

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

	Aug 1	Aug 2	Aug 3	Aug 4	Aug 5
<b>1. Commercial bank current account before Central Bank operations</b>	<b>7 586,9</b>	<b>8 250,5</b>	<b>8 226,6</b>	<b>8 625,1</b>	<b>8 797,0</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					
Proposals received		50,0		30,1	
Maturity		229,1		180,0	
Interest rate : Minimum		189 d		371 d	
Maximum		4,4		4,7	
Average		4,4		4,7	
Stock		4,4		4,7	
Next maturity CD BCRP (August 11, 2011)	3 700,1	3 750,1	3 750,1	3 780,2	3 780,2
CD BCRP matured from 8 to 12 August, 2011	160,0	160,0	160,0	160,0	160,0
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Repo					
Repo matured from 8 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 8 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					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity of Time Deposits					
Time Deposits matured from 8 to 12 August, 2011					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP (August 5, 2011)	575,0	125,0	125,0	125,0	
CDR BCRP matured from 8 to 12 August, 2011	450,0	125,0	125,0		
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					
<b>3. Commercial bank current account before close of the day</b>	<b>7 586,9</b>	<b>8 200,5</b>	<b>8 226,6</b>	<b>8 595,1</b>	<b>8 797,0</b>
<b>4. Central Bank monetary operations</b>					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0140%	0,0140%	0,0128%	0,0128%	0,0128%
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%	231,8	60,7	214,5
			3,45%	3,45%	3,45%
<b>5. Commercial bank current account in the BCR at close of the day</b>	<b>7 586,9</b>	<b>8 200,5</b>	<b>7 994,8</b>	<b>8 534,4</b>	<b>8 582,5</b>
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	8 763,6	10 004,8	10 503,2	10 810,7	11 004,8
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	14,0	21,4	16,4	16,9	17,3
c. Cumulative average current account in domestic currency (millions of S/.)	5 718,2	6 959,4	7 304,5	7 612,0	7 806,1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	9,1	14,9	11,4	11,9	12,3
<b>6. Interbank market and Secondary market of CDBCRP</b>					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	510,7	551,2	567,0	561,0	708,3
	4,25/4,30/4,25	4,20/4,50/4,26	4,20/4,50/4,26	4,20/4,30/4,25	4,20/4,25/4,25
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average	88,8	92,1	57,3	24,0	214,0
	0,40/0,40/0,40	0,40/0,45/0,40	0,40/0,50/0,42	0,65/0,65/0,65	0,40/1,13/1,00
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)		414,0	396,0	250,0	334,0
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 27</b>	<b>Aug 1</b>	<b>Aug 2</b>	<b>Aug 3</b>	<b>Aug 4</b>
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	156,1	205,8	-96,6	50,2	112,3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	203,8	121,9	-143,2	-12,5	137,3
a. Spot purchases with non-banking costumers	201,6	133,4	60,8	15,1	139,0
i. Purchases	451,5	352,7	296,6	252,4	340,0
ii. (-) Sales	249,9	219,4	235,8	237,3	201,0
b. Forward purchases with non-banking costumers	13,7	90,9	91,2	27,0	-58,8
i. Pacted	91,9	154,8	91,7	81,1	11,2
ii. (-) Redemption	78,3	63,8	0,5	54,2	69,9
i. Pacted	61,4	7,0	44,5	-35,7	-33,7
ii. (-) Redemption	129,9	35,0	106,3	38,5	123,9
d. Interbank operations					
i. Spot	68,5	27,9	61,8	74,2	157,6
ii. Forward					
e. Spot sales due to NDF redemption and swaps	463,6	391,2	478,5	863,4	728,4
i. Purchases	130,0	35,0	70,0	106,5	73,0
ii. (-) Sales	-9,2	-57,0	19,7	-4,2	93,5
f. Net operations with other financial institutions	66,2	2,8	19,9	46,3	155,4
g. Monetary regulation credit	75,4	59,8	0,2	50,5	61,9
Interest rate	1,6	9,6	-162,4	-3,3	-7,5
Note: Interbank exchange rate (Source: Datatec)	2,7377	2,7437	2,7438	2,7421	2,7418

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