

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	January 30	January 31	February 1	February 2	February 3
1. Commercial bank current account before Central Bank operations	8 913,5	9 325,5	8 554,7	9 422,4	9 529,0
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		100,0	
Proposals received		404,5		479,2	
Maturity		170 dias		371 d.	
Interest rate : Minimum		4,18		4,10	
Maximum		4,19		4,20	
Average		4,19		4,18	
Stock	15 990,2	16 090,2	16 090,2	16 190,2	16 190,2
Next maturity CD BCRP (february 7, 2012)	200,1	200,1			200,1
CD BCRP matured fro 3 february, 2012					1 420,2
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Repo					
Repo matured from 1 to 3 february, 2012					
iii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP					
CDV BCRP matured from 1 to 3 february, 2012					
iv. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP					
CDLD BCRP matured from 1 to 3 february, 2012					
v. Auction sale of time deposits in domestic currency	5 000,1	5 002,3			600,0
Proposals received	5 034,5	5 002,3			1 936,0
Maturity	1 d	1 d			3 d.
Interest rate : Minimum	4,2	4,2			4,0
Maximum	4,3	4,25			4,23
Average	4,2	4,21			4,17
Stock	5 000,1	5 002,3			600,0
Next maturity of Time Deposits (february 6, 2012)	5 000,1	5 002,3			600,0
Time Deposits matured from 6 to 10 february, 2012	5 000,1	5 002,3			600,0
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from 30 January to 3 february, 2012					
b. Central Bank foreign currency operations at over-the-counter	169,5	142,5	787,8		
i. Purchase (millions of US\$)	63,0	53,0	293,0		
Average exchange rate (S/. US\$)	2,6900	2,6890	2,6889		
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	4 082,9	4 365,7	9 342,5	9 322,4	8 929,0
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0131%	0,0131%	0,0131%	0,0131%	0,0143%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	5,05%	5,05%	5,05%	5,05%	5,05%
c. Monetary regulation credit					
Interest rate	5,05%	5,05%	5,05%	5,05%	5,05%
d. Overnight deposits in domestic currency	24,0	153,0	180,0	3,45%	3,45%
Interest rate	3,45%	3,45%	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	4 058,9	4 212,7	9 162,5	9 322,4	8 929,0
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	9 883,6	9 949,1	10 173,3	10 173,3	12 530,8
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	14,5	14,6	14,9	14,9	18,3
c. Cumulative average current account in domestic currency (millions of S/.)	6 318,0	6 383,5	6 455,8	9 162,5	9 084,7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	9,3	9,4	9,7	9,7	13,2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	616,0	356,5	657,0	661,0	604,0
Interest rate : Minimum / Maximum / Average	4,20/4,25/4,23	4,25/4,25/4,25	4,00/4,25/4,22	4,15/4,25/4,22	4,15/4,25/4,22
b. Interbank operations (foreign currency)	131,8	155,6	94,6	71,6	35,6
Interest rate : Minimum / Maximum / Average	0,60/0,90/0,65	0,30/0,30/0,30	0,50/1,25/1,10	1,50/2,00/1,81	1,50/2,50/2,38
c. Secondary market of CDBCRP and CDBCRP-NR	6,0	95,0	59,0	3,5	
6 month term (amount / average interest rate)		50,0 / 4,19			
12 month term (amount / average interest rate)		45,0 / 4,22		3,5 / 4,13	
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	January 27	January 30	January 31	February 1	February 2
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-61,4	37,4	-74,7	-144,2	110,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-264,1	69,5	-37,2	-198,7	93,4
a. Spot purchases with non-banking costumers	-192,0	138,5	21,2	72,0	81,2
i. Purchases	160,1	399,2	337,8	284,6	305,0
ii. (-) Sales	352,1	260,7	316,6	212,5	223,7
b. Forward purchases with non-banking costumers	136,7	-21,9	141,5	76,2	-20,5
i. Pacted	179,5	101,6	164,3	116,0	107,8
ii. (-) Redemption	42,8	123,5	22,8	39,8	128,3
c. Forward sells with non-banking costumers	-66,0	10,2	29,6	21,7	-37,8
i. Pacted	15,6	29,2	168,1	37,3	102,4
ii. (-) Redemption	81,5	19,1	138,5	15,6	140,2
d. Interbank operations					
i. Spot	903,6	213,0	244,8	329,3	343,4
ii. Forward	179,0	66,0		238,0	137,0
e. Spot sales due to NDF redemption and swaps	37,7	-105,2	110,7	-4,9	13,2
i. Purchases	77,5	11,9	132,1	10,1	139,5
ii. (-) Sales	39,8	117,1	21,5	15,0	126,3
f. Net operations with other financial institutions	-71,0	-68,2	-53,3	-290,0	10,9
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,6899	2,6900	2,6895	2,6885	2,6895
(*) Preliminar information					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)