

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

	January 3	January 4	January 5	January 5	January 6
<b>1. Commercial bank current account before Central Bank operations</b>	<b>13 970,9</b>	<b>14 858,7</b>	<b>16 697,3</b>	<b>17 946,2</b>	<b>18 109,0</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>					
Stock	30,0	30,0	30,0	30,0	30,0
Next maturity CD BCRP (August 19, 2011)					30,0
CD BCRP matured from 10 to 14 of January, 2011					
iii. <u>Auction sale of CDV BCRP</u>					200,0
Proposals received					684,0
Maturity					181 d.
Interest rate : Minimum					0,06
Maximum					0,06
Average					0,06
Stock	3 195,8	3 195,8	3 195,8	3 195,8	3 395,8
Next maturity CDV BCRP (January 11, 2011)					100,0
CDV BCRP matured from 10 to 14 of January, 2011					400,0
iv. <u>Auction sale of CDLD BCRP</u>					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	450,0	450,0	450,0	450,0	450,0
Next maturity CDLD BCRP (January 19, 2011)					100,0
CDLD BCRP matured from 10 to 14 of January, 2011					
v. <u>Auction sale of time deposits in domestic currency</u>	890,0	5 896,1	8 297,1	7 762,9	1 000,0
Proposals received	890,0	5 896,1	8 297,1	7 762,9	2 065,5
Maturity	1 d.	1 d.	1 d.	1 d.	31 d.
Interest rate : Minimum	2,95	2,93	2,90	2,95	3,25
Maximum	3,00	3,00	3,00	3,00	3,26
Average	3,00	3,00	2,99	3,00	3,25
Stock	12 268,7	16 593,8	17 694,7	16 160,5	19 397,4
Next maturity of Time Deposits (January 10, 2011)					10 155,7
Time Deposits matured from 10 to 14 of January, 2011					11 625,6
b. <u>Central Bank foreign currency operations at over-the-counter</u>					
i. <u>Purchase (millions of US\$)</u>					
Average exchange rate (S/. US\$)					
ii. <u>Selling (millions of US\$)</u>					
Average exchange rate (S/. US\$)					
c. <u>Operations with Tesoro Publico (millions of US\$)</u>					
i. <u>Purchase (millions of US\$)</u>					
ii. <u>Selling (millions of US\$)</u>					
d. <u>Operations at the Secondary Market of CD BCRP, CD BCRP-NR and BTP</u>					
i. <u>Repurchase of CD BCRP and CD BCRP-NR</u>					
ii. <u>Purchase of BTP</u>					
<b>3. Commercial bank current account before close of the day</b>	<b>13 080,9</b>	<b>8 962,6</b>	<b>8 400,2</b>	<b>10 183,3</b>	<b>6 909,2</b>
<b>4. Central Bank monetary operations</b>					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0090%	0,0090%	0,0090%	0,0090%	0,0113%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	3,80%	3,80%	3,80%	3,80%	4,05%
c. Monetary regulation credit					
Interest rate	3,80%	3,80%	3,80%	3,80%	4,05%
d. Overnight deposits in domestic currency					5,0
Interest rate	2,20%	2,20%	2,20%	2,20%	2,45%
<b>5. Commercial bank current account in the BCR at close of the day</b>	<b>13 080,9</b>	<b>8 962,6</b>	<b>8 400,2</b>	<b>10 183,3</b>	<b>6 904,2</b>
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	2 462,2	2 462,2	2 462,2	2 462,2	2 462,2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4,3	4,2	4,2	4,1	4,1
c. Cumulative average current account in domestic currency (millions of S/.)					
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)					
<b>6. Interbank market and Secondary market of CDBCRP</b>					
a. Interbank operations (domestic currency)	471,0	474,0	438,0	402,0	628,0
Interest rate : Minimum / Maximum / Average	3,00/3,00/3,00	2,95/3,00/3,00	3,00/3,00/3,00	3,00/3,00/3,00	3,25/3,25/3,25
b. Interbank operations (foreign currency)	44,7	51,6	58,0	53,0	94,3
Interest rate : Minimum / Maximum / Average	0,35/1,20/0,58	0,60/0,80/0,68	0,70/1,25/1,07	1,50/1,90/1,74	2,00/2,25/2,12
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)					
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>December 31</b>	<b>January 3</b>	<b>January 4</b>	<b>January 5</b>	<b>January 6</b>
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	41,3	-106,5	46,2	-70,7	86,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	29,7	-73,1	35,1	-122,3	142,3
a. Spot purchases with non-banking costumers	30,9	-19,9	73,5	-23,4	198,1
i. Purchases	80,1	176,6	258,7	188,3	391,9
ii. (-) Sales	49,2	196,6	185,1	211,7	193,8
b. Forward purchases with non-banking costumers	11,4	-41,4	1,7	-8,7	4,2
i. Pacted	12,9	-0,2	71,1	91,6	139,5
ii. (-) Redemption	1,4	41,2	69,3	100,3	135,2
c. Spot sales with non-banking costumers	-0,1	-8,0	-9,4	-60,3	59,8
i. Pacted	2,1	125,0	104,9	34,6	174,7
ii. (-) Redemption	2,2	133,0	114,3	94,9	114,9
d. Interbank operations					
i. Spot					
ii. Forward		336,4	458,6	299,4	295,7
e. Spot sales due to NDF redemption and swaps		50,0	45,0	53,0	88,0
i. Purchases	-0,3	58,6	8,3	-60,3	-84,7
ii. (-) Sales	0,3	82,8	77,2	37,0	44,1
f. Net operations with other financial institutions	0,6	24,1	68,8	97,3	128,8
g. Monetary regulation credit		-20,0	-1,8	-44,0	8,6
Interest rate					
Note: Interbank exchange rate (Source: Datalec)	--	2,8023	2,8002	2,8023	2,8045

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)