

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	April 2	April 3	April 4
1. Commercial bank current account before Central Bank operations	12 507,0	12 180,1	11 608,6
2. Monetary and exchange Central Bank operations before close of the day			
a. Central Bank monetary operations			
i. Auction sale of CD BCRP		100,0	
Proposals received		368,7	
Maturity		189 d	
Interest rate : Minimum		4,21	
Maximum		4,23	
Average		4,22	
Stock			
Next maturity CD BCRP (april 10, 2012)	21 091,5	21 191,5	21 191,5
CD BCRP matured from 9 to 13 april, 2012	1 400,0	1 400,0	1 400,0
v. Auction sale of time deposits in domestic currency			
Proposals received			
Maturity			
Interest rate : Minimum			
Maximum			
Average			
Stock			
Next maturity of Time Deposits			
Time Deposits matured from 9 to 13 april, 2012			
b. Central Bank foreign currency operations at over-the-counter			
i. Purchase (millions of US\$)	200,1	173,4	149,3
Average exchange rate (S/. US\$)		65,0	56,0
ii. Selling (millions of US\$)	2,6678	2,6670	2,6668
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	12 707,0	12 253,4	11 757,9
4. Central Bank monetary operations			
a. Swap operations of foreign currency.			
Fee (daily effective rate)	0,0132%	0,0132%	0,0139%
b. Outcome of the direct temporary buying securities (Repo)			
Interest rate	5,05%	5,05%	5,05%
c. Monetary regulation credit			
Interest rate	5,05%	5,05%	5,05%
d. Overnight deposits in domestic currency			
Interest rate	3,45%	3,45%	3,45%
5. Commercial bank current account in the BCR at close of the day	12 707,0	12 156,1	11 757,9
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	12 682,9	12 682,9	12 348,7
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	27,3	27,3	18,9
c. Cumulative average current account in domestic currency (millions of S/.)	7 950,9	7 950,9	8 902,6
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (%)	19,9	19,9	13,6
6. Interbank market and Secondary market of CDBCRP			
a. Interbank operations (domestic currency)			
Interest rate : Minimum / Maximum / Average	513,0	983,8	1 191,8
b. Interbank operations (foreign currency)	4,20/4,25/4,25	4,20/4,25/4,25	4,15/4,25/4,25
Interest rate : Minimum / Maximum / Average	88,6	51,0	20,9
c. Secondary market of CDBCRP and CDBCRP-NR	1,00/3,00/1,45	1,00/2,00/1,02	2,60/3,00/2,95
6 month term (amount / average interest rate)	850,0	528,0	636,0
12 month term (amount / average interest rate)			
24 month term (amount / average interest rate)			
7. Operations in the foreign exchange market (millions of US\$)	March 30	April 2	April 3
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-57,8	-66,1	149,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	17,6	-100,0	258,2
a. Spot purchases with non-banking costumers	196,3	-7,1	326,1
i. Purchases	434,3	245,5	580,5
ii. (-) Sales	238,1	252,5	254,5
b. Forward purchases with non-banking costumers	22,9	96,4	-121,1
i. Pacted	84,2	123,1	147,3
ii. (-) Redemption	61,3	26,8	268,4
c. Forward sells with non-banking costumers	98,3	62,4	-12,7
i. Pacted	282,5	103,3	207,6
ii. (-) Redemption	184,2	40,8	220,3
d. Interbank operations			
i. Spot	513,1	419,6	731,4
ii. Forward	63,0	166,0	98,0
e. Spot sales due to NDF redemption and swaps	77,6	-9,8	-50,3
i. Purchases	103,7	15,3	196,7
ii. (-) Sales	26,1	25,1	247,0
f. Net operations with other financial institutions	-133,4	-69,1	-65,7
g. Monetary regulation credit			
Interest rate			
Note: Interbank exchange rate (Source: Datatec)	2,6675	2,6671	2,6673
(*) Preliminar information			

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)