

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

	16 may	17 may	18 mayo	19 mayo	May 20
1. Commercial bank current account before Central Bank operations	5 913,3	5 753,7	5 352,9	5 223,6	5 150,3
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP		50,0		30,0	
Proposals received		187,3		119,0	
Maturity		50,1		357 d	
Interest rate : Minimum		4,9		5,2	
Maximum		4,9		5,2	
Average		4,9		5,2	
Stock	1 439,9	1 490,0	1 490,0	1 520,0	1 520,0
Next maturity CD BCRP (July 11, 2011)		190,0	190,0	190,0	190,0
CD BCRP matured from 23 to 27 May, 2011		0,0	0,0	0,0	0,0
iii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	10 852,7	10 782,7	10 682,0	10 562,0	10 582,0
Next maturity CDV BCRP (May 23, 2011)		100,0	100,0		99,9
CDV BCRP matured from 23 to 27 May, 2011		100,0	100,0		499,9
v. Auction sale of time deposits in domestic currency				500,0	1 200,0
Proposals received				1 120,0	1 518,9
Maturity				1 d	3 d
Interest rate : Minimum				3,90	3,75
Maximum				3,90	3,91
Average				3,90	3,86
Stock				500,0	1 200,0
Next maturity of Time Deposits (May 23, 2011)				500,0	1 200,0
Time Deposits matured from 23 to 27 May, 2011				500,0	1 200,0
iv. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	1 800,0	1 800,0	1 800,0	1 800,0	1 800,0
Next maturity CDR BCRP (June 28, 2011)		300,0	300,0	300,0	300,0
CDR BCRP matured from 23 to 27 May, 2011	0,0	0,0	0,0	0,0	0,0
b. Central Bank foreign currency operations at over-the-counter		0,0	0,0	0,0	0,0
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\$)	-500,0	-1 898,6			
i. Purchase (millions of US\$)					
ii. Selling (millions of US\$)	500,0	1 898,6			
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	6 913,3	5 703,6	5 352,9	4 693,6	3 950,3
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0127%	0,0127%	0,0128%	0,0128%	0,0128%
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	6 859,3	5 649,6	5 188,9	4 603,6	3 855,3
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	8 485,3	8 485,3	8 485,3	8 485,3	7 297,3
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	13,8	13,8	13,8	13,8	11,9
c. Cumulative average current account in domestic currency (millions of S/.)	5 549,3	5 549,3	5 549,3	5 549,3	4 361,3
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	9,0	9,0	9,0	9,0	7,1
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	1 049,0	1 266,0	1 141,5	1 350,7	1 181,7
Interest rate : Minimum / Maximum / Average	4,25/4,50/4,46	4,15/4,27/4,25	4,15/4,25/4,25	4,00/4,25/4,24	4,00/4,25/4,25
b. Interbank operations (foreign currency)	231,5	183,7	110,5	35,0	66,0
Interest rate : Minimum / Maximum / Average	0,25/0,50/0,47	0,25/0,35/0,35	0,15/0,20/0,18	0,25/0,25/0,25	0,15/0,15/0,15
c. Secondary market of CDBCRP and CDBCRP-NR	460,0	347,7	502,0	605,0	605,0
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)				56,0/5,23	56,0/5,24
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)	May 13	May 16	May 17	May 18	May 19
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-194,5	41,6	177,8	8,6	-75,0
Flow of foreign exchange position = a + b.ii - c.ii + e + f	-34,0	70,9	104,4	76,9	-4,1
a. Spot purchases with non-banking costumers	-13,3	69,2	114,4	50,8	-2,0
i. Purchases	434,1	304,0	312,7	269,0	227,4
ii. (-) Sales	447,4	234,9	198,2	218,2	229,4
b. Forward purchases with non-banking costumers	-34,4	-54,7	2,0	-38,9	-78,7
i. Pacted	-13,1	55,8	41,1	15,9	2,3
ii. (-) Redemption	21,4	110,4	39,1	54,8	81,0
i. Pacted	126,1	-25,4	-71,4	29,4	-7,8
ii. (-) Redemption	172,4	55,9	8,8	31,1	18,8
d. Interbank operations	46,3	81,3	80,2	1,7	26,6
i. Spot					
ii. Forward	576,6	629,6	988,0	587,0	636,0
e. Spot sales due to NDF redemption and swaps	113,0	15,0	51,0	86,0	52,0
i. Purchases	4,7	-27,4	33,6	-29,1	-56,9
ii. (-) Sales	21,4	77,8	71,9	0,9	22,0
f. Net operations with other financial institutions	16,7	105,2	38,4	30,0	78,9
g. Monetary regulation credit	-0,4		-2,5	2,1	0,4
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7636	2,7588	2,7607	2,7543	2,7543

d. = day(s)
w. = week(s)
m. = month(s)
y. = year(s)