CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	Jan 7	Jan 8	Jan 9	Jan 10	Jan 11
1. Commercial bank current account before Central Bank operations	**21 511,4**	**22 458,0**	**22 285,0**	**23 171,1**	**22 814,6**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP		50,0 100,0	100,0	50,0 100,0	100,0
Proposals received		324,4 303,8	380,8	416,5 299,6	283,1
Maturity		182 d 182 d	181 d	364 d 364 d	363 d
Interest rate : Minimum		3,80 3,80	3,81	3,86 3,85	3,83
Maximum		3,84 3,83	3,83	3,86 3,85	3,93
Average		3,83 3,82	3,83	3,86 3,85	3,87
Stock	20 854,7	20 704,7	20 804,7	20 354,7	20 454,7
Next maturity CD BCRP (february 7, 2013)					2 000,0
CD BCRP matured from 14 to 18 January, 2013					
v. Auction sale of time deposits in domestic currency	4 750,0	4 000,0 2 000,1	3 999,9 2 500,0	4 000,1 4 000,0	7 600,0
Proposals received	11 678,5	10 549,0 6 385,0	9 826,0 7 139,6	8 545,2 9 641,5	12 877,4
Maturity	1 d	1 d 1 d	1 d 1 d	1 d 1 d	3 d
Interest rate : Minimum	3,95	3,98 3,90	4,02 4.03	4,07 4.05	4,03
Maximum	4,05	4,15 4,14	4,14 4,13	4,12 4,13	4,10
Average	3,98	4,05 4,06	4,09 4,09	4,10 4,11	4,05
Stock	4 750,0	6 000,1	6 499,9	8 000,1	7 600,0
Next maturity of Time Deposits January 14, 2013					7 600,0
Time Deposits matured from 14 to 18 January, 2013					7 600,0
b. Central Bank foreign currency operations at over-the-counter	203,7	152,8	102,0	153,0	152,7
i. Purchase (millions of US$)	80,0	60,0	40,0	60,0	60,0
Average exchange rate (S/. US$)	2,5464	2,5471	2,5510	2,5505	2,5458
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 Secundary 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	**16 965,1**	**16 460,7**	**15 787,1**	**15 174,0**	**15 267,4**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0138%	0,0138%	0,0138%	0,0138%	0,0138%
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	**16 965,1**	**16 460,7**	**15 787,1**	**15 174,0**	**15 267,4**
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	20 933,7	20 634,4	21 201,2	21 048,0	20 921,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	24,8	24,4	25,1	24,9	24,7
c. Cumulative average current account in domestic currency (millions of S/.)	16 722,4	17 440,1	17 317,7	17 147,6	16 976,7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	20,1	19,8	20,4	20,2	20,0
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	422,7	321,0	389,0	232,0	15,0
Interest rate : Minimum / Maximum / Average	4,15/4,20/4,18	4,15/4,25/4,21	4,15/4,25/4,22	4,10/4,25/4,18	4,00/4,05/4,03
b. Interbank operations (foreign currency)	24,0	21,2	39,0	57,5	206,8
Interest rate : Minimum / Maximum / Average	2,00/3,00/2,21	2,00/2,50/2,38	2,00/4,10/3,13	2,50/5,25/4,98	5,50/5,75/5,75
c. Secondary market of CDBCRP and CDBCRP-NR	32,0	10,0		40,0	116,7
6 month term (amount / average interest rate)		10,0 / 3,80			
12 month term (amount / average interes rate)	2,0 / 3,95				20,0 / 3,85
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Jan 04**	**Jan 7**	**Jan 8**	**Jan 9**	**Jan 10**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	**-26,9**	**45,2**	**55,2**	**39,4**	**152,5**
Flow of foreign exchange position = a + b.ii - c.ii + e + f	**9,5**	**34,9**	**39,7**	**48,1**	**28,1**
a. Spot purchases with non-banking costumers	**95,2**	**119,9**	**104,4**	**82,6**	**111,1**
i. Purchases	455,6	410,1	398,3	409,3	558,9
ii. (-) Sales	360,4	290,2	293,9	326,6	447,8
b. Forward purchases with non-banking costumers	**2,9**	**79,5**	**55,2**	**35,4**	**-72,9**
i. Pacted	167,2	168,0	217,1	170,6	113,4
ii. (-) Redemption	164,3	88,5	161,8	135,1	186,3
C. Forward sells with non-banking costumers	**39,3**	**69,1**	**39,8**	**44,2**	**-197,3**
i. Pacted	72,6	110,5	182,7	126,2	91,7
ii. (-) Redemption	33,3	41,4	142,9	82,0	289,0
d. Interbank operations					
i. Spot	1349,4	967,2	934,5	1070,0	1408,3
ii. Forward	240,0	356,0	317,0	255,0	170,0
e. Spot sales due to NDF redemption and swaps	**-117,9**	**-52,1**	**-21,3**	**-53,7**	**79,6**
i. Purchases	32,6	32,3	138,2	73,3	256,8
ii. (-) Sales	150,5	84,4	159,5	127,0	177,2
f. Net operations with other financial institutions	**-98,9**	**-80,0**	**-62,3**	**-34,0**	**-60,0**
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,5456	2,5464	2,5472	2,5494	2,5511
(*) Preliminar information					

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