

## CENTRAL RESERVE BANK OF PERU

### SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Jun 25	Jun 26	Jun 27	Jun 28
<b>1. Commercial bank current account before Central Bank operations</b>	<b>9 288,4</b>	<b>9 287,8</b>	<b>9 218,7</b>	<b>9 275,1</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	100,0	50,0 100,0	100,0	50,0
Proposals received	455,2	321,0 221,0	271,0	152,0
Maturity	169 d	168 d 168 d	167 d	350 d
Interest rate : Minimum	4,16	4,16 4,16	4,16	4,10
Maximum	4,16	4,16 4,18	4,18	4,17
Average	4,16	4,16 4,18	4,17	4,16
Stock	20 390,9	20 540,9	20 640,9	20 690,9
Next maturity CD BCRP (jul 12, 2012)	1 490,0	1 490,0	1 490,0	1 490,0
CD BCRP matured from 2 to 6 jul, 2012				
v. Auction sale of time deposits in domestic currency	1 100,0	1 100,0	2 200,0	2 900,0
Proposals received	1 701,6	2 232,2	3 261,1	3 108,5
Maturity	1 d	1 d	1 d	4 d
Interest rate : Minimum	3,74	3,75	3,70	3,69
Maximum	4,01	3,85	3,94	4,00
Average	3,85	3,82	3,83	3,83
Stock	1 100,0	1 100,0	2 200,0	2 900,0
Next maturity of Time Deposits (jul 2, 2012)				2 900,0
Time Deposits matured from 2 to 6 jul, 2012				2 900,0
vi. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	1 520,0	1 520,0	1 520,0	1 520,0
Next maturity CDR BCRP (jul 23, 2012)	780,0	780,0	780,0	780,0
CDR BCRP matured from 2 to 6 jul, 2012				
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\$)				-1 335,7
i. Purchase (millions of US\$)				
ii. Selling (millions of US\$)				1 335,7
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>8 068,4</b>	<b>8 037,8</b>	<b>6 918,7</b>	<b>6 325,1</b>
<b>4. Central Bank monetary operations</b>				
a. Swap operations of foreign currency.				
Fee (daily effective rate)	0,0132%	0,0132%	0,0132%	0,0136%
b. Outcome of the direct temporary buying securities (Repo)				
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				
Interest rate	3,45%	250,0 1066,3	3 45%	562,7 3 45%
<b>5. Commercial bank current account in the BCR at close of the day</b>	<b>8 068,4</b>	<b>7 787,8</b>	<b>5 852,4</b>	<b>5 762,4</b>
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	12 782,7	12 782,7	12 560,7	12 440,9
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	16,8	16,8	16,5	16,3
c. Cumulative average current account in domestic currency (millions of S/.)	9 337,6	9 337,6	9 115,6	8 995,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	12,3	12,3	12,0	11,8
<b>6. Interbank market and Secondary market of CDBCRP</b>				
a. Interbank operations (domestic currency)				
Interest rate : Minimum / Maximum / Average	1 228,4	1 421,9	1 057,8	644,6
b. Interbank operations (foreign currency)	4,20/4,25/4,25	4,20/4,30/4,25	4,00/4,25/4,25	4,20/4,25/4,25
Interest rate : Minimum / Maximum / Average	159,7	164,5	35,4	198,4
c. Secondary market of CDBCRP and CDBCRP-NR	0,50/0,75/0,51	0,50/0,55/0,50	0,50/0,50/0,50	0,50/0,50/0,50
6 month term (amount / average interest rate)	1 971,0	1 781,8	2 109,7	642,8
12 month term (amount / average interest rate)		14,3 / 4,16	16,7 / 4,16	19,2 / 4,17
24 month term (amount / average interest rate)				
<b>7. Operations in the foreign exchange market (millions of US\$)</b>	<b>Jun 21</b>	<b>Jun 25</b>	<b>Jun 26</b>	<b>Jun 27</b>
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-31,6	83,4	-28,3	-16,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	22,4	4,0	7,5	-123,5
a. Spot purchases with non-banking costumers	74,1	73,9	48,8	87,8
i. Purchases	340,0	434,3	350,2	287,2
ii. (-) Sales	265,9	360,4	301,4	375,0
b. Forward purchases with non-banking costumers	6,5	39,9	-162,8	-53,6
i. Pacted	140,4	203,4	152,5	107,7
ii. (-) Redemption	133,9	163,4	345,3	161,3
c. Forward sells with non-banking costumers	60,5	-39,5	-127,0	-160,2
i. Pacted	129,6	101,6	173,4	51,9
ii. (-) Redemption	69,1	141,1	300,4	212,2
d. Interbank operations				
i. Spot	1083,5	1196,2	1232,4	831,5
ii. Forward	125,0	163,0	162,0	324,0
e. Spot sales due to NDF redemption and swaps	-115,6	-96,1	-96,1	22,8
i. Purchases	13,7	64,5	218,9	173,6
ii. (-) Sales	129,3	160,6	305,0	150,8
f. Net operations with other financial institutions	-1,0	3,9	0,0	-7,6
g. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	2,6523	2,6630	2,6646	2,6615

(\*) Preliminary information

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)