

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

	February 14	February 15	February 16	February 17	February 18
1. Commercial bank current account before Central Bank operations	16 167,3	15 050,4	15 453,1	13 974,5	12 721,0
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)	330,0	380,0	380,0	410,0	410,0
CD BCRP matured from 21 to 25 of February, 2011			90,0		90,0
iii. Auction sale of CDV BCRP					
Proposals received	300,0	110,0	300,0		300,0
Maturity	633,5	310,0	685,0		690,0
Interest rate : Minimum	269 d.	269 d.	271 d.		270 d.
Maximum	0,08	0,09	0,08		0,08
Average	0,08	0,10	0,08		0,08
Stock					
Next maturity CDV BCRP (May 16, 2011)	7 845,7	7 955,7	8 255,7	8 255,7	8 555,7
CDV BCRP matured from 21 to 25 of February, 2011			3,0		3,0
iv. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP (March 21, 2011)	991,0	991,0	991,0	991,0	991,0
CDLD BCRP matured from 21 to 25 of February, 2011			100,0		100,0
v. Auction sale of time deposits in domestic currency					
Proposals received	699,9	11 688,8	243,0	11 372,6	1 000,0
Maturity	1 515,5	11 688,8	778,0	11 372,6	1 000,0
Interest rate : Minimum	29 d.	1 d.	30 d.	1 d.	14 d.
Maximum	3,54	3,44	3,55	3,46	3,50
Average	3,65	3,50	3,55	3,50	3,50
Stock					
Next maturity of Time Deposits (February 21, 2011)	18 298,3	3,49	18 225,1	17 778,4	18 143,5
Time Deposits matured from 21 to 25 of February, 2011				10 825,9	8 999,9
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	3 478,6	3 274,8	3 327,2	2 753,5	2 421,0
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	4,30%	4,30%	4,30%	4,30%	4,30%
c. Monetary regulation credit					
Interest rate	4,30%	4,30%	4,30%	4,30%	4,30%
d. Overnight deposits in domestic currency					
Interest rate	2,70%	2,70%	2,70%	2,70%	2,70%
5. Commercial bank current account in the BCR at close of the day	3 478,6	3 274,8	3 327,2	2 753,5	2 421,0
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	2 922,0	2 922,0	2 922,0	2 922,0	2 922,0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4,8	4,8	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)	613,5	781,5	438,0	291,0	464,0
Interest rate : Minimum / Maximum / Average	3,45/3,50/3,50	3,45/3,50/3,50	3,45/3,50/3,50	3,50/3,50/3,50	3,45/3,50/3,50
b. Interbank operations (foreign currency)	74,0	196,3	165,0	194,0	125,0
Interest rate : Minimum / Maximum / Average	2,00/2,00/2,00	1,70/2,00/1,99	1,75/2,05/1,96	1,75/2,05/1,93	2,00/2,65/2,44
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)		4,5			
12 month term (amount / average interest rate)		1,00/1,77			
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	February 11	February 14	February 15	February 16	February 17
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-38,4	21,0	-41,9	-8,7	-19,3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-36,5	45,6	-43,0	-214,8	-16,9
a. Spot purchases with non-banking costumers	167,4	202,1	-58,7	-94,8	19,6
i. Purchases	335,9	415,5	313,8	232,6	311,6
ii. (-) Sales	168,5	213,5	372,4	387,4	292,0
b. Forward purchases with non-banking costumers	119,4	-73,2	-57,8	120,7	-107,3
i. Pacted	171,0	63,6	69,8	206,9	59,3
ii. (-) Redemption	51,7	136,8	127,6	86,2	166,6
i. Pacted	121,3	-48,5	-58,9	-85,4	-104,8
ii. (-) Redemption	200,4	119,2	70,7	76,2	103,1
d. Interbank operations	79,1	167,7	129,6	161,6	207,9
i. Spot					
ii. Forward	371,8	166,5	680,5	407,6	317,2
e. Spot sales due to NDF redemption and swaps	60,0	55,0	10,0	108,0	45,0
i. Purchases	-44,4	-124,3	21,7	31,6	5,2
ii. (-) Sales	0,6	10,3	63,2	115,3	169,0
f. Net operations with other financial institutions	45,0	134,6	41,5	83,8	163,8
g. Monetary regulation credit	-132,1	-1,2	-3,9	-76,2	-0,3
Interest rate					
Note: Interbank exchange rate (Source: Datalec)	2,7652	2,7665	2,7695	2,7688	2,7668

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