

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	April 16	April 17	April 18	April 19	April 20
1. Commercial bank current account before Central Bank operations	13 998,0	13 987,2	13 512,7	13 691,4	13 174,7
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	100,0	100,0	100,0
Proposals received	760,8	171,1	544,8	831,7	417,7
Maturity	176,4	353,4	175,4	93,4	175,4
Interest rate : Minimum	4,19	4,19	4,18	4,18	4,20
Maximum	4,24	4,25	4,21	4,20	4,21
Average	4,19	4,25	4,20	4,19	4,20
Stock	20 560,6	20 960,5	20 960,5	21 060,5	21 190,9
Next maturity CD BCRP (may 10, 2012)	620,0	620,0	620,0	620,0	620,0
CD BCRP matured from 23 to 27 april, 2012					
v. Auction sale of time deposits in domestic currency	6 600,1	6 899,9	6 900,0	3 000,0	4 000,0
Proposals received	7 631,4	8 091,6	9 508,8	4 599,9	5 976,6
Maturity	1,4	1,4	1,4	1,4	1,4
Interest rate : Minimum	4,15	4,16	4,16	4,19	4,16
Maximum	4,23	4,22	4,21	4,24	4,23
Average	4,20	4,21	4,20	4,22	4,22
Stock	6 600,1	6 899,9	6 900,0	7 300,0	7 200,0
Next maturity of Time Deposits (april 23, 2012)					
Time Deposits matured from 23 to 27 april, 2012					
b. Central Bank foreign currency operations at over-the-counter	464,9	297,5	430,1	164,5	1 178,4
i. Purchase (millions of US\$)	175,0	112,0	162,0	62,0	444,5
Average exchange rate (S/. US\$)	2,6567	2,6560	2,6546	2,6540	2,6511
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	7 653,7	6 984,9	7 042,8	6 456,0	7 022,7
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0132%	0,0132%	0,0132%	0,0132%	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	7 652,5	6 978,1	6 975,0	6 456,0	7 022,7
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	12 682,9	12 682,9	12 682,9	12 682,9	12 796,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	27,3	27,3	27,3	27,3	17,1
c. Cumulative average current account in domestic currency (millions of S/.)	10 236,7	9 626,7	9 472,8	9 472,8	9 350,3
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	19,9	19,9	19,9	19,9	12,5
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	203,6	322,2	536,1	805,5	441,6
Interest rate : Minimum / Maximum / Average	4,20/4,25/4,24	4,20/4,25/4,25	4,22/4,25/4,24	4,22/4,25/4,24	4,22/4,25/4,24
b. Interbank operations (foreign currency)	170,5	327,2	413,9	403,5	432,0
Interest rate : Minimum / Maximum / Average	1,80/1,85/1,84	1,75/1,80/1,79	1,80/1,90/1,84	1,85/1,90/1,88	1,95/2,00/2,00
c. Secondary market of CDBCRP and CDBCRP-NR	86,0		13,3	26,0	12,0
6 month term (amount / average interest rate)			12,0/4,21		9,0/4,24
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	April 13	April 16	April 17	April 18	April 19
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-85,6	-58,8	93,5	-57,7	-53,1
Flow of foreign exchange position = a + b.i - c.ii + e + f	-78,9	-53,1	13,1	4,7	-6,7
a. Spot purchases with non-banking costumers	113,2	148,1	122,3	166,9	68,2
i. Purchases	326,4	353,0	370,8	310,6	265,4
ii. (-) Sales	213,2	204,9	248,5	123,7	197,2
b. Forward purchases with non-banking costumers	13,4	-58,1	196,8	-61,8	-8,1
i. Pacted	59,1	24,6	221,2	60,3	113,7
ii. (-) Redemption	45,7	82,7	24,4	122,1	121,8
c. Forward sells with non-banking costumers	20,0	-52,3	108,1	8,9	38,2
i. Pacted	73,8	29,4	236,4	184,8	124,5
ii. (-) Redemption	53,8	81,7	128,3	175,8	86,3
d. Interbank operations					
i. Spot	482,2	413,0	380,8	798,3	1146,3
ii. Forward	108,0	146,0	90,0	85,0	58,0
e. Spot sales due to NDF redemption and swaps	-18,8	-20,5	103,2	48,4	-45,4
i. Purchases	21,9	55,4	126,2	168,7	71,1
ii. (-) Sales	40,6	75,9	23,0	120,4	116,5
f. Net operations with other financial institutions					
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,6573	2,6562	2,6558	2,6542	2,6539
(*) Preliminar information					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)