

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

	May 31	June 1	June 2	June 3	June 4
1. Commercial bank current account before Central Bank operations	1 352,0	1 590,6	1 933,4	2 170,3	2 327,7
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	926,2				
Proposals received	926,2				
Maturity	1 d.				
Interest rate : Minimum	1,09				
Maximum	1,45				
Average	1,30				
Stock	17 733,4	16 607,2	16 307,2	16 107,2	16 007,2
Next maturity CD BCRP (June. 7. 2010)			200,0		1 600,0
CD BCRP matured from 7 to 11 of June, 2010			300,0		3 550,1
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 7 to 11 of June, 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	425,8	1 590,6	1 933,4	2 170,3	2 327,7
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	2,30%	2,30%	2,30%	2,30%	2,30%
c. Monetary regulation credit					
Interest rate	2,30%	2,30%	2,30%	2,30%	2,30%
d. Overnight deposits in domestic currency	47,7	39,8	39,8	39,8	593,5
Interest rate	0,70%	0,70%	0,70%	0,70%	0,70%
5. Commercial bank current account in the BCR at close of the day	378,1	1 590,6	1 899,6	2 134,4	1 734,2
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	3 098,8	3 793,3	3 947,8	4 077,6	4 042,4
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	6,2	7,5	7,8	8,1	8,1
c. Cumulative average current account in domestic currency (millions of S/.)	893,1	1 590,6	1 745,1	1 874,9	1 839,7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1,8	3,1	3,5	3,7	3,7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	717,5	721,0	673,7	703,0	967,0
Interest rate : Minimum / Maximum / Average	1,40/1,45/1,45	1,50/1,60/1,51	1,45/1,55/1,50	1,45/1,50/1,50	1,50/1,50/1,50
b. Interbank operations (foreign currency)	29,5	73,0	88,5	84,0	166,5
Interest rate : Minimum / Maximum / Average	0,20/0,25/0,24	0,30/0,35/0,32	0,35/0,40/0,35	0,35/0,35/0,35	0,35/0,50/0,42
c. Secondary market of CDBCRP and CDBCRP-NR	1 263,8	988,5	1 104,5	1 049,0	578,0
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\$)	May 28	May 31	June 1	June 2	June 3
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	72,2	-94,8	-94,9	43,5	7,2
Flow of foreign exchange position = a + b.ii - c.ii + e + f	2,9	-108,7	-69,6	-10,0	7,0
a. Spot purchases with non-banking costumers	26,7	-70,3	-21,8	18,9	4,0
i. Purchases	201,3	178,3	135,0	183,1	143,5
ii. (-) Sales	174,6	248,6	156,8	164,2	139,5
b. Forward purchases with non-banking costumers	-4,6	-42,7	-131,4	26,2	-18,2
i. Pacted	96,6	61,8	1,6	31,7	57,8
ii. (-) Redemption	101,2	104,5	133,0	5,5	76,0
c. Forward selling with non-banking costumers	-74,0	-56,6	-106,1	-27,3	-18,4
i. Pacted	37,3	102,7	57,7	44,7	102,7
ii. (-) Redemption	111,3	159,3	163,8	72,0	121,1
d. Interbank operations					
i. Spot	528,5	222,5	429,2	335,2	329,7
ii. Forward		50,0	25,0	35,0	27,0
e. Spot sales due to NDF redemption and swaps	6,8	18,7	-3,0	38,5	47,1
i. Purchases	93,6	121,3	129,0	41,0	114,1
ii. (-) Sales	86,9	102,6	132,0	2,5	67,0
f. Net operations with other financial institutions	-20,5	-2,4	-14,0	-0,9	1,0
g. Monetary regulation credit					
Note: Interbank exchange rate (Source: Datatec)	2,8467	2,8437	2,8445	2,8447	2,8460

d. = day(s)