

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

	January 31	February 1	February 2	February 3	February 4
1. Commercial bank current account before Central Bank operations	8 002,7	8 055,9	8 903,0	9 207,1	9 105,0
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)	210,0	240,0	240,0	270,0	270,0
CD BCRP matured from 3 to 4 of February, 2011					90,0
iii. Auction sale of CDV BCRP			200,0	200,0	100,0
Proposals received			505,0	400,0	220,0
Maturity			271 d.	272 d.	272 d.
Interest rate : Minimum			0,09	0,10	0,09
Maximum			0,10	0,10	0,10
Average			0,09	0,10	0,10
Stock	6 245,7	6 245,7	6 445,7	6 645,7	6 745,7
Next maturity CDV BCRP (May 16, 2011)					3,0
CDV BCRP matured from 3 to 4 of February, 2011					
iv. Auction sale of CDLD BCRP	30,0	30,0			
Proposals received	80,0	102,0			
Maturity	59 d.	59 d.			
Interest rate : Minimum	3,39	3,22			
Maximum	3,39	3,22			
Average	3,39	3,22			
Stock	1 161,0	1 161,0	1 141,0	1 141,0	991,0
Next maturity CDLD BCRP (February 4, 2011)					150,0
CDLD BCRP matured from 3 to 4 of February, 2011					150,0
v. Auction sale of time deposits in domestic currency	4 801,9			750,7	1 300,0
Proposals received	4 801,9			750,7	2 018,4
Maturity	1 d.			1 d.	3 d.
Interest rate : Minimum	3,20			3,10	3,13
Maximum	3,25			3,25	3,24
Average	3,24			3,22	3,21
Stock	17 858,4	12 956,5	12 011,7	12 762,4	13 311,7
Next maturity of Time Deposits (February 7, 2011)					2 300,0
Time Deposits matured from 3 to 4 of February, 2011					7 205,0
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)		49,8	269,3		
Average exchange rate (S/ US\$)		18,0	97,0		
ii. Selling (millions of US\$)		2,7660	2,7660		
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			268,3		
ii. Purchase of BTP			97,0		
3. Commercial bank current account before close of the day	3 200,8	8 075,7	8 971,3	8 226,4	7 705,0
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0127%	0,0127%	0,0127%	0,0127%	0,0115%
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%	2,45%
5. Commercial bank current account in the BCR at close of the day	3 020,8	8 075,7	8 884,9	8 226,4	7 681,0
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	2 824,4	2 824,4	2 922,0	2 922,0	2 922,0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4,6	3,1	4,8	4,8	4,8
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	3,25/3,25/3,25	3,25/3,25/3,25	3,20/3,25/3,25	3,20/3,25/3,24	3,20/3,30/3,25
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average	58,5	26,0	47,0	72,0	88,0
c. Secondary market of CDBCRP and CDBCRP-NR	0,25/0,25/0,25	0,50/0,50/0,50	0,50/0,50/0,50	0,50/2,00/1,18	2,00/2,50/2,30
6 month term (amount / average interest rate)		5,0/3,60			
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	January 28	January 31	February 1	February 2	February 3
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	133,9	-136,4	-86,1	-45,8	9,9
Flow of foreign exchange position = a + b.ii - c.ii + e + f	57,5	-98,3	-45,4	-238,6	-3,0
a. Spot purchases with non-banking costumers	82,2	-51,5	17,2	-110,0	71,5
i. Purchases	322,9	356,8	263,4	188,5	247,3
ii. (-) Sales	240,7	408,2	246,2	298,5	175,7
b. Forward purchases with non-banking costumers	69,8	-84,4	-43,5	113,6	-248,9
i. Pacted	161,0	101,8	148,1	145,7	103,6
ii. (-) Redemption	91,2	186,2	191,5	32,1	352,5
i. Pacted	-6,6	-46,3	-2,8	-79,2	-261,8
ii. (-) Redemption	60,3	75,5	97,7	23,5	88,3
d. Interbank operations	66,9	122,2	100,5	102,7	350,1
i. Spot					
ii. Forward	481,0	356,2	363,5	443,8	465,1
e. Spot sales due to NDF redemption and swaps	34,6	115,0	40,0	230,0	65,0
i. Purchases	-50,5	-80,2	-116,5	31,9	-77,1
ii. (-) Sales	38,1	103,0	66,5	55,0	268,3
f. Net operations with other financial institutions	86,6	183,2	183,0	23,1	345,4
g. Monetary regulation credit	1,5	-30,5	-37,1	-89,9	0,1
Interest rate					
Note: Interbank exchange rate (Source: Datarec)	2,7755	2,7712	2,7668	2,7658	2,7677

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