

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

	February 8	February 9	February 10	February 11	February 12
1. Commercial bank current account before Central Bank operations	3 438.2	3 780.2	3 468.0	3 481.6	2 727.8
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	1 970.1	399.8	200.0	1 567.3	800.0
Proposals received	1 970.1	788.0	330.6	1 567.3	1 406.3
Maturity	3 d.	31 d.	3 d.	1 d.	55 d.
Interest rate - Minimum	1,20	1,25	1,17	1,20	1,27
Maximum	1,24	1,27	1,24	1,23	1,28
Average	1,23	1,27	1,22	1,22	1,21
Stock				20 103,9	20 716,6
Next maturity CD BCRP (Feb. 15, 2010)				2 199,9	2 464,4
CD BCRP matured from 15 to 19 of February, 2010				2 199,9	2 464,4
ii. Outcome of the buying auction sale securities (Repo)					
Stock					
iii. Auction sale of CDBCRP					
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	259,7	259,7	259,7	259,7	259,7
Next maturity Swap (Aug. 16, 2010)				50,0	50,0
CD BCRP matured from 15 to 19 of February, 2010					
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	891,3	746,8	801,6	798,2	860,9
4. Central Bank monetary operations					
a. Swap operations of foreign currency					
Fee (daily effective rate)	0,0053%	0,0053%	0,0053%	0,0053%	0,0053%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	2,05%	2,05%	2,05%	2,05%	2,05%
c. Monetary regulation credit					
Interest rate	2,05%	2,05%	2,05%	2,05%	2,05%
d. Overnight deposits in domestic currency	67,0	51,0	53,0	67,0	36,0
Interest rate	0,45%	0,45%	0,45%	0,45%	0,45%
5. Commercial bank current account in the BCR at close of the day	924,3	695,8	748,6	701,2	824,9
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	3 556,9	3 394,1	3 366,2	3 337,3	3 324,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	7,7	7,7	7,3	7,2	7,2
c. Cumulative average current account in domestic currency (millions of S/.)	1 199,7	1 036,9	1 008,1	980,2	957,2
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	2,6	2,3	2,2	2,1	2,1
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	229,3	177,0	241,0	397,0	509,0
Interest rate - Minimum / Maximum / Average	1,20/1,25/1,23	1,20/1,20/1,20	1,15/1,23/1,21	1,15/1,23/1,22	1,15/1,25/1,21
b. Interbank operations (foreign currency)	142,0	119,0	109,0	147,3	142,0
Interest rate - Minimum / Maximum / Average	0,75/0,85/0,79	0,50/0,70/0,59	0,60/0,60/0,60	0,50/0,60/0,57	0,58/0,60/0,59
c. Secondary market of CDBCRP and CDBCRP-NR	219,0	214,0	157,2	317,1	137,4
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\$)	February 9	February 8	February 9	February 10	February 11
Flow of foreign exchange position adjusted by forwards = a + b.i - c.j + e + f	-4,9	-72,4	-45,1	-82,0	-13,9
Flow of foreign exchange position = a + b.ii - c.ii + e + f	72,2	22,3	-66,6	2,9	20,9
a. Spot purchases with non-banking costumers	93,3	36,2	-31,6	67,2	39,8
i. Purchases	202,6	156,2	180,6	206,9	155,0
ii. (-) Sales	109,3	120,0	232,4	139,7	115,2
b. Forward purchases with non-banking costumers	-169,1	-157,3	50,3	-137,7	-176,1
i. Pacted	177,0	51,4	164,7	193,8	199,8
ii. (-) Redemption	346,1	208,7	114,4	331,5	375,8
c. Forward selling with non-banking costumers	-59,1	-52,8	28,8	-52,7	-141,3
i. Pacted	131,9	67,5	74,5	170,4	119,4
ii. (-) Redemption	182,0	130,1	45,7	223,2	260,7
d. Interbank operations					
i. Spot	453,5	245,3	492,7	304,6	359,0
ii. Forward	23,0	60,0	40,0	93,0	17,0
e. Spot sales due to NDF redemption and swaps	-185,5	-86,6	-78,7	-169,4	-131,6
i. Purchases	159,0	120,9	34,6	156,7	242,1
ii. (-) Sales	344,6	207,5	113,3	326,1	373,7
f. Net operations with other financial institutions	9,3	-5,8	-5,0	-3,2	-2,6
g. Monetary regulation credit					
Note: Interbank exchange rate (Source: Datarec)	2,8588	2,8726	2,8629	2,8588	2,8522

d. = day(s)