CD BCRP matured from 2 to 6 August, 2010					2 550,0		
ii. Outcome of the buying auction sale securities (Repo)					4 750,0		
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							
Next maturity Swap (Aug. 16, 2010)					259,7		
Swap matured from 2 to 6 August, 2010					50,0		
b. Central Bank foreign currency operations at over-the-counter					239,9		
i. Purchase (millions of US\$)					85,0		
Average exchange rate (S/. US\$)					2,8220		
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							
<b>3. Commercial bank current account before close of the day</b>	<b>656,5</b>				<b>926,0</b>		
<b>4. Central Bank monetary operations</b>							
a. Swap operations of foreign currency.							
Fee (daily effective rate)					0,0089%		
b. Outcome of the direct temporary buying securities (Repo)					0,0074%		
Interest rate					2,80%		
c. Monetary regulation credit					2,80%		
Interest rate					2,80%		
d. Overnight deposits in domestic currency					456,0		
Interest rate					1,20%		
<b>5. Commercial bank current account in the BCR at close of the day</b>	<b>656,5</b>				<b>470,0</b>		
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	3 931,0				3 887,9		
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7,7				7,6		
c. Cumulative average current account in domestic currency (millions of S/.)	1 632,5				1 589,5		
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	3,2				3,1		
<b>6. Interbank market and Secondary market of CDBCRP</b>							
a. Interbank operations (domestic currency)							
Interest rate : Minimum / Maximum / Average	279,5				153,0		
	2,00/2,00/2,00				2,00/2,00/2,00		
b. Interbank operations (foreign currency)							
Interest rate : Minimum / Maximum / Average	342,0				122,8		
	2,00/2,55/2,16				1,10/2,30/2,06		
c. Secondary market of CDBCRP and CDBCRP-NR							
6 month term (amount / average interest rate)	1 121,0				936,7		
12 month term (amount / average interest rate)							
24 month term (amount / average interest rate)							
<b>7. Operations in the foreign exchange market (millions of US\$)</b>	<b>July 23</b>				<b>July 26</b>		
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-30,0				34,9		
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-26,7				-99,2		
a. Spot purchases with non-banking costumers	251,4				7,1		
i. Purchases	412,5				296,0		
ii. (-) Sales	161,1				288,9		
b. Forward purchases with non-banking costumers	32,9				-29,3		
i. Pacted	38,2				125,3		
ii. (-) Redemption	5,3				154,6		
c. Forward selling with non-banking costumers	36,2				-163,3		
i. Pacted	162,6				92,5		
ii. (-) Redemption	126,4				255,8		
d. Interbank operations							
i. Spot	215,4				317,5		
ii. Forward	170,0				100,0		
e. Spot sales due to NDF redemption and swaps	83,6				-2,7		
i. Purchases	85,8				148,3		
ii. (-) Sales	2,1				151,1		
f. Net operations with other financial institutions	-240,5				-2,3		
g. Monetary regulation credit							
Interest rate							
Note: Interbank exchange rate (Source: Datatec)	2,8226				2,8237		

d. = day(s)