

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	January 02	January 03	January 04	January 05	January 06
1. Commercial bank current account before Central Bank operations	8 834,4	9 022,9	9 156,3	9 072,0	8 847,2
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP		100,0	300,0	100,0 400,0	400,0
Proposals received		422,1	1 068,9	434,5 1 278,6	1 481,1
Maturity		191 d	97 d	371 d 96 d	95 d
Interest rate : Minimum		4,2	4,1	4,20 4,17	4,2
Maximum		4,2	4,2	4,20 4,22	4,2
Average		4,2	4,2	4,20 4,20	4,2
Stock	13 580,2	13 680,2	13 980,2	14 480,2	14 880,2
Next maturity CD BCRP (January 10, 2012)	1 200,0	1 200,0	1 200,0	1 200,0	1 200,0
CD BCRP matured from 9 to 13 January, 2012					2 490,0
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Repo					
Repo matured from 9 to 13 January, 2012					
iii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured from 9 to 13 January, 2012					
iv. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from 9 to 13 January, 2012					
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 9 to 13 January, 2012					
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from 9 to 13 January, 2012					
b. Central Bank foreign currency operations at over-the-counter					2,7
i. Purchase (millions of US\$)					1,0
Average exchange rate (S/. US\$)					2,7
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	8 834,4	8 922,9	8 856,3	8 572,0	8 449,8
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0	0,0	0,0	0,0	0,0
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	0,1	0,1	0,1	0,1	0,1
c. Monetary regulation credit					
Interest rate	0,1	0,1	0,1	0,1	0,1
d. Overnight deposits in domestic currency	50,0	123,0	143,0	114,0	0,0
Interest rate	0,0	0,0	0,0	0,0	0,0
5. Commercial bank current account in the BCR at close of the day	8 784,4	8 799,9	8 713,3	8 458,0	8 449,8
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	9 675,7	10 529,4	10 835,2	11 072,8	11 475,7
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	17,1	17,5	16,0	16,4	16,9
c. Cumulative average current account in domestic currency (millions of S/.)	6 238,7	6 788,3	7 269,5	7 507,2	7 910,0
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	11,0	11,8	10,8	11,1	11,7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	493,3	584,8	638,5	572,4	755,8
Interest rate : Minimum / Maximum / Average	4,20/4,25/4,25	4,25/4,25/4,25	4,15/4,25/4,25	4,15/4,25/4,25	4,25/4,25/4,25
b. Interbank operations (foreign currency)	108,8	65,8	49,0	138,0	84,1
Interest rate : Minimum / Maximum / Average	0,25/0,30/0,26	0,40/0,40/0,40	0,40/0,60/0,57	0,40/1,00/0,72	1,00/1,75/1,60
c. Secondary market of CDBCRP and CDBCRP-NR	10,0	650,0	1 490,0	480,0	1 180,0
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\$)	December 30	January 02	January 03	January 04	January 04
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	85,1	29,7	-15,6	53,5	-15,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	45,7	21,3	-93,0	138,3	6,0
a. Spot purchases with non-banking costumers	47,2	38,8	-83,5	156,8	4,8
i. Purchases	122,3	233,0	197,1	357,9	220,9
ii. (-) Sales	75,0	194,3	280,5	201,1	216,0
b. Forward purchases with non-banking costumers	-6,7	0,5	38,2	48,5	-5,0
i. Pacted	4,0	4,3	55,8	98,9	84,9
ii. (-) Redemption	10,6	3,8	17,6	50,4	89,9
c. Forward sells with non-banking costumers	-46,1	-7,9	-39,2	133,2	16,8
i. Pacted	28,0	0,2	52,0	148,2	163,3
ii. (-) Redemption	74,1	8,1	91,2	15,0	146,5
d. Interbank operations					
i. Spot		121,5	417,5	445,9	419,7
ii. Forward		25,0	140,0	20,0	20,0
e. Spot sales due to NDF redemption and swaps	61,9	-0,1	64,0	-38,0	54,5
i. Purchases	68,4	1,0	76,4	12,0	142,5
ii. (-) Sales	6,5	1,2	12,4	50,0	88,0
f. Net operations with other financial institutions		-13,0		-16,0	3,2
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	--	2,6979	2,6948	2,6959	2,6939
(*) Preliminar information					

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