

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	February 13	February 14	February 15	February 16	February 17
1. Commercial bank current account before Central Bank operations	13 045,2	12 592,9	12 720,3	12 545,7	12 153,7
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		100,0 300,0	
Maturity		482,0		365,5 865,0	
Interest rate : Minimum		177 d.		357 d 357 d	
Maximum		4,08		4,05 4,07	
Average		4,10		4,10 4,08	
Stock		4,09		4,09 4,07	
Next maturity CD BCRP (march 13, 2012)	16 970,0	17 070,0	16 770,0	17 170,0	17 170,0
CD BCRP matured from 20 to 24 february, 2012					1 150,0
v. Auction sale of time deposits in domestic currency					
Proposals received	7 400,0	6 858,0	6 333,3	6 700,0	6 271,4
Maturity	7 788,4	6 858,0	6 333,3	7 276,8	6 271,4
Interest rate : Minimum	1 d.	1 d.	1 d.	1 d.	3 d.
Maximum	4,11	4,15	4,16	4,16	4,2
Average	4,24	4,25	4,25	4,25	4,25
Stock	4,18	4,21	4,21	4,22	4,23
Next maturity of Time Deposits (february 20, 2012)	7 400,0	6 858,0	6 333,3	6 700,0	6 271,4
Time Deposits matured from 20 to 24 february, 2012					6 271,4
b. Central Bank foreign currency operations at over-the-counter				466,7	321,7
i. Purchase (millions of US\$)				174,0	120,0
Average exchange rate (S/. US\$)				2,6820	2,6810
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	5 645,2	5 634,9	6 387,0	5 912,4	6 204,0
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	5 645,2	5 634,9	6 387,0	5 912,4	6 204,0
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	11 251,4	10 949,8	9 833,1	10 850,3	10 803,2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	16,2	15,6	14,0	15,4	15,4
c. Cumulative average current account in domestic currency (millions of S/.)	7 805,3	7 503,7	7 503,7	7 429,2	7 357,1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	11,2	10,7	9,1	10,5	10,5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	296,4	348,0	504,0	858,0	654,6
b. Interbank operations (foreign currency)	4,15/4,20/4,20	4,20/4,20/4,20	4,15/4,25/4,21	4,15/4,25/4,22	4,20/4,25/4,25
Interest rate : Minimum / Maximum / Average	174,0	197,0	133,5	202,0	90,8
c. Secondary market of CDBCRP and CDBCRP-NR	1,40/1,50/1,49	1,25/1,50/1,42	1,40/1,50/1,45	1,00/1,50/1,42	1,00/1,50/1,37
6 month term (amount / average interest rate)	114,4	22,0	0,3	53,3	34,1
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	February 10	February 13	February 14	February 15	February 16
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-258,8	30,1	-11,3	88,0	-94,0
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-433,9	-37,6	-47,0	2,0	-82,5
a. Spot purchases with non-banking costumers	76,0	-26,1	-52,1	4,7	132,9
i. Purchases	379,9	250,7	269,6	266,4	367,7
ii. (-) Sales	303,9	276,8	321,7	261,7	234,8
b. Forward purchases with non-banking costumers	121,5	31,7	54,9	216,0	-125,2
i. Pacted	164,4	98,1	96,7	228,5	75,2
ii. (-) Redemption	42,9	66,4	41,8	12,4	200,4
c. Forward sells with non-banking costumers	-53,6	-36,0	19,2	130,0	-113,7
i. Pacted	156,3	16,5	75,5	160,2	223,9
ii. (-) Redemption	210,0	52,5	56,3	30,2	337,6
d. Interbank operations					
i. Spot	365,2	239,4	294,6	334,0	549,2
ii. Forward	90,0	50,0	171,0	119,0	105,0
e. Spot sales due to NDF redemption and swaps	147,3	-15,5	15,6	15,1	97,8
i. Purchases	186,3	47,1	55,7	20,8	295,9
ii. (-) Sales	39,1	62,5	40,2	5,7	198,1
f. Net operations with other financial institutions	-490,2	-10,0	4,0	-0,1	-176,0
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,6845	2,6845	2,6853	2,6841	2,6822
(*) Preliminar information					

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