

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	February 24	February 28	February 29	March 1	March 2
1. Commercial bank current account before Central Bank operations	12 302,9	12 381,3	12 769,3	12 314,3	12 736,9
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	200,0	100,0	200,0	100,0	100,0
Proposals received	640,0	404,0	527,0	322,7	160,0
Maturity	374,0	196,0	372,0	371,0	285,0
Interest rate : Minimum	3,98	3,95	3,98	3,97	4,05
Maximum	3,98	4,00	3,98	4,00	4,05
Average	3,98	3,98	3,98	3,99	4,05
Stock	18 670,0	18 870,0	19 070,0	19 170,0	19 170,0
Next maturity CD BCRP (march 13, 2012)					1 150,0
CD BCRP matured from 5 to 9 march, 2012					
v. Auction sale of time deposits in domestic currency	7 000,0	6 578,0	6 788,4	2 900,0	3 200,1
Proposals received	7 234,4	6 578,0	6 788,4	3 179,4	5 417,8
Maturity	1,4	1,4	1,4	1,4	3,4
Interest rate : Minimum	4,18	4,15	4,19	4,1	4,2
Maximum	4,25	4,25	4,25	4,25	4,25
Average	4,23	4,23	4,23	4,23	4,24
Stock	7 000,0	6 578,0	6 788,4	2 900,0	3 200,1
Next maturity of Time Deposits (march 5, 2012)					3 200,1
Time Deposits matured from 5 to 9 march, 2012					
b. Central Bank foreign currency operations at over-the-counter	203,5	195,5	315,7	369,2	
i. Purchase (millions of US\$)	76,0	73,0	118,0	138,0	
Average exchange rate (S/. US\$)	2,6780	2,6763	2,6754	2,6753	
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	5 306,5	5 798,8	6 096,6	9 683,5	9 236,8
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0131%	0,0131%	0,0131%	0,0131%	0,0131%
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	5 306,5	5 798,8	6 023,1	9 683,5	9 236,8
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	10 292,6	10 255,1	10 264,2	13 129,6	12 906,2
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	14,6	14,5	14,5	64,0	27,8
c. Cumulative average current account in domestic currency (millions of S/.)	6 846,5	6 846,5	6 818,1	9 683,5	9 460,1
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	9,7	9,7	9,7	47,2	20,4
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	693,0	891,0	721,6	872,7	771,0
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,20/4,25/4,25	4,25/4,25/4,25	4,20/4,25/4,25	4,20/4,25/4,25
b. Interbank operations (foreign currency)	105,1	52,0		96,0	99,8
Interest rate : Minimum / Maximum / Average	1,00/1,30/1,12	0,95/1,00/1,00		2,30/2,70/2,57	2,50/3,00/2,78
c. Secondary market of CDBCRP and CDBCRP-NR				105,0	15,0
6 month term (amount / average interest rate)		4,0/3,99			
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 24	February 27	February 28	February 29	March 1
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	68,1	-9,5	62,2	-29,6	-103,4
Flow of foreign exchange position = a + b.i - c.ii + e + f	112,3	101,0	101,1	-52,2	-94,5
a. Spot purchases with non-banking costumers	176,6	155,5	177,0	76,1	50,0
i. Purchases	370,0	361,6	394,9	354,0	259,0
ii. (-) Sales	193,4	206,1	217,9	277,8	209,0
b. Forward purchases with non-banking costumers	-12,4	-26,6	36,6	20,3	25,8
i. Pacted	126,2	91,3	81,7	80,6	127,2
ii. (-) Redemption	138,6	118,0	45,2	60,3	101,4
c. Forward sells with non-banking costumers	31,8	83,9	75,4	-2,3	34,7
i. Pacted	134,5	138,7	138,1	108,4	115,2
ii. (-) Redemption	102,7	54,8	62,7	110,7	80,5
d. Interbank operations					
i. Spot	244,9	390,1	410,2	410,2	210,0
ii. Forward	75,5	72,0	110,0	87,0	63,0
e. Spot sales due to NDF redemption and swaps	-78,1	-60,4	14,2	50,1	-32,9
i. Purchases	4,4	51,9	55,3	106,5	64,1
ii. (-) Sales	82,4	112,4	41,1	56,4	97,0
f. Net operations with other financial institutions					
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,6789	2,6780	2,6780	2,6764	2,6750
(*) Preliminar information					

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