

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

	May 3	4 Mayo	5 Mayo	May 6	May 7
1. Commercial bank current account before Central Bank operations	1 317,0	2 629,4	2 631,9	2 719,1	2 664,7
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP		142,0 399,9	231,5 246,9	900,1	1 000,1
Proposals received		496,0 450,6	231,5 246,9	938,4	1 393,8
Maturity		62 d. 1 d.	1 d. 1 d.	1 d.	3 d.
Interest rate : Minimum		1,36 1,12	1,16 1,16	1,20	1,20
Maximum		1,40 1,23	1,23 1,23	1,23	1,50
Average		1,39 1,19	1,23 1,22	1,23	1,46
Stock	18 190,6	17 504,2	17 582,7	18 004,4	18 104,4
Next maturity CD BCRP (May. 10, 2010)			478,4		1 000,1
CD BCRP matured from 10 to 14 of May, 2010			478,4		2 080,0
ii. Outcome of the buying auction sale securities (Repo)					
Stock					
iii. Auction sale of CDR BCRP					
Stock					
iv. Auction sale of time deposits in domestic currency					
Stock					
v. Auction sale of CD BCRP with Restricted Negotiation					
Stock					
vi. Outcome of the Swap operation in foreign currency					
Stock	259,7	259,7	259,7	259,7	259,7
Next maturity Swap (Aug. 16, 2010)			50,0		50,0
Swap matured from 10 to 14 of May, 2010					
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	1 317,0	2 087,5	2 153,5	1 819,0	1 664,6
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0053%	0,0053%	0,0053%	0,0053%	0,0053%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	2,05%	2,05%	2,05%	2,05%	2,30%
c. Monetary regulation credit					
Interest rate	2,05%	2,05%	2,05%	2,05%	2,30%
d. Overnight deposits in domestic currency					57,0
Interest rate	0,45%	0,45%	0,45%	0,45%	0,70%
5. Commercial bank current account in the BCR at close of the day	1 317,0	2 087,5	2 153,5	1 819,0	1 607,6
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	2 817,6	3 214,9	3 438,2	3 531,3	3 567,6
b. Cumulative average reserve balances in domestic currency (% of liabilities sub)	5,8	6,4	6,4	7,1	7,1
c. Cumulative average current account in domestic currency (millions of S/.)	687,1	1 037,2	1 260,4	1 353,5	1 389,8
d. Cumulative average current account in domestic currency (% of liabilities sub)	1,4	2,1	2,5	2,7	2,8
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	546,0	647,5	648,0	795,7	728,5
Interest rate : Minimum / Maximum / Average	1,18/1,25/1,21	1,15/1,25/1,20	1,20/1,23/1,22	1,00/1,23/1,23	1,45/1,50/1,50
b. Interbank operations (foreign currency)	42,1	79,5	183,0	82,0	94,5
Interest rate : Minimum / Maximum / Average	0,45/0,45/0,45	0,30/0,35/0,31	0,30/0,30/0,30	0,30/0,30/0,30	0,20/0,30/0,29
c. Secondary market of CDBCRP and CDBCRP-NR	1 337,0	1 307,5	1 364,0	831,0	28,5
6 month term (amount / average interest rate)					
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 30	3 Mayo	4 Mayo	May 5	May 6
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	143,8	-82,5	8,9	4,4	130,6
Flow of foreign exchange position = a + b.ii - c.ii + e + f	103,5	-42,0	-41,4	65,0	27,5
a. Spot purchases with non-banking costumers	160,8	-37,8	5,4	52,2	32,9
i. Purchases	390,0	156,4	170,9	240,4	267,8
ii. (-) Sales	229,2	194,1	165,5	188,2	234,9
b. Forward purchases with non-banking costumers	149,9	-71,1	88,6	25,6	40,6
i. Pacted	206,0	25,5	158,8	183,9	220,3
ii. (-) Redemption	56,2	96,6	70,2	158,3	179,8
c. Forward selling with non-banking costumers	109,6	-30,6	38,3	86,2	-62,5
i. Pacted	209,0	67,2	100,1	156,3	95,1
ii. (-) Redemption	99,4	97,7	61,9	70,1	157,7
d. Interbank operations					
i. Spot	511,5	366,2	468,5	473,5	745,8
ii. Forward	43,0	273,0	35,0	72,0	112,0
e. Spot sales due to NDF redemption and swaps	22,2	0,9	-35,4	-80,2	-29,0
i. Purchases	76,1	95,8	27,6	70,0	149,1
ii. (-) Sales	53,9	94,9	63,0	150,2	178,1
f. Net operations with other financial institutions	-36,3	-4,0	-19,8	4,8	1,6
g. Monetary regulation credit					
Note: Interbank exchange rate (Source: Datatec)	2,8483	2,8447	2,8479	2,8495	2,8513

d. = day(s)