

CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Nuevos Soles)

	May 21	May 22	May 23	May 24	May 25
1. Commercial bank current account before Central Bank operations	14 130.3	14 123.1	13 700.0	12 870.7	12 671.0
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	100.0	50.0 100.0	100.0	50.0 100.0	70.0 100.0
Proposals received	305.0	238.9 412.9	416.5	165.1 254.5	70.0 287.0
Maturity	189 d	188 d 168 d	167 d	350 d 166 d	186 d 95 d
Interest rate : Minimum	4.20	4.18 4.19	4.19	4.18 4.19	4.19 4.18
Maximum	4.20	4.20 4.19	4.20	4.24 4.19	4.24 4.19
Average	4.20	4.19 4.19	4.20	4.21 4.19	4.20 4.19
Stock	20 420.9	20 570.9	20 670.9	20 820.6	20 990.9
Next maturity CD BCRP (jun 12, 2012)	1 100.0	1 100.0	1 100.0	1 100.0	1 100.0
CD BCRP matured 28 may to jun 1, 2012					
v. Auction sale of time deposits in domestic currency	6 400.0	6 718.3	5 342.8	5 138.4	4 999.9
Proposals received	6 976.6	6 718.3	5 342.8	5 138.4	5 398.3
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	4.19	4.20	4.20	4.20	4.19
Maximum	4.25	4.25	4.25	4.25	4.25
Average	4.22	4.23	4.23	4.23	4.22
Stock	6 400.0	6 718.3	5 342.8	5 138.4	4 999.9
Next maturity of Time Deposits (may 28, 2012)					4 999.9
Time Deposits matured from 28 may to jun 1, 2012					4 999.9
vii Cross Currency Repo		10.0	2.0		40.0
Proposals received		120.0	57.0		80.0
Maturity		7 d	7 d		3 d
Interest rate : Minimum		2.5	2.6		2.51
Maximum		2.8	2.8		2.71
Average		2.6	2.7		2.63
Stock	200.0	210.0	212.0	212.0	52.0
Next maturity Swap (May 28, 2012)	200.0	200.0			40.0
Cross Currency Repo matured from 28 may to jun 1, 2012	200.0	200.0			52.0
b. Central Bank foreign currency operations at over-the-counter					-5.4
i. Purchase (millions of US\$)					
Average exchange rate (S/. US\$)					
ii. Selling (millions of US\$)					2.0
Average exchange rate (S/. US\$)					2.7
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	7 630.3	7 254.8	7 657.2	7 402.3	7 125.7
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily effective rate)	0.0132%	0.0131%	0.0131%	0.0130%	0.0142%
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	7 630.3	7 254.8	7 657.2	7 402.3	7 115.7
a. Cumulative average reserve balances in domestic currency (millions of S/.) (*)	12 682.9	12 682.9	12 682.9	12 682.9	12 763.8
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	27.3	27.3	27.3	27.3	16.7
c. Cumulative average current account in domestic currency (millions of S/.)	9 912.7	9 595.5	9 489.1	9 409.5	9 317.7
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	19.9	19.9	19.9	19.9	12.2
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	449.9	488.7	524.3	488.4	616.9
Interest rate : Minimum / Maximum / Average	4,254,254,25 / 231.1	4,254,254,25 / 303.8	4,134,254,24 / 499.5	4,254,254,25 / 170.5	4,084,254,23 / 252.6
b. Interbank operations (foreign currency)	2,503,002,79	2,753,002,99	2,002,502,49	2,002,502,19	2,002,502,12
Interest rate : Minimum / Maximum / Average	20.0	38.5	74.7	52.0	31.0
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)					
12 month term (amount / average interest rate)					
24 month term (amount / average interest rate)					

d. = day(s)

w. = week(s)

m. = month(s)

y. = year(s)