

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	January 23	January 24	January 25	January 26	January 27
1. Commercial bank current account before Central Bank operations	7 645,6	7 762,0	7 802,5	7 779,2	8 387,1
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	200,0	100,0	100,0	100,0	
Proposals received	291,4	232,5	180,0	149,1	
Maturity	269 d	177 d	268 d	78 d	350 d
Interest rate : Minimum	4,18	4,17	4,24	4,17	4,17
Maximum	4,25	4,21	4,25	4,22	4,25
Average	4,21	4,19	4,25	4,20	4,22
Stock	15 590,2	15 790,2	15 890,2	15 890,2	15 990,2
Next maturity CD BCRP (7 february 23, 2012)	200,1	200,1	200,1	200,1	200,1
CD BCRP matured from 30 January to 3 february, 2012					
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Repo					
Repo matured from 30 January 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 30 January 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 30 January to 3 february, 2012					
v. Auction sale of time deposits in domestic currency	3 308,8	3 113,9	3 168,7	3 299,9	3 884,4
Proposals received	3 308,8	3 113,9	3 168,7	3 643,3	3 884,4
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	4,09	4,13	4,17	4,17	4,2
Maximum	4,25	4,25	4,25	4,25	4,3
Average	4,17	4,22	4,23	4,21	4,2
Stock	3 308,8	3 113,9	3 168,7	3 299,9	3 884,4
Next maturity of Time Deposits (January 30, 2012)	3 308,8			3 299,9	3 884,4
Time Deposits matured from 30 January to 3 february, 2012	3 308,8			3 299,9	3 884,4
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	391,5			562,2	191,0
i. Purchase (millions of US\$)	145,5			209,0	71,0
Average exchange rate (S/. US\$)	2,6910			2,6900	2,6900
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	4 528,3	4 448,1	4 533,8	4 941,5	4 693,6
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0131%	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					
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	4 528,3	4 448,1	4 533,8	4 941,5	4 648,6
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	10 456,7	10 566,0	10 247,2	10 173,3	10 082,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	15,3	15,5	15,0	14,8	14,8
c. Cumulative average current account in domestic currency (millions of S/.)	7 111,4	6 771,1	6 674,3	6 588,7	6 516,8
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	10,1	10,3	9,8	9,7	9,6
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	882,6	910,6	517,0	642,0	645,0
Interest rate : Minimum / Maximum / Average	4,20/4,25/4,21	4,20/4,25/4,22	4,20/4,25/4,25	4,20/4,25/4,22	4,15/4,30/4,23
b. Interbank operations (foreign currency)	189,0	117,0	274,0	210,0	216,0
Interest rate : Minimum / Maximum / Average	0,40/0,60/0,49	0,40/0,50/0,43	0,40/0,50/0,44	0,40/0,50/0,45	0,40/1,00/0,60
c. Secondary market of CDBCRP and CDBCRP-NR	125,0	12,5	56,1	112,0	
6 month term (amount / average interest rate)					
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 20	January 23	January 24	January 25	January 26
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	74,2	-133,9	70,4	190,2	-111,1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	38,1	-194,9	98,7	128,0	-42,1
a. Spot purchases with non-banking costumers	248,2	44,4	98,4	135,3	164,9
i. Purchases	468,1	232,2	329,5	362,7	427,3
ii. (-) Sales	219,9	276,6	231,2	227,4	262,4
b. Forward purchases with non-banking costumers	-52,9	36,6	88,5	95,8	-88,7
i. Pacted	71,4	60,3	137,5	178,7	37,8
ii. (-) Redemption	124,3	23,7	49,0	83,0	126,6
c. Forward sells with non-banking costumers	-89,0	-24,3	116,8	33,5	-19,7
i. Pacted	77,3	12,1	127,2	142,9	172,9
ii. (-) Redemption	166,3	36,5	10,4	109,4	192,6
d. Interbank operations					
i. Spot	675,5	660,7	264,8	774,7	440,4
ii. Forward	98,0	64,5	85,0	107,0	64,0
e. Spot sales due to NDF redemption and swaps	-2,9	-6,0	-38,2	21,2	55,4
i. Purchases	115,6	15,0	10,3	103,1	177,2
ii. (-) Sales	118,6	21,0	48,5	81,9	121,8
f. Net operations with other financial institutions	-165,1	-131,7	0,0	-2,1	-196,4
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,6915	2,6909	2,6920	2,6931	2,6901
(*) Preliminar information					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)