

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	February 6	February 7	February 8	February 9	February 10
1. Commercial bank current account before Central Bank operations	9 676,3	10 088,1	10 210,0	11 954,0	12 309,9
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	300,0	100,0 200,0 200,0	300,0	100,0 200,0 200,0	200,0 400,0
Proposals received	1 051,0	457,0 510,0 878,0	828,5	581,0 778,0 804,6	819,0 1 348,0
Maturity	94 d	184 d. 184 d. 93 d.	183 d	364 d. 364 d. 182 d.	363 d 181 d
Interest rate : Minimum	4,10	4,13 4,14 4,13	4,10	4,11 4,10 4,10	4,09 4,00
Maximum	4,16	4,15 4,16 4,13	4,14	4,14 4,12 4,10	4,12 4,11
Average	4,14	4,15 4,15 4,13	4,13	4,12 4,11 4,10	4,10 4,10
Stock	16 490,1	16 790,1	17 090,1	16 370,0	16 970,0
Next maturity CD BCRP (february 15, 2012)					300,0
CD BCRP matured from 13 to 17 february, 2012					300,0
v. Auction sale of time deposits in domestic currency	1 500,0	2 300,0	3 500,0	5 000,0	5 599,9 1 000,0
Proposals received	3 908,7	4 714,1	5 289,0	6 729,8	8 348,6 1 915,0
Maturity	1 d	1 d	1 d	1 d	3 d 3 d
Interest rate : Minimum	4,10	4,10	4,10	4,09	4,07 4,13
Maximum	4,19	4,18	4,17	4,23	4,20 4,15
Average	4,15	4,14	4,13	4,15	4,13 4,14
Stock	1 500,0	2 300,0	3 500,0	5 000,0	6 599,9
Next maturity of Time Deposits (february 13, 2012)					6 599,9
Time Deposits matured from 13 to 17 february, 2012					6 599,9
b. Central Bank foreign currency operations at over-the-counter	196,2	634,4	370,9	80,6	1 313,0
i. Purchase (millions of US\$)	73,0	236,0	138,0	30,0	489,0
Average exchange rate (S/. US\$)	2,6880	2,6880	2,6880	2,6850	2,6851
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	8 072,6	7 922,5	6 781,0	6 454,0	6 423,0
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0131%	0,0131%	0,0131%	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	8 072,6	7 922,5	6 781,0	6 454,0	6 423,0
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	12 389,1	12 198,5	11 952,1	11 216,5	11 743,8
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	17,9	17,6	17,3	16,2	16,9
c. Cumulative average current account in domestic currency (millions of S/.)	8 943,0	8 752,4	8 741,7	8 506,0	8 297,7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	13,0	12,7	12,3	11,2	11,9
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	706,0	629,0	463,6	743,0	753,0
Interest rate : Minimum / Maximum / Average	4,20/4,25/4,22	4,10/4,25/4,22	4,15/4,25/4,21	4,10/4,25/4,22	4,15/4,25/4,19
b. Interbank operations (foreign currency)	54,5	247,4	203,3	68,0	81,0
Interest rate : Minimum / Maximum / Average	2,00/2,50/2,25	2,20/2,60/2,52	2,50/2,60/2,52	1,85/2,50/2,33	1,25/1,50/1,47
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)		201,0	30,0	258,7	
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	February 3	February 6	February 7	February 8	February 9
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	48,2	-89,4	-11,5	115,4	148,1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	45,2	-108,7	-93,5	21,5	125,4
a. Spot purchases with non-banking costumers	49,8	-64,6	157,6	167,6	202,5
i. Purchases	241,2	197,6	354,2	304,9	374,3
ii. (-) Sales	191,3	262,3	196,6	137,4	171,8
b. Forward purchases with non-banking costumers	32,6	-82,1	47,3	96,4	87,3
i. Pacted	75,6	42,3	60,4	156,3	128,6
ii. (-) Redemption	43,0	124,5	13,1	59,9	61,3
c. Forward sells with non-banking costumers	29,6	-101,4	-34,7	2,5	44,6
i. Pacted	45,9	27,6	49,8	141,7	194,3
ii. (-) Redemption	16,4	129,0	84,5	139,3	149,8
d. Interbank operations					
i. Spot	287,0	188,5	452,2	249,3	322,5
ii. Forward	40,0	40,0		135,0	47,0
e. Spot sales due to NDF redemption and swaps	-31,3	28,9	56,5	71,2	27,4
i. Purchases	0,2	124,5	66,7	129,0	83,4
ii. (-) Sales	31,5	95,6	10,2	57,7	56,0
f. Net operations with other financial institutions	0,0	-68,4	-236,2	-138,0	-16,1
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,6890	2,6890	2,6890	2,6878	2,6869
(*) Preliminar information					

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