

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

	April 26	27 Abril	28 Abril	29 Abril	30 Abril
1. Commercial bank current account before Central Bank operations	981,0	913,9	1 451,1	1 375,1	1 252,2
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	95,5 350,1	500,1	200,0 899,9	200,1 900,0	499,9 380,2
Proposals received	100,5 654,7	807,5	412,0 1052,7	432,0 1216,4	866,8 380,2
Maturity	66 d. 1 d.	1 d.	64 d. 1 d.	63 d. 1 d.	3 d. 3 d.
Interest rate : Minimum	1,34 1,12	1,09	1,39 1,01	1,39 1,05	1,01 1,07
Maximum	1,39 1,16	1,12	1,39 1,23	1,39 1,12	1,21 1,23
Average	1,35 1,13	1,12	1,39 1,11	1,39 1,08	1,14 1,15
Stock	18 802,6	18 952,6	19 152,4	19 090,6	19 070,7
Next maturity CD BCRP (May. 3, 2010)			1 161,9		880,1
CD BCRP matured from 3 to 7 of May, 2010			1 161,9		2 108,4
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 3 to 7 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	535,4	413,8	351,2	275,0	372,1
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%	2,05%
c. Monetary regulation credit					
Interest rate	2,05%	2,05%	2,05%	2,05%	2,05%
d. Overnight deposits in domestic currency					
Interest rate	19,1	106,0	64,9	64,9	64,9
Interest rate	0,45%	0,45%	0,45%	0,45%	0,45%
5. Commercial bank current account in the BCR at close of the day	516,3	307,8	351,2	210,1	372,1
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	3 119,7	3 094,4	3 072,5	3 048,7	3 030,5
b. Cumulative average reserve balances in domestic currency (% of liabilities sub)	6,3	6,2	6,2	6,1	6,1
c. Cumulative average current account in domestic currency (millions of S/.)	990,6	965,4	943,4	918,1	899,9
d. Cumulative average current account in domestic currency (% of liabilities sub)	2,0	1,9	1,9	1,8	1,8
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 075,6	998,6	533,1	822,0	862,0
Interest rate : Minimum / Maximum / Average	1,20/1,25/1,22	1,20/1,25/1,22	1,15/1,20/1,20	1,00/1,20/1,18	1,00/1,25/1,19
b. Interbank operations (foreign currency)	240,0	157,0	231,7	66,4	169,3
Interest rate : Minimum / Maximum / Average	0,35/0,35/0,35	0,35/0,35/0,35	0,20/0,35/0,33	0,20/0,30/0,27	0,30/0,50/0,40
c. Secondary market of CDBCRP and CDBCRP-NR	941,3	946,8	911,9	525,0	620,0
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 23	26 Abril	27 Abril	28 Abril	29 Abril
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-12,6	5,0	-44,5	-46,2	-10,7
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-39,3	-5,4	-159,3	22,4	108,9
a. Spot purchases with non-banking costumers	<u>-3,3</u>	<u>21,4</u>	<u>-75,7</u>	<u>48,9</u>	<u>150,7</u>
i. Purchases	192,6	262,2	182,0	227,9	324,7
ii. (-) Sales	195,9	240,8	257,7	179,0	174,0
b. Forward purchases with non-banking costumers	<u>63,5</u>	<u>77,7</u>	<u>122,5</u>	<u>3,6</u>	<u>0,8</u>
i. Pacted	80,3	130,0	180,6	150,6	60,6
ii. (-) Redemption	16,8	52,3	58,1	147,0	59,8
c. Forward selling with non-banking costumers	<u>36,8</u>	<u>67,2</u>	<u>7,7</u>	<u>72,2</u>	<u>120,3</u>
i. Pacted	65,1	207,7	91,9	322,4	206,6
ii. (-) Redemption	28,3	140,4	84,2	250,2	86,3
d. Interbank operations					
i. Spot	316,5	568,7	457,6	330,0	411,2
ii. Forward	71,0	140,0	53,0	70,0	50,0
e. Spot sales due to NDF redemption and swaps	<u>-2,5</u>	<u>59,7</u>	<u>-43,7</u>	<u>74,9</u>	<u>-7,3</u>
i. Purchases	9,4	109,1	10,3	218,7	49,6
ii. (-) Sales	11,9	49,4	54,0	143,8	56,9
f. Net operations with other financial institutions	<u>-21,8</u>	<u>1,6</u>	<u>-13,7</u>	<u>1,8</u>	<u>-8,0</u>
g. Monetary regulation credit					
Note: Interbank exchange rate (Source: Datatec)	2,8422	2,8455	2,8471	2,8463	2,8444

d. = day(s)