

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

	May 30	May 31	Jun 1	Jun 2	Jun 3
<b>1. Commercial bank current account before Central Bank operations</b>	<b>7 098,1</b>	<b>7 242,6</b>	<b>7 072,6</b>	<b>6 656,6</b>	<b>6 487,9</b>
<b>2. Monetary and exchange Central Bank operations before close of the day</b>					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP					
Proposals received		50,0		30,0	
Maturity		268,5		95,0	
Interest rate : Minimum		168 d.		378 d.	
Maximum		4,6		4,9	
Average		4,8		5,0	
Stock		4,8		4,9	
Next maturity CD BCRP (July 11, 2011)	1 600,0	1 650,0	1 650,0	1 680,0	1 680,0
CD BCRP matured from 2 to 3 Jun, 2011			190,0		190,0
iii. Auction sale of CDV BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDV BCRP (Jun 6, 2011)	9 982,8	9 882,8	9 882,8	9 882,8	9 782,0
CDV BCRP matured from 2 to 3 Jun, 2011			100,0		100,0
v. Auction sale of time deposits in domestic currency					
Proposals received	4 000,0	4 800,0			
Maturity	4 017,0	4 888,7			
Interest rate : Minimum	1 d	1 d			
Maximum	4,00	4,05			
Average	4,25	4,25			
Stock	4,17	4,20			
Next maturity of Time Deposits (Jun 2, 2011)	4 000,0	4 800,0			
Time Deposits matured from 2 to 3 Jun, 2011		4 800,0			499,9
iv. Auction sale of CDR BCRP					
Proposals received			250,0	200,0	
Maturity			315,0	265,0	
Interest rate : Minimum			62 d.	62 d.	
Maximum			0,10	0,00	
Average			0,10	0,14	
Stock			0,10	0,13	
Next maturity CDR BCRP (June 28, 2011)	1 800,0	1 800,0	2 250,0	2 250,0	2 250,0
CDR BCRP matured from 2 to 3 Jun, 2011			300,0		300,0
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					
<b>3. Commercial bank current account before close of the day</b>	<b>3 098,1</b>	<b>2 442,6</b>	<b>6 622,6</b>	<b>7 626,6</b>	<b>8 487,9</b>
<b>4. Central Bank monetary operations</b>					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0,0127%	0,0127%	0,0127%	0,0127%	0,0127%
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%
<b>5. Commercial bank current account in the BCR at close of the day</b>	<b>2 591,6</b>	<b>2 085,8</b>	<b>6 622,6</b>	<b>7 626,6</b>	<b>8 487,9</b>
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	8 228,5	8 228,5	8 228,5	6 247,3	6 247,3
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	13,5	13,5	13,5	13,4	13,4
c. Cumulative average current account in domestic currency (millions of S/.)	5 292,5	5 292,5	5 292,5	3 311,3	3 311,3
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	8,7	8,7	8,7	7,1	7,1
<b>6. Interbank market and Secondary market of CDBCRP</b>					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	739,0	761,0	443,5	531,5	582,5
b. Interbank operations (foreign currency)	4,25/4,25/4,25	4,25/4,25/4,25	4,25/4,30/4,25	4,25/4,60/4,37	4,20/4,50/4,34
Interest rate : Minimum / Maximum / Average	94,0	10,0	122,5	124,0	165,0
c. Secondary market of CDBCRP and CDBCRP-NR	0,15/0,15/0,15	0,15/0,15/0,15	0,30/0,30/0,30	0,30/0,30/0,30	0,30/0,40/0,30
6 month term (amount / average interest rate)	382,5	4,0	10,0	252,0	262,0
12 month term (amount / average interest rate)					10,0/4,90
24 month term (amount / average interest rate)			761,0		761,0
<b>7. Operations in the foreign exchange market (millions of US\$)</b>	<b>May 27</b>	<b>May 30</b>	<b>May 31</b>	<b>June 1</b>	<b>June 2</b>
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	159,5	85,2	-136,8	97,6	84,1
Flow of foreign exchange position = a + b.ii - c.ii + e + f	94,6	103,2	-184,1	64,0	55,5
a. Spot purchases with non-banking costumers	<b>90,9</b>	<b>87,5</b>	<b>-185,0</b>	<b>-80,5</b>	<b>77,1</b>
i. Purchases	390,9	470,3	310,1	431,4	296,1
ii. (-) Sales	300,0	382,8	495,1	511,9	219,0
b. Forward purchases with non-banking costumers	<b>1,3</b>	<b>-25,6</b>	<b>51,2</b>	<b>83,9</b>	<b>12,6</b>
i. Pacted	95,2	29,2	100,8	143,1	97,4
ii. (-) Redemption	93,9	54,7	49,6	59,2	84,8
i. Pacted	<b>-63,5</b>	<b>-7,5</b>	<b>3,9</b>	<b>50,3</b>	<b>-16,0</b>
ii. (-) Redemption	25,2	17,1	89,7	102,2	234,2
d. Interbank operations	88,7	24,6	85,8	51,9	250,2
i. Spot					
ii. Forward	376,5	689,3	538,7	848,5	1163,0
e. Spot sales due to NDF redemption and swaps	140,0	120,0	30,0	138,0	245,0
i. Purchases	<b>7,5</b>	<b>-33,4</b>	<b>35,7</b>	<b>-10,6</b>	<b>169,2</b>
ii. (-) Sales	88,6	14,3	82,2	47,4	250,0
f. Net operations with other financial institutions	81,1	47,8	46,5	58,0	80,9
g. Monetary regulation credit	<b>-9,0</b>	<b>19,0</b>	<b>1,4</b>	<b>147,8</b>	<b>-25,3</b>
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	2,7531	2,7711	2,7675	2,7796	2,7621

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