

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	January 09	January 10	January 11	January 12	January 13
1. Commercial bank current account before Central Bank operations	8 512,8	9 839,8	10 227,3	9 289,0	10 380,1
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	100,0	100,0	200,0	100,0	200,0
Maturity	389,6	524,0	746,7	475,6	674,9
Interest rate : Minimum	276 d	184 d	183 d	364 d	272 d
Maximum	4,18	4,15	4,17	4,19	4,17
Average	4,19	4,20	4,20	4,18	4,19
Stock	4,18	4,17	4,19	4,18	4,18
Next maturity CD BCRP (January 13, 2012)	14 980,2	13 980,2	14 380,2	14 780,2	13 890,2
CD BCRP matured from 12 to 13 January, 2012	1 200,0	1 290,0	1 290,0		100,0
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Repo					
Repo matured from 12 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 12 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 12 to 13 January, 2012					
v. Auction sale of time deposits in domestic currency					
Proposals received	499,9	2 300,0	2 099,9	1 600,0	3 000,0
Maturity	1 678,0	3 961,9	4 182,9	4 632,3	4 571,6
Interest rate : Minimum	1 d	1 d	1 d	1 d	3 d
Maximum	3,60	4,05	4,10	4,05	4,1
Average	4,21	4,21	4,19	4,16	4,2
Stock	4,12	4,19	4,17	4,09	4,1
Next maturity of Time Deposits (January 12, 2012)	499,9	2 300,0	2 099,9	1 600,0	3 000,0
Time Deposits matured from 12 to 13 January, 2012		2 300,0		1 600,0	3 000,0
Auction sale of CDR BCRP		2 300,0		1 600,0	3 000,0
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from 12 to 13 January, 2012					
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)	5,4	651,5		656,8	
Average exchange rate (S./ US\$)	2,0	242,0		244,0	
ii. Selling (millions of US\$)	2,6920	2,6920		2,6920	
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	7 918,3	7 991,3	7 727,3	7 945,8	6 980,1
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0130%	0,0131%	0,0130%	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				2650,00%	
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	7 918,3	7 991,3	7 727,3	7 919,3	6 980,1
a. Cumulative average reserve balances in domestic currency (millions of S./) (*)	11 612,0	11 582,3	11 635,3	11 643,8	11 542,0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	17,1	17,0	17,1	17,1	16,9
c. Cumulative average current account in domestic currency (millions of S./)	8 019,5	8 103,9	8 092,7	8 059,4	7 976,4
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	11,9	11,8	11,9	11,8	11,7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	756,2	550,5	813,1	812,9	474,2
b. Interbank operations (foreign currency)	4,25/4,25/4,25	4,25/4,25/4,25	4,10/4,25/4,23	4,00/4,25/4,21	4,00/4,25/4,20
Interest rate : Minimum / Maximum / Average	17,0	48,4	107,0	138,1	178,0
c. Secondary market of CDBCRP and CDBCRP-NR	1,00/1,50/1,44	1,00/1,80/1,67	1,80/1,90/1,88	0,80/1,90/1,70	0,80/1,50/1,33
6 month term (amount / average interest rate)	1 120,0	1 127,0	1 164,5	1 105,0	710,0
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 06	January 09	January 10	January 11	January 12
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-40,2	-16,1	-87,0	113,0	-82,5
Flow of foreign exchange position = a + b.ii - c.ii + e + f	15,6	-13,9	-125,5	194,2	-91,3
a. Spot purchases with non-banking costumers	-1,8	-17,6	170,7	199,2	149,1
i. Purchases	269,8	291,1	420,5	430,8	448,5
ii. (-) Sales	271,6	308,7	249,8	231,6	299,4
b. Forward purchases with non-banking costumers	-52,5	11,0	-17,2	-16,1	-33,2
i. Pacted	3,4	32,1	34,0	41,8	78,8
ii. (-) Redemption	56,0	21,1	51,1	57,9	112,0
c. Forward sells with non-banking costumers	3,3	13,2	-55,6	65,1	-42,0
i. Pacted	53,0	60,2	129,6	109,8	91,4
ii. (-) Redemption	49,7	46,9	185,2	44,7	133,4
d. Interbank operations					
i. Spot	439,0	246,4	590,0	544,5	375,0
ii. Forward	20,0	121,0	41,0	35,0	113,0
e. Spot sales due to NDF redemption and swaps	6,9	31,7	79,9	-22,2	20,1
i. Purchases	37,5	42,4	121,3	33,6	129,1
ii. (-) Sales	30,6	10,7	41,4	55,8	109,0
f. Net operations with other financial institutions	4,3	-2,1	-242,0	4,0	-239,0
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,6929	2,6924	2,6918	2,6933	2,6916
(*) Preliminar information					

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