

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions of Nuevos Soles)

	March 7	March 8	March 9	March 10	March 11
1. Commercial bank current account before Central Bank operations	12 571,0	12 705,5	13 150,9	13 154,8	13 856,2
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					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	570,0	620,0	620,0	650,0	650,0
Next maturity CD BCRP (July 11, 2011)			90,0		90,0
CD BCRP matured from 14 to 18 of March, 2011					
iii. Auction sale of CDV BCRP					
Proposals received	300,0		300,0		
Maturity	696,0		749,0		
Interest rate : Minimum	274 d.		275 d.		
Maximum	0,06		0,06		
Average	0,06		0,06		
Stock	10 555,7	10 555,7	10 855,7	10 855,7	10 855,7
Next maturity CDV BCRP (May 16, 2011)			3,0		3,0
CDV BCRP matured from 14 to 18 of March, 2011					
iv. Auction sale of CDLD BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	991,0	991,0	991,0	991,0	991,0
Next maturity CDLD BCRP (March 21, 2011)			100,0		100,0
CDLD BCRP matured from 14 to 18 of March, 2011					
v. Auction sale of time deposits in domestic currency					
Proposals received	1 964,5	2 592,4	4 600,3	5 100,4	700,1 861,5 5 750,7
Maturity	1 964,5	2 592,4	5 210,0	5 977,2	1 464,5 1 443,5 5 750,7
Interest rate : Minimum	1 d.	1 d.	1 d.	1 d.	14 d. 3 d.
Maximum	3,48	3,48	3,48	3,48	3,75 3,75 3,69
Average	3,50	3,50	3,50	3,50	3,78 3,77 3,75
Stock	3,49	3,49	3,50	3,49	3,77 3,76 3,74
Next maturity of Time Deposits (March 14, 2011)	7 402,0	7 694,9	9 202,8	9 702,9	10 890,3
Time Deposits matured from 14 to 18 of March, 2011			4 600,3		7 050,7
			5 624,8		8 428,6
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)					
Average exchange rate (S/. US\$)					
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	10 306,5	10 063,1	8 250,6	8 024,4	6 543,9
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0127%	0,0127%	0,0127%	0,0127%	0,0127%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	4,30%	4,30%	4,30%	4,30%	4,55%
c. Monetary regulation credit					
Interest rate	4,30%	4,30%	4,30%	4,30%	4,55%
d. Overnight deposits in domestic currency					
Interest rate	2,70%	2,70%	2,70%	2,70%	2,95%
5. Commercial bank current account in the BCR at close of the day	10 306,5	10 063,1	8 250,6	8 024,4	6 543,9
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	2 922,0	2 922,0	2 922,0	2 922,0	2 922,0
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	4,7	4,7	4,7	4,7	4,7
c. Cumulative average current account in domestic currency (millions of S/.)					
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)					
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	3,45/3,50/3,50	3,45/3,50/3,50	3,45/3,50/3,49	3,45/3,50/3,49	3,70/3,75/3,74
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average	82,0	179,5	129,8	110,0	83,0
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	4,00/4,00/4,00	3,95/4,25/4,01	2,50/4,00/3,94	2,40/2,80/2,55	1,50/2,00/1,96
12 month term (amount / average interest rate)			4,0		
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	March 4	March 7	March 8	March 9	March 10
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	21,6	38,4	-50,3	111,5	-42,3
Flow of foreign exchange position = a + b.i - c.i + e + f	32,2	59,0	76,1	34,5	65,8
a. Spot purchases with non-banking costumers	97,9	105,7	123,5	122,1	149,7
i. Purchases	353,0	301,6	302,6	280,1	302,0
ii. (-) Sales	255,1	195,9	179,1	158,0	152,3
b. Forward purchases with non-banking costumers	-92,4	-92,0	-86,0	9,9	-123,2
i. Pacted	73,7	64,1	96,1	95,4	71,8
ii. (-) Redemption	166,1	156,1	182,1	85,5	195,0
i. Pacted	-81,8	-71,4	40,5	-67,1	-15,0
ii. (-) Redemption	39,6	60,0	208,0	95,5	101,5
d. Interbank operations	121,4	131,5	167,5	162,6	116,5
i. Spot					
ii. Forward	349,7	193,8	657,8	456,5	587,0
e. Spot sales due to NDF redemption and swaps	35,0	25,0	235,0	175,0	25,0
i. Purchases	-111,5	-71,2	-62,0	-10,5	-162,2
ii. (-) Sales	43,1	79,0	119,2	73,6	20,3
f. Net operations with other financial institutions	154,6	150,2	181,2	84,0	182,5
g. Monetary regulation credit	1,2	-0,1	0,0	-0,1	-0,2
Interest rate					
Note: Interbank exchange rate (Source: Datacel)	2,7694	2,7693	2,7705	2,7694	2,7701

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