

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

	January 10	January 11	January 12	January 13	January 14
1. Commercial bank current account before Central Bank operations	17 340,2	15 777,6	14 129,7	12 757,4	12 757,2
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CD BCRP (July 11, 2011)	30,0	60,0	60,0	90,0	90,0
CD BCRP matured from 17 to 21 of January, 2011					30,0
iii. Auction sale of CDV BCRP					
Proposals received	300,0	200,0	199,9	200,0	200,0
Maturity	991,6	804,5	759,5	684,0	862,0
Interest rate : Minimum	182 d.	273 d.	273 d.	273 d.	273 d.
Maximum	0,05	0,08	0,06	0,06	0,04
Average	0,06	0,08	0,07	0,06	0,05
Stock					
Next maturity CDV BCRP (January 25, 2011)	3 695,8	3 795,8	3 895,7	3 995,7	4 095,7
CDV BCRP matured from 17 to 21 of January, 2011					50,0
iv. Auction sale of CDLD BCRP					
Stock					
Next maturity CDLD BCRP (January 19, 2011)	450,0	450,0	450,0	450,0	450,0
CDLD BCRP matured from 17 to 21 of January, 2011					100,0
v. Auction sale of time deposits in domestic currency					
Proposals received	1 500,0 10 499,8	1 384,0 8 899,9	300,0 1 021,0 8 200,0	300,0 8 237,2	1 000,0 7 912,6
Maturity	2 034,0 11 625,8	1 384,0 10 629,1	521,0 1 028,0 9 488,7	668,0 8 237,2	1 051,0 7 912,6
Interest rate : Minimum	31 d. 1 d.	30 d. 1 d.	58 d. 30 d. 1 d.	57 d. 1 d.	59 d. 3 d.
Maximum	3,25 3,20	3,27 3,00	3,35 3,27 3,20	3,36 3,20	3,35 3,20
Average	3,28 3,25	3,30 3,25	3,37 3,30 3,25	3,36 3,25	3,35 3,25
Stock					
Next maturity of Time Deposits (January 17, 2011)	3,26 3,24	3,28 3,16	3,37 3,29 3,24	3,36 3,24	3,35 3,24
Time Deposits matured from 17 to 21 of January, 2011	21 241,5	21 025,6	21 646,7	21 213,9	21 189,4
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	5 040,4	5 263,7	4 408,8	3 990,2	3 644,6
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0090%	0,0126%	0,0126%	0,0126%	0,0126%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	4,05%	4,05%	4,05%	4,05%	4,05%
c. Monetary regulation credit					
Interest rate	4,05%	4,05%	4,05%	4,05%	4,05%
d. Overnight deposits in domestic currency					
Interest rate	2,45%	2,45%	2,45%	2,45%	2,3
5. Commercial bank current account in the BCR at close of the day	5 040,4	5 079,7	4 408,8	3 990,2	3 642,3
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) (*)	4,0	4,0	4,0	4,0	4,0
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) (*)					
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	500,0	538,0	723,0	635,9	796,9
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average	3,25/3,25/3,25	3,25/3,25/3,25	3,25/3,25/3,25	3,25/3,25/3,25	3,20/3,25/3,25
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	117,2	116,5	201,5	227,0	184,6
12 month term (amount / average interest rate)	1,90/1,90/1,90	0,85/1,00/0,99	0,50/0,60/0,56	0,45/0,55/0,52	0,50/0,50/0,50
24 month term (amount / average interest rate)	9,0				
9,0/0,06					
7. Operations in the foreign exchange market (millions of US\$)	January 7	January 10	January 11	January 12	January 13
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	22,6	18,0	-51,2	109,3	-43,5
Flow of foreign exchange position = a + b.i - c.i + e + f	117,6	33,8	-26,7	17,7	-26,5
a. Spot purchases with non-banking costumers	203,4	87,8	-22,7	21,6	46,1
i. Purchases	441,8	279,0	192,1	398,7	360,0
ii. (-) Sales	238,4	191,1	214,8	377,1	313,9
b. Forward purchases with non-banking costumers					
i. Pacted	68,7	-18,2	-1,4	196,9	-91,3
ii. (-) Redemption	96,8	59,1	127,0	272,4	99,8
c. (-) Redemption	28,2	77,3	128,4	75,5	191,0
i. Pacted	163,6	-2,4	23,7	105,3	-74,2
ii. (-) Redemption	271,8	69,4	37,2	169,1	70,1
d. Interbank operations					
i. Spot	108,2	71,8	14,0	63,7	144,3
ii. Forward					
e. Spot sales due to NDF redemption and swaps	272,0	289,7	434,0	824,6	376,7
i. Purchases	13,0	35,0	52,5	150,0	60,0
ii. (-) Sales	-6,2	-59,5	-118,1	-14,3	-118,4
f. Net operations with other financial institutions					
i. Purchases	17,1	17,0	1,4	60,0	70,3
ii. (-) Sales	23,3	76,5	119,4	74,3	188,7
g. Monetary regulation credit					
i. Purchases	0,4	0,0	-0,2	-1,4	-1,0
ii. (-) Sales					
Interest rate					
Note: Interbank exchange rate (Source: Datasex)	2,8042	2,8057	2,7998	2,7921	2,7867

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