

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

	March 28	March 29	March 30	March 31	April 1
1. Commercial bank current account before Central Bank operations	7 357,0	7 894,7	9 251,3	10 028,4	9 718,2
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					
Next maturity CD BCRP (July 11, 2011)	910,0	960,0	960,0	989,9	989,9
CD BCRP matured from 31 of March to 1 April, 2011	190,0		190,0		190,0
iii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP (May 16, 2011)	10 855,7	10 855,7	10 855,7	10 855,7	10 855,7
CDV BCRP matured from 31 of March to 1 April, 2011	3,0		3,0		3,0
iv. Auction sale of CDLD BCRP			6 971,0		
Proposals received			6 971,0		
Maturity			1 d.		
Interest rate : Minimum			3,7		
Maximum			3,75		
Average			3,74		
Stock					
Next maturity CDLD BCRP (March 31, 2011)	310,0	210,0	210,0	150,0	150,0
CDLD BCRP matured from 31 of March to 1 April, 2011	100,0		60,0		150,0
v. Auction sale of time deposits in domestic currency	4 931,0	5 660,0	6 971,0	7 576,5	
Proposals received	4 931,0	5 660,0	6 971,0	7 576,5	
Maturity			1 d.	1 d.	
Interest rate : Minimum	3,72	3,73	3,7	3,7	
Maximum	3,75	3,75	3,75	3,75	
Average	3,74	3,74	3,74	3,74	
Stock					
Next maturity of Time Deposits (March 31, 2011)	13 054,4	12 783,4	12 783,4	12 376,7	4 200,2
Time Deposits matured from 31 of March to 1 of April, 2011	5 931,0		6 983,1		700,1
8 854,2			8 571,1		
iv. Auction sale of CDR BCRP	300,0				
Proposals received	380,0				
Maturity	92 d.				
Interest rate : Minimum	0,25				
Maximum	0,25				
Average	0,25				
Stock					
Next maturity CDR BCRP (June 28, 2011)	300,0	300,0	300,0	300,0	300,0
CDR BCRP matured from 31 of March to 1 April, 2011	300,0		300,0		300,0
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	2 126,0	2 184,7	2 280,3	2 422,0	9 718,2
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0125%	0,0125%	0,0125%	0,0125%	0,0125%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	4,55%	4,55%	4,55%	4,55%	4,55%
c. Monetary regulation credit					
Interest rate	4,55%	4,55%	4,55%	4,55%	4,55%
d. Overnight deposits in domestic currency					
Interest rate	16,0			2,95%	2,95%
5. Commercial bank current account in the BCR at close of the day	2 110,0	2 172,7	2 280,3	2 325,4	9 718,2
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) (*)	4,8	4,8	4,8	4,8	4,5
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	447,0 3,75/3,75/3,75	690,0 3,75/3,75/3,75	878,0 3,65/3,75/3,74	753,6 3,75/3,75/3,75	350,0 3,65/3,75/3,75
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average					92,0 0,30/0,30/0,30
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)	5,0			14,0	3,5
12 month term (amount / average interes rate)				14,0/4,95	3,50/5,01
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	March 25	March 28	March 29	March 30	March 31
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	152,9	30,4	15,4	17,9	6,4
Flow of foreign exchange position = a + b.ii - c.ii + e + f	192,8	51,1	35,1	-45,0	55,5
a. Spot purchases with non-banking costumers	138,8	-40,0	41,1	21,4	77,5
i. Purchases	348,6	484,4	258,2	335,9	340,1
ii. (-) Sales	209,8	524,4	217,0	314,5	262,6
b. Forward purchases with non-banking costumers	24,1	-31,4	-38,6	15,8	-46,2
i. Pacted	90,9	3,6	88,2	54,3	109,8
ii. (-) Redemption	66,8	35,0	126,8	38,5	156,0
i. Pacted	64,0	-10,7	-18,9	-47,1	2,9
ii. (-) Redemption	124,2	50,7	120,0	33,6	212,4
d. Interbank operations	60,2	61,4	138,9	80,8	209,5
i. Spot					
ii. Forward	472,9	620,1	596,1	369,7	516,0
e. Spot sales due to NDF redemption and swaps	86,0	235,0	190,0	139,0	107,0
i. Purchases	-35,4	-24,7	5,8	-24,6	9,1
ii. (-) Sales	26,6	0,3	130,9	8,7	163,1
f. Net operations with other financial institutions	62,0	24,9	125,1	33,3	154,1
g. Monetary regulation credit	82,8	142,2	0,2	0,5	22,5
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7890	2,8160	2,8150	2,8085	2,8030

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