

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	March 5	March 6	March 7	March 8	March 9
1. Commercial bank current account before Central Bank operations					
2. Monetary and exchange Central Bank operations before close of the day	12 581,3	12 858,7	12 884,3	13 070,0	12 806,9
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	100,0	100,0	100,0	100,0	200,0
Proposals received	340,0	507,0	240,0	396,9	263,5
Maturity	367,4	189,6	282,4	364,4	280,0
Interest rate : Minimum	3,97	3,97	4,06	4,05	4,07
Maximum	4,07	4,05	4,06	4,09	4,09
Average	4,05	4,04	4,06	4,07	4,09
Stock	19 170,0	19 170,0	19 170,0	20 070,0	19 170,0
Next maturity CD BCRP (march 13, 2012)	1 150,0	1 150,0	1 150,0		1 150,0
CD BCRP matured from 12 to 16 march, 2012					1 799,9
v. Auction sale of time deposits in domestic currency	3 900,0	4 099,9	4 300,2	4 699,9	4 200,3
Proposals received	5 562,2	5 749,0	6 825,9	7 331,1	7 338,4
Maturity	1,4	1,4	1,4	1,4	3,4
Interest rate : Minimum	4,2	4,2	4,2	4,20	4,1
Maximum	4,25	4,25	4,25	4,25	4,25
Average	4,24	4,25	4,25	4,25	4,25
Stock	3 900,0	4 099,9	4 300,2	4 699,9	4 200,3
Next maturity of Time Deposits (march 12, 2012)	3 900,0	4 099,9	4 300,2		4 200,3
Time Deposits matured from 12 to 16 march, 2012	3 900,0	4 099,9	4 300,2		4 200,3
b. Central Bank foreign currency operations at over-the-counter	160,5		286,1	360,6	966,1
i. Purchase (millions of US\$)	60,0		107,0	135,0	362,0
Average exchange rate (S/. US\$)	2,6744		2,6734	2,6712	2,6687
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	8 741,8	8 558,8	8 770,2	8 530,8	9 372,7
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0131%	0,0131%	0,0131%	0,0131%	0,0132%
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	8 741,8	8 558,8	8 770,2	8 530,8	9 372,7
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	12 583,9	12 756,0	12 512,5	12 682,9	12 546,5
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	20,3	17,6	17,2	27,3	17,2
c. Cumulative average current account in domestic currency (millions of S/.)	9 137,8	9 309,9	9 066,4	9 066,4	9 100,4
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	14,7	12,9	12,5	19,9	12,5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	885,0	879,3	786,0	876,6	1 024,8
Interest rate : Minimum / Maximum / Average	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,30/4,25
b. Interbank operations (foreign currency)	169,7	89,8	152,5	137,0	164,5
Interest rate : Minimum / Maximum / Average	2,60/2,80/2,78	2,00/2,50/2,40	2,00/2,50/2,42	2,25/2,50/2,49	2,45/2,50/2,50
c. Secondary market of CDBCRP and CDBCRP-NR	2,8	40,0	60,0	82,2	120,0
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)		10,0/3,97		14,5/4,08	11,0/4,05
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	March 2	March 5	March 6	March 7	March 8
Flow of foreign exchange position adjusted by forwards = a + b.j - c.i + e + f	0,8	70,7	88,1	-8,6	-36,8
Flow of foreign exchange position = a + b.i - c.ii + e + f	161,6	44,3	2,6	-2,2	-10,9
a. Spot purchases with non-banking costumers	181,9	125,0	36,2	113,6	151,6
i. Purchases	388,1	304,5	294,6	313,6	353,7
ii. (-) Sales	206,2	179,5	258,4	200,0	202,0
b. Forward purchases with non-banking costumers	56,7	-2,3	93,5	64,8	-91,7
i. Pacted	81,8	79,8	101,4	134,6	65,7
ii. (-) Redemption	25,1	82,2	7,9	69,8	157,5
c. Forward sells with non-banking costumers	217,5	-28,6	7,9	71,2	-65,8
i. Pacted	270,2	70,1	43,9	138,4	170,4
ii. (-) Redemption	52,7	98,7	36,0	67,2	236,3
d. Interbank operations					
i. Spot	378,5	373,6	562,4	485,7	784,5
ii. Forward	80,0	110,0	187,0	365,0	175,0
e. Spot sales due to NDF redemption and swaps	8,1	-3,8	-0,6	-11,3	51,2
i. Purchases	25,0	76,1	4,5	56,0	199,4
ii. (-) Sales	16,9	79,9	5,1	67,3	148,2
f. Net operations with other financial institutions	-0,8	-60,2	-5,0	-107,1	-135,0
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,6756	2,6744	2,6756	2,6739	2,6713
(*) Preliminar information					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)