

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

	February 21	February 22	February 23	February 24	February 25
1. Commercial bank current account before Central Bank operations	11 374,3	10 626,8	10 175,9	9 110,9	9 072,8
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)	410,0	460,0	460,0	490,0	490,0
CD BCRP matured from 28 of February to 4 of March, 2011			90,0		90,0
iii. Auction sale of CDV BCRP					
Proposals received	500,0	500,0	500,0		
Maturity	925,0	715,0	560,0		
Interest rate : Minimum	268 d.	268 d.	268 d.		
Maximum	0,07	0,07	0,07		
Average	0,07	0,07	0,07		
Stock					
Next maturity CDV BCRP (May 16, 2011)	9 055,7	9 555,7	10 055,7	10 055,7	10 055,7
CDV BCRP matured from 28 of February to 4 of March, 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 28 of February to 4 of March, 2011			100,0		100,0
v. Auction sale of time deposits in domestic currency					
Proposals received	675,0	7 473,9	335,0	7 599,9	500,0
Maturity	755,5	7 473,9	395,0	7 941,6	553,0
Interest rate : Minimum	14 d.	1 d.	14 d.	1 d.	14 d.
Maximum	3,50	3,44	3,50	3,44	3,51
Average	3,51	3,50	3,52	3,50	3,52
Stock					
Next maturity of Time Deposits (February 28, 2011)	17 101,5	16 962,5	16 111,7	16 255,3	16 175,2
Time Deposits matured from 28 of February to 4 of March, 2011			6 999,1		7 062,6
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	2 725,4	2 141,9	2 176,8	1 938,2	2 010,2
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0127%	0,0127%	0,0126%	0,0126%	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	1 925,4	1 854,9	2 176,8	1 938,2	1 627,2
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)					
Interest rate : Minimum / Maximum / Average	442,0	303,0	218,0	333,0	276,0
b. Interbank operations (foreign currency)	3,50/3,50/3,50	3,50/3,50/3,50	3,50/3,50/3,50	3,45/3,50/3,50	3,45/3,50/3,50
Interest rate : Minimum / Maximum / Average	49,0	98,1	178,0	133,0	134,9
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	2,10/3,10/2,83	2,65/6,00/4,29	6,00/15,00/12,72	4,50/5,00/4,94	1,50/2,00/1,99
12 month term (amount / average interest rate)		6,5			
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	February 18	February 21	February 22	February 23	February 24
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-31,7	54,3	96,8	-52,7	-30,3
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-67,8	65,5	138,6	20,0	-7,9
a. Spot purchases with non-banking costumers	-11,8	108,3	199,4	77,0	16,8
i. Purchases	356,2	280,1	410,5	383,1	338,7
ii. (-) Sales	368,0	171,8	211,1	306,1	321,8
b. Forward purchases with non-banking costumers	9,8	4,5	-22,8	19,3	1,8
i. Pacted	43,4	108,3	66,1	64,7	55,7
ii. (-) Redemption	33,6	103,7	88,9	45,4	53,8
i. Pacted	-26,3	15,8	18,9	91,9	24,3
ii. (-) Redemption	32,8	77,4	147,5	162,6	306,2
d. Interbank operations	59,1	61,7	128,5	70,7	282,0
i. Spot					
ii. Forward	176,8	597,3	592,0	1001,3	947,9
e. Spot sales due to NDF redemption and swaps	45,0	185,0	33,0	301,0	40,0
i. Purchases	-30,0	-85,2	-20,6	-34,7	183,8
ii. (-) Sales	2,6	15,0	67,7	7,3	236,1
f. Net operations with other financial institutions	32,5	100,2	86,3	42,0	52,3
g. Monetary regulation credit	-0,5	0,4	-0,7	2,9	19,7
Interest rate					
Note: Interbank exchange rate (Source: Datalec)	2,7671	2,7703	2,7771	2,7916	2,7801

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